

Financial Products Markup Language

Sample FpML

FpML Working Draft 1.0 b2

Abstract

The Financial Product Markup Language (FpML) is a business information exchange standard for electronic dealing and processing of Financial Derivative instruments. FpML is based on the Extensible Markup Language (XML) and initially focuses on Interest Rate Derivatives, FX Spot and FX Derivative Products. FpML has been designed to be modular, easy to use and in particular, intelligible to practitioners in the financial industry. This working draft is presented in three parts: (1) Overview, (2) DTDs and associated information components, and (3) Corresponding reference FpML for a representative set of Financial instruments in Interest Rate and FX markets. The overview includes business and design goals, the scope and architectural framework of FpML.

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Status of this document:

This is the FpML Working Draft for review by the FpML Technical Committee. It is a draft document and may be updated, replaced, or made obsolete by other documents at any time. The FpML Standards committee will not allow early implementation to constrain its ability to make changes to this specification prior to final release. It is inappropriate to use the FpML working draft as reference material or to cite it as other than "work in progress".

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1 SAMPLE FPML

1.1 IRM

1.1.1 Vanilla Fixed-Float Swap

```
<?xml version="1.0" standalone="no"?>
<!-- Copyright (c) 1999 by J.P.Morgan and PricewaterhouseCoopers.
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wide PricewaterhouseCoopers organization. All rights reserved.
-->
<!-- version 1.0b2 : August 6, 1999 -->

<!DOCTYPE fpml:FpML SYSTEM "fpml.dtd">

<fpml:FpML xmlns:fpml="urn:fpml-FpML"
  xmlns:t="urn:fpml-type"
  xmlns:d="urn:fpml-date"
  xmlns:m="urn:fpml-money"
  xmlns:r="urn:fpml-rate">

  <fpml:Trade>
    <fpml:tradeIDs>
      <tid:TradeIDs xmlns:tid="urn:fpml-TradeID">
        <tid:TradeID>
          <tid:partyReference>ABC Trust</tid:partyReference>
          <tid:transactionReferenceNumber>237732</tid:transactionReferenceNumber>
        </tid:TradeID>
        <tid:TradeID>
          <tid:partyReference>XYZ Group</tid:partyReference>
          <tid:transactionReferenceNumber>1230</tid:transactionReferenceNumber>
        </tid:TradeID>
      </tid:TradeIDs>
    </fpml:tradeIDs>

    <fpml:product>

      <ipff:VanillaFixedFloat xmlns:ipff="urn:fpml-IRD-Product-VanillaFixedFloat">
        <ipff:fixedStream>
          <isfi:VanillaFixedStream xmlns:isfi="urn:fpml-IRD-Stream-VanillaFixedStream">
            <isfi:payerReference>ABC Trust</isfi:payerReference>
            <isfi:adjustmentBusinessCenters name="primaryBusinessCenters">
              <d:BusinessCenters>
                <d:businessCenter>New York</d:businessCenter>
                <d:businessCenter>London</d:businessCenter>
              </d:BusinessCenters>
            </isfi:adjustmentBusinessCenters>
            <isfi:effectiveDate>
              <d:AdjustableDate>
                <d:date>1998-05-26</d:date>
                <d:businessDayConvention>ModifiedFollowing</d:businessDayConvention>
                <d:adjustmentsReference>primaryBusinessCenters</d:adjustmentsReference>
              </d:AdjustableDate>
            </isfi:effectiveDate>
            <isfi:terminationDate>
              <d:AdjustableDate>
                <d:date>2008-05-26</d:date>
                <d:businessDayConvention>ModifiedFollowing</d:businessDayConvention>
                <d:adjustmentsReference>primaryBusinessCenters</d:adjustmentsReference>
              </d:AdjustableDate>
            </isfi:terminationDate>
          </isfi:VanillaFixedStream>
        </ipff:fixedStream>
      </ipff:VanillaFixedFloat>
    </fpml:product>
  </fpml:Trade>
</fpml:FpML>
```

```

        </d:AdjustableDate>
    </isfi:terminationDate>
    <isfi:notional>
        <m:Money>
            <m:ccy>USD</m:ccy>
            <m:amount>30000000</m:amount>
        </m:Money>
    </isfi:notional>

    <isfi:initialPrincipalPayment>
        <p:Payment xmlns:p="urn:fpml-Payment">
            <p:paymentDate>
                <d:AdjustableDate>
                    <d:date>1999-06-06</d:date>
                    <d:businessDayConvention>ModifiedFollowing</d:businessDayConvention>
                    <d:adjustmentsReference>primaryBusinessCenters</d:adjustmentsReference>
                </d:AdjustableDate>
            </p:paymentDate>
            <p:paymentAmount>
                <m:Money>
                    <m:ccy>USD</m:ccy>
                    <m:amount>1000000</m:amount>
                </m:Money>
            </p:paymentAmount>
        </p:Payment>
    </isfi:initialPrincipalPayment>

    <isfi:regularPaymentDateSchedule>
        <d:AdjustableDateSchedule>
            <d:startDate>1998-05-26</d:startDate>
            <d:endDate>2008-05-26</d:endDate>
            <d:frequency>semi-annual</d:frequency>
            <!-- following is optional -->
            <d:rollConvention>none</d:rollConvention>
            <d:businessDayConvention>modifiedFollowing</d:businessDayConvention>
            <d:adjustmentsReference>primaryBusinessCenters</d:adjustmentsReference>
        </d:AdjustableDateSchedule>
    </isfi:regularPaymentDateSchedule>

    <!-- the following assumes that we know how the calc periods are adjusted -->
    <d:adjustCalculationPeriods>true</d:adjustCalculationPeriods>
    <d:accrualBasis>30/360</d:accrualBasis>

    <isfi:rate>
        <r:FixedRate><r:fixed>6.1275</r:fixed></r:FixedRate>
    </isfi:rate>

    <isfi:finalPrincipalPayment>
        <p:Payment xmlns:p="urn:fpml-Payment">
            <p:paymentDate>
                <d:AdjustableDate>
                    <d:date>2008-06-06</d:date>
                    <d:businessDayConvention>ModifiedFollowing</d:businessDayConvention>
                    <d:adjustmentsReference>primaryBusinessCenters</d:adjustmentsReference>
                </d:AdjustableDate>
            </p:paymentDate>
            <p:paymentAmount>
                <m:Money>
                    <m:ccy>USD</m:ccy>
                    <m:amount>1000000</m:amount>
                </m:Money>
            </p:paymentAmount>
        </p:Payment>

```

```

    </isfi:finalPrincipalPayment>
  </isfi:VanillaFixedStream>
</ipff:fixedStream>

<ipff:floatingStream>
  <isfo:VanillaFloatingStream xmlns:isfo="urn:fpml-IRD-Stream-VanillaFloatingStream">
    <isfo:payerReference>XYZ Group</isfo:payerReference>
    <isfo:adjustmentBusinessCenters name="primaryBusinessCenters">
      <d:BusinessCenters>
        <d:businessCenter>New York</d:businessCenter>
        <d:businessCenter>London</d:businessCenter>
      </d:BusinessCenters>
    </isfo:adjustmentBusinessCenters>

    <isfo:effectiveDate>
      <d:AdjustableDate>
        <d:date>1998-05-26</d:date>
        <d:businessDayConvention>ModifiedFollowing</d:businessDayConvention>
        <d:adjustmentsReference>primaryBusinessCenters</d:adjustmentsReference>
      </d:AdjustableDate>
    </isfo:effectiveDate>

    <isfo:terminationDate>
      <d:AdjustableDate>
        <d:date>2008-05-26</d:date>
        <d:businessDayConvention>ModifiedFollowing</d:businessDayConvention>
        <d:adjustmentsReference>primaryBusinessCenters</d:adjustmentsReference>
      </d:AdjustableDate>
    </isfo:terminationDate>

    <isfo:notional>
      <m:Money>
        <m:ccy>USD</m:ccy>
        <m:amount>30000000</m:amount>
      </m:Money>
    </isfo:notional>

    <!--following is optional -->
    <isfo:initialPrincipalPayment>
      <p:Payment xmlns:p="urn:fpml-Payment">
        <p:paymentDate>
          <d:AdjustableDate>
            <d:date>1999-05-26</d:date>
            <d:businessDayConvention>ModifiedFollowing</d:businessDayConvention>
            <d:adjustmentsReference>primaryBusinessCenters</d:adjustmentsReference>
          </d:AdjustableDate>
        </p:paymentDate>
        <p:paymentAmount>
          <m:Money>
            <m:ccy>USD</m:ccy>
            <m:amount>1000000</m:amount>
          </m:Money>
        </p:paymentAmount>
      </p:Payment>
    </isfo:initialPrincipalPayment>

    <isfo:regularPaymentDateSchedule>
      <d:AdjustableDateSchedule>
        <d:startDate>1998-05-26</d:startDate>
        <d:endDate>2008-05-26</d:endDate>
        <d:frequency>semi-annual</d:frequency>
        <!-- following is optional -->
        <d:rollConvention>none</d:rollConvention>
      </d:AdjustableDateSchedule>
    </isfo:regularPaymentDateSchedule>
  </isfo:VanillaFloatingStream>
</ipff:floatingStream>

```



```

        <d:businessDayConvention>modifiedFollowing</d:businessDayConvention>
        <d:adjustmentsReference>primaryBusinessCenters</d:adjustmentsReference>
    </d:AdjustableDateSchedule>
</isfo:regularPaymentDateSchedule>

<!-- the following assumes that we know how the calc periods are adjusted...-->
<d:adjustCalculationPeriods>true</d:adjustCalculationPeriods>
<d:accrualBasis>30/360</d:accrualBasis>

<isfo:rate>
    <r:FloatingRate>
        <r:initialRate>5.699220</r:initialRate>
        <r:isda-rate-option>USD-LIBOR-BBA</r:isda-rate-option>
        <r:maturityPeriod>month</r:maturityPeriod>
        <r:maturityMultiple>2</r:maturityMultiple>
        <r:spread>0</r:spread>
    </r:FloatingRate>
</isfo:rate>

<isfo:resetBusinessDayConvention>modifiedFollowing</isfo:resetBusinessDayConvention>

<isfo:resetAdjustmentsReference>primaryBusinessCenters</isfo:resetAdjustmentsReference>
<isfo:refixInArrears>false</isfo:refixInArrears>
<isfo:refixOffset>-2</isfo:refixOffset>
<isfo:roundingDirection>off</isfo:roundingDirection>
<isfo:roundingPrecision>5</isfo:roundingPrecision>

<isfo:finalPrincipalPayment>
    <p:Payment xmlns:p="urn:fpml-Payment">
        <p:paymentDate>
            <d:AdjustableDate>
                <d:date>1999-05-26</d:date>
                <d:businessDayConvention>ModifiedFollowing</d:businessDayConvention>
                <d:adjustmentsReference>primaryBusinessCenters</d:adjustmentsReference>
            </d:AdjustableDate>
        </p:paymentDate>
        <p:paymentAmount>
            <m:Money>
                <m:ccy>USD</m:ccy>
                <m:amount>1000000</m:amount>
            </m:Money>
        </p:paymentAmount>
    </p:Payment>
</isfo:finalPrincipalPayment>

</isfo:VanillaFloatingStream>
</ipff:floatingStream>
</ipff:VanillaFixedFloat>
</fpml:product>
<fpml:partyInformation>
    <pty:PartyInformation xmlns:pty="urn:fpml-party" xmlns:a="urn:fpml-contact">
        <pty:masterAgreements>
            <pty:MasterAgreement>
                <pty:agreementInPlace>YES</pty:agreementInPlace>
                <pty:datedDate>1985-12-10</pty:datedDate>
                <pty:masterAgreementNumber>12390123</pty:masterAgreementNumber>
                <pty:partyReference1>ABC Trust</pty:partyReference1>
                <pty:partyReference2>XYZ Group</pty:partyReference2>
            </pty:MasterAgreement>
        </pty:masterAgreements>
        <pty:tradeParties>
            <pty:Party name="ABC_Trust">

```

```

<pty:partyType>PRINCIPAL</pty:partyType>
<pty:corporateInformation>
  <pty:CorporateInformation>
    <pty:shortName>ABC Trust</pty:shortName>
    <pty:longName>ABC Trust Company of New York</pty:longName>
    <pty:corporateAddress>
      <a:Address>
        <a:streetAddress>
          <a:StreetAddress>
            <a:streetLine>100 Austin Street</a:streetLine>
          </a:StreetAddress>
        </a:streetAddress>
        <a:city>New York</a:city>
        <a:state>NY</a:state>
        <a:country>US</a:country>
        <a:postalCode>10001</a:postalCode>
        <a:region>NA</a:region>
      </a:Address>
    </pty:corporateAddress>
  <pty:parent>
    <pty:CorporateInformation>
      <pty:shortName>XYZ Bank</pty:shortName>
    </pty:CorporateInformation>
  </pty:parent>
  <pty:primaryContact>
    <a:Contact>
      <a:contactName>Joe Smith</a:contactName>
      <a:contactOrganizationName>ABC Trust Inc.</a:contactOrganizationName>
      <a:emailAddress>joe.smith@abctrust.com</a:emailAddress>
      <a:phoneNumber>212-235-9999</a:phoneNumber>
      <a:faxNumber>212-235-9998</a:faxNumber>
      <a:contactAddress>
        <a:Address>
          <a:streetAddress>
            <a:StreetAddress>
              <a:streetLine>100 Austin Street</a:streetLine>
            </a:StreetAddress>
          </a:streetAddress>
          <a:city>New York</a:city>
          <a:state>NY</a:state>
          <a:country>United States</a:country>
          <a:postalCode>10001</a:postalCode>
          <a:region>North America</a:region>
        </a:Address>
      </a:contactAddress>
      <a:businessGroup>Customer Relations</a:businessGroup>
    </a:Contact>
  </pty:primaryContact>
  <pty:taxID>11393-9833</pty:taxID>
</pty:CorporateInformation>
</pty:corporateInformation>

<pty:creditInformation>
  <pty:CreditRating>
    <pty:rating>AAA</pty:rating>
    <pty:ratingType>S&P</pty:ratingType>
  </pty:CreditRating>
  <pty:CreditRating>
    <pty:rating>AA</pty:rating>
    <pty:ratingType>Moody's</pty:ratingType>
  </pty:CreditRating>
</pty:creditInformation>

```

```

<pty:confirmInformation>
  <pty:ConfirmInformation>
    <pty:primaryConfirmContact>
      <a:Contact>
        <a:contactName>John Doe</a:contactName>
        <a:contactOrganizationName>ABC Trust Company</a:contactOrganizationName>
        <a:emailAddress>john.doe@abctrust.com</a:emailAddress>
        <a:phoneNumber>212-235-8888</a:phoneNumber>
        <a:faxNumber>212-235-8889</a:faxNumber>
        <a:contactAddress>
          <a:Address>
            <a:streetAddress>
              <a:StreetAddress>
                <a:streetLine>200 Austin Street</a:streetLine>
              </a:StreetAddress>
            </a:streetAddress>
            <a:city>New York</a:city>
            <a:state>NY</a:state>
            <a:country>US</a:country>
            <a:postalCode>10260</a:postalCode>
            <a:region>NA</a:region>
          </a:Address>
        </a:contactAddress>
        <a:cable>ABCTrust</a:cable>
        <a:telex>833763 ABC</a:telex>
        <a:businessGroup>Trade confirms</a:businessGroup>
      </a:Contact>
    </pty:primaryConfirmContact>
    <pty:secondaryConfirmContacts>
      <a:Contact>
        <a:contactName>Jane Doe</a:contactName>
        <a:contactOrganizationName>ABC Trust Company</a:contactOrganizationName>
        <a:emailAddress>jane.doe@abctrust.com</a:emailAddress>
        <a:phoneNumber>212-235-8880</a:phoneNumber>
        <a:faxNumber>212-235-8889</a:faxNumber>
        <a:contactAddress>
          <a:Address>
            <a:streetAddress>
              <a:StreetAddress>
                <a:streetLine>200 Austin Street</a:streetLine>
              </a:StreetAddress>
            </a:streetAddress>
            <a:city>New York</a:city>
            <a:state>NY</a:state>
            <a:country>US</a:country>
            <a:postalCode>10260</a:postalCode>
            <a:region>NA</a:region>
          </a:Address>
        </a:contactAddress>
        <a:cable>ABCTrust</a:cable>
        <a:telex>833763 ABC</a:telex>
        <a:businessGroup>Trade confirms</a:businessGroup>
      </a:Contact>
    </pty:secondaryConfirmContacts>
  </pty:ConfirmInformation>
</pty:confirmInformation>

<pty:settlementInformation>
  <pty:SettlementInstructions>
    <pty:settlementContact>
      <a:Contact>
        <a:contactName>Mary Jane</a:contactName>
        <a:contactOrganizationName>ABC Trust-London</a:contactOrganizationName>

```

```

<a:emailAddress>mary.jane@abctrust.com</a:emailAddress>
<a:phoneNumber>44 1 71 838334</a:phoneNumber>
<a:faxNumber>44 1 71 9394377</a:faxNumber>
<a:contactAddress>
  <a:Address>
    <a:streetAddress>
      <a:StreetAddress>
        <a:streetLine>180 Bank Street</a:streetLine>
      </a:StreetAddress>
    </a:streetAddress>
    <a:city>London</a:city>
    <a:country>UK</a:country>
    <a:postalCode>E4CYOJP</a:postalCode>
    <a:region>Europe</a:region>
  </a:Address>
</a:contactAddress>
<a:cable>ABCTrustLondon</a:cable>
<a:telex>38874 JXW</a:telex>
<a:businessGroup>Trade Settlements, London</a:businessGroup>
</a:Contact>
</pty:settlementContact>

<pty:paymentInstructions>
  <pty:PaymentInstructions>
    <pty:settlementCurrency>USD</pty:settlementCurrency>
    <pty:payFromName>ABC Bank, New York</pty:payFromName>
    <pty:correspondentInformation>
      <pty:FIRoutingInformation>
        <pty:fiName>XYZ Bank</pty:fiName>
        <pty:fiAddress>
          <a:Address>
            <a:streetAddress>
              <a:StreetAddress>
                <a:streetLine>500 Wall Street</a:streetLine>
              </a:StreetAddress>
            </a:streetAddress>
            <a:city>New York</a:city>
            <a:state>NY</a:state>
            <a:country>US</a:country>
            <a:postalCode>10260</a:postalCode>
            <a:region>NA</a:region>
          </a:Address>
        </pty:fiAddress>
        <pty:fiAccountNumber>123456</pty:fiAccountNumber>
        <pty:fiRoutingID>ABC33454US33XXX</pty:fiRoutingID>
        <pty:fiRoutingIDType>SwiftBIC</pty:fiRoutingIDType>
      </pty:FIRoutingInformation>
    </pty:correspondentInformation>
    <pty:intermediaryInformation>
      <pty:FIRoutingInformation>
        <pty:fiName>ABC Global</pty:fiName>
        <pty:fiAccountNumber>293773884</pty:fiAccountNumber>
      </pty:FIRoutingInformation>
    <pty:intermediaryInformation>
      <pty:FIRoutingInformation>
        <pty:fiName>ABC Brokers</pty:fiName>
        <pty:fiAccountNumber>13947470</pty:fiAccountNumber>
      </pty:FIRoutingInformation>
    </pty:intermediaryInformation>
  </pty:intermediaryInformation>
  <pty:beneficiaryInformation>
    <pty:FIRoutingInformation>
      <pty:fiName>ABC Trust Company-London </pty:fiName>

```

```

        <pty:fiAccountNumber>/883733333</pty:fiAccountNumber>
        <pty:fiReferenceText>For the account of Swaps Group -
/883733333</pty:fiReferenceText>
        </pty:FIRoutingInformation>
    </pty:beneficiaryInformation>
    </pty:PaymentInstructions>
    </pty:paymentInstructions>
    </pty:SettlementInstructions>
    </pty:settlementInformation>
</pty:Party>
<!--
Also expected is the full settlement for the counterparty to the trade
<pty:partyReferenceName>XYZ Group</pty:partyReferenceName>
<pty:partyType>COUNTERPARTY</pty:partyType>
...
-->
</pty:tradeParties>
</pty:PartyInformation>
</fpml:partyInformation>
</fpml:Trade>
</fpml:FpML>

```

1.1.2 Swap

```

<?xml version="1.0" standalone="no"?>
<!-- Copyright (c) 1999 by J.P.Morgan and PricewaterhouseCoopers.
PricewaterhouseCoopers refers to the individual member firms of the world
wide PricewaterhouseCoopers organization. All rights reserved.
-->
<!-- version 1.0b2 : August 6, 1999 -->

<!DOCTYPE fpml:FpML SYSTEM "fpml.dtd">

<fpml:FpML xmlns:fpml="urn:fpml-FpML"
  xmlns:d="urn:fpml-date"
  xmlns:m="urn:fpml-money"
  xmlns:r="urn:fpml-rate">

  <fpml:Trade>
    <fpml:tradeIDs>
      <tid:TradeIDs xmlns:tid="urn:fpml-TradeID">
        <tid:TradeID>
          <tid:partyReference>ABC Trust</tid:partyReference>
          <tid:transactionReferenceNumber>237732</tid:transactionReferenceNumber>
        </tid:TradeID>
        <tid:TradeID>
          <tid:partyReference>XYZ Group</tid:partyReference>
          <tid:transactionReferenceNumber>1230</tid:transactionReferenceNumber>
        </tid:TradeID>
      </tid:TradeIDs>
    </fpml:tradeIDs>

    <fpml:product>
      <!-- TransactionProcessing now only appears in the DTD; it is just a place holder -->

      <ips:SwapStreams xmlns:ips="urn:fpml-IRD-Product-Swap">
        <ips:streams>
          <iss:SwapStream xmlns:iss="urn:fpml-IRD-Stream-SwapStream">
            <iss:payerReference>ABC Trust</iss:payerReference>
            <iss:receiverReference>XYZ Group</iss:receiverReference>

```

```

<isss:adjustmentBusinessCenters>
  <d:BusinessCenters name="primaryBusinessCenters">
    <d:businessCenter>New York</d:businessCenter>
    <d:businessCenter>London</d:businessCenter>
  </d:BusinessCenters>
</isss:adjustmentBusinessCenters>

<isss:effectiveDate>
  <d:AdjustableDate>
    <d:date>1998-05-26</d:date>
    <d:businessDayConvention>ModifiedFollowing</d:businessDayConvention>
    <d:adjustmentsReference>primaryBusinessCenters</d:adjustmentsReference>
  </d:AdjustableDate>
</isss:effectiveDate>

<isss:terminationDate>
  <d:AdjustableDate>
    <d:date>2008-05-26</d:date>
    <d:businessDayConvention>ModifiedFollowing</d:businessDayConvention>
    <d:adjustmentsReference>primaryBusinessCenters</d:adjustmentsReference>
  </d:AdjustableDate>
</isss:terminationDate>

<isss:notionalSchedule>
  <m:NotionalSchedule>
    <m:initialNotional>
      <m:Money>
        <m:ccy>USD</m:ccy>
        <m:amount>1000000</m:amount>
      </m:Money>
    </m:initialNotional>

    <m:notionalSteps>
      <m:ExplicitNotionalSteps>
        <m:DateBasedNotionalStep>
          <m:date>1999-06-26</m:date>
          <m:percentage>0.10</m:percentage>
          <m:stepTerm>period</m:stepTerm>
        </m:DateBasedNotionalStep>
        <m:DateBasedNotionalStep>
          <m:date>1999-08-26</m:date>
          <m:notionalAmount>
            <m:Money>
              <m:ccy>USD</m:ccy>
              <m:amount>1000000</m:amount>
            </m:Money>
          </m:notionalAmount>
          <m:stepTerm>remaining</m:stepTerm>
        </m:DateBasedNotionalStep>
      </m:ExplicitNotionalSteps>
    </m:notionalSteps>
  </m:NotionalSchedule>
</isss:notionalSchedule>

<isss:roundingDirection>off</isss:roundingDirection>
<isss:roundingPrecision>2</isss:roundingPrecision>

<!-- initialStubPayment and InitialPrincipalPayment are optional -->
<isss:initialStubPayment>
  <p:InterestPayment xmlns:p="urn:fpml-Payment">

    <p:paymentDate>

```

months,

```

    <d:AdjustableDate>
      <d:date>1999-08-16</d:date>
      <d:businessDayConvention>modifiedFollowing</d:businessDayConvention>
      <d:adjustmentsReference>primaryBusinessCenters</d:adjustmentsReference>
    </d:AdjustableDate>
  </p:paymentDate>

  <p:calculationPeriod>
    <d:AdjustablePeriod name="stubCalcPeriod">
      <d:start>1999-05-07</d:start>
      <d:end>1999-06-07</d:end>
      <d:businessDayConvention>ModifiedFollowing</d:businessDayConvention>
      <d:adjustmentsReference>primaryBusinessCenters</d:adjustmentsReference>
    </d:AdjustablePeriod>
  </p:calculationPeriod>

  <p:resetDates>
    <!-- note, that in this case we are pointing to one period... -->
    <!-- how does one express if the maturities required are a one and a two
    months,
    e.g. to cover if a stub is just short of 3 months ? -->
    <d:AdjustableDateSchedule>
      <d:periodReference>stubCalcPeriod</d:periodReference>
      <d:relativeTo>periodStart</d:relativeTo>
      <!-- the following offsetDays is optional -->
      <d:offsetDays>-2</d:offsetDays>
    </d:AdjustableDateSchedule>
  </p:resetDates>

  <p:rate>
    <r:FloatingRate>
      <r:initialRate>5.699220</r:initialRate>
      <r:isda-rate-option>USD-LIBOR-BBA</r:isda-rate-option>
      <r:maturityPeriod>month</r:maturityPeriod>
      <r:maturityMultiple>2</r:maturityMultiple>
      <r:spread>0</r:spread>
      <r:leverageFactor>1.0</r:leverageFactor>
    </r:FloatingRate>
  </p:rate>
</p:InterestPayment>
</isss:initialStubPayment>

<isss:initialPrincipalPayment>
  <p:Payment xmlns:p="urn:fpml-Payment">
    <p:paymentDate>
      <d:AdjustableDate>
        <d:date>1999-08-16</d:date>
        <d:businessDayConvention>modifiedFollowing</d:businessDayConvention>
        <d:adjustmentsReference>primaryBusinessCenters</d:adjustmentsReference>
      </d:AdjustableDate>
    </p:paymentDate>

    <p:paymentAmount>
      <m:Money>
        <m:ccy>USD</m:ccy>
        <m:amount>1000000</m:amount>
      </m:Money>
    </p:paymentAmount>
  </p:Payment>
</isss:initialPrincipalPayment>

<isss:accrualBasis>30/360</isss:accrualBasis>

```

```

<isss:calculationPeriods>
  <d:AdjustablePeriodSchedule name="calculationPeriodSchedule">
    <d:periodSchedule>
      <d:BasicPeriodSchedule>
        <d:start>1999-05-26</d:start>
        <d:end>2008-05-26</d:end>
        <d:frequency>semi-annual</d:frequency>
        <!-- rollConvention is optional -->
        <d:rollConvention>regular</d:rollConvention>
      </d:BasicPeriodSchedule>
    </d:periodSchedule>
  <d:businessDayConvention>ModifiedFollowing</d:businessDayConvention>
  <d:adjustmentsReference>primaryBusinessDays</d:adjustmentsReference>
</d:AdjustablePeriodSchedule>
</isss:calculationPeriods>

<isss:paymentDates>
  <d:AdjustableDateSchedule>
    <d:periodsReference>calculationPeriodSchedule</d:periodsReference>
    <d:relativeTo>positionEnd</d:relativeTo>
    <d:offsetDays>0</d:offsetDays>
  </d:AdjustableDateSchedule>
</isss:paymentDates>

<isss:rate>
  <r:FixedRate>
    <r:fixed>6.1275</r:fixed>
    <r:spreadSchedule>
      <r:SpreadSchedule>
        <r:steps>
          <r:SpreadStep>
            <r:percentage>0.02</r:percentage>
            <r:date>2000-05-26</r:date>
          </r:SpreadStep>

          <r:SpreadStep>
            <r:percentage>0.02</r:percentage>
            <r:date>2002-05-26</r:date>
          </r:SpreadStep>

          <r:SpreadStep>
            <r:percentage>0.03</r:percentage>
            <r:date>2004-05-26</r:date>
          </r:SpreadStep>

          <r:SpreadStep>
            <r:percentage>0.03</r:percentage>
            <r:date>2006-05-26</r:date>
          </r:SpreadStep>
        </r:steps>
      </r:SpreadSchedule>
    </r:spreadSchedule>
  </r:FixedRate>
</isss:rate>
</isss:SwapStream>

<isss:SwapStream xmlns:isss="urn:fpml-IRD-Stream-SwapStream">
  <isss:payerReference>CounterpartyA</isss:payerReference>
  <isss:receiverReference>ABC Trust</isss:receiverReference>

  <isss:adjustmentBusinessCenters>
    <d:BusinessCenters name="primaryBusinessCenters">
      <d:businessCenter>New York</d:businessCenter>
    </d:BusinessCenters>
  </isss:adjustmentBusinessCenters>
</isss:SwapStream>

```



```

        <d:businessCenter>London</d:businessCenter>
      </d:BusinessCenters>
    </isss:adjustmentBusinessCenters>

    <isss:effectiveDate>
      <d:AdjustableDate>
        <d:date>1998-05-26</d:date>
        <d:businessDayConvention>ModifiedFollowing</d:businessDayConvention>
        <d:adjustmentsReference>primaryBusinessCenters</d:adjustmentsReference>
      </d:AdjustableDate>
    </isss:effectiveDate>

    <isss:terminationDate>
      <d:AdjustableDate>
        <d:date>2008-05-26</d:date>
        <d:businessDayConvention>ModifiedFollowing</d:businessDayConvention>
        <d:adjustmentsReference>primaryBusinessCenters</d:adjustmentsReference>
      </d:AdjustableDate>
    </isss:terminationDate>

    <isss:notionalSchedule>
      <m:NotionalSchedule>
        <m:initialNotional>
          <m:Money>
            <m:ccy>USD</m:ccy>
            <m:amount>1000000</m:amount>
          </m:Money>
        </m:initialNotional>

        <m:notionalSteps>
          <m:RegularNotionalSteps>
            <m:periodSchedule>
              <d:AdjustablePeriodSchedule>
                <d:periodSchedule>
                  <d:BasicPeriodSchedule>
                    <d:start>1999-05-26</d:start>
                    <d:end>2008-05-26</d:end>
                    <d:frequency>quarterly</d:frequency>
                  </d:BasicPeriodSchedule>
                </d:periodSchedule>
                <d:businessDayConvention>ModifiedFollowing</d:businessDayConvention>
                <d:adjustmentsReference>primaryBusinessCenters</d:adjustmentsReference>
              </d:AdjustablePeriodSchedule>
            </m:periodSchedule>
            <m:changePerStep>
              <m:NotionalStep>
                <m:percentage>0.10</m:percentage>
                <m:stepTerm>period</m:stepTerm>
              </m:NotionalStep>
            </m:changePerStep>
          </m:RegularNotionalSteps>
        </m:notionalSteps>
      </m:NotionalSchedule>
    </isss:notionalSchedule>

    <isss:roundingDirection>off</isss:roundingDirection>
    <isss:roundingPrecision>2</isss:roundingPrecision>

    <!-- initialStubPayments is optional, as is initialPrincipalPayment -->
    <isss:initialStubPayment>
      <p:InterestPayment xmlns:p="urn:fpml-Payment">
        <p:paymentDate>
          <d:AdjustableDate>

```

```

        <d:date>1999-08-16</d:date>
        <d:businessDayConvention>modifiedFollowing</d:businessDayConvention>
        <d:adjustmentsReference>primaryBusinessCenters</d:adjustmentsReference>
    </d:AdjustableDate>
</p:paymentDate>

<p:calculationPeriod>
    <d:AdjustablePeriod name="stubCalcPeriod">
        <d:start>1999-05-07</d:start>
        <d:end>1999-06-07</d:end>
        <d:businessDayConvention>ModifiedFollowing</d:businessDayConvention>
        <d:adjustmentsReference>primaryBusinessCenters</d:adjustmentsReference>
    </d:AdjustablePeriod>
</p:calculationPeriod>

<p:resetDates>
    <d:AdjustableDateSchedule>
        <d:periodReference>stubCalcPeriod</d:periodReference>
        <d:relativeTo>positionStart</d:relativeTo>
        <d:offsetDays>-2</d:offsetDays>
    </d:AdjustableDateSchedule>
</p:resetDates>

<p:rate>
    <r:FloatingRate>
        <r:initialRate>5.699220</r:initialRate>
        <r:isda-rate-option>USD-LIBOR-BBA</r:isda-rate-option>
        <r:maturityPeriod>month</r:maturityPeriod>
        <r:maturityMultiple>2</r:maturityMultiple>
        <r:spread>0</r:spread>
        <r:leverageFactor>1.0</r:leverageFactor>
    </r:FloatingRate>
</p:rate>
</p:InterestPayment>
</isss:initialStubPayment>

<isss:initialPrincipalPayment>
    <p:Payment xmlns:p="urn:fpml-Payment">
        <p:paymentDate>
            <d:AdjustableDate>
                <d:date>1999-06-06</d:date>
                <d:businessDayConvention>modifiedFollowing</d:businessDayConvention>
                <d:adjustmentsReference>primaryBusinessCenters</d:adjustmentsReference>
            </d:AdjustableDate>
        </p:paymentDate>
        <p:paymentAmount>
            <m:Money>
                <m:ccy>USD</m:ccy>
                <m:amount>1000000</m:amount>
            </m:Money>
        </p:paymentAmount>
    </p:Payment>
</isss:initialPrincipalPayment>

<isss:accrualBasis>30/360</isss:accrualBasis>

<isss:calculationPeriods>
    <d:AdjustablePeriodSchedule name="calculationPeriodSchedule">
        <d:periodSchedule>
            <d:BasicPeriodSchedule>
                <d:start>1999-05-26</d:start>
                <d:end>2008-05-26</d:end>
                <d:frequency>semi-annual</d:frequency>
            </d:BasicPeriodSchedule>
        </d:periodSchedule>
    </d:AdjustablePeriodSchedule>
</isss:calculationPeriods>

```

```

        <!-- rollConvention is optional -->
        <d:rollConvention>regular</d:rollConvention>
    </d:BasicPeriodSchedule>
</d:periodSchedule>
<d:businessDayConvention>ModifiedFollowing</d:businessDayConvention>
    <d:adjustmentsReference>primaryBusinessDays</d:adjustmentsReference>
</d:AdjustablePeriodSchedule>
</isss:calculationPeriods>

<isss:paymentDates>
    <d:AdjustableDateSchedule>
        <d:periodScheduleReference>calculationPeriodSchedule</d:periodScheduleReference>
        <d:relativeTo>positionEnd</d:relativeTo>
        <d:offsetDays>0</d:offsetDays>
    </d:AdjustableDateSchedule>
</isss:paymentDates>

<isss:rate>
    <r:FloatingRate>
        <r:initialRate>5.699220</r:initialRate>
        <r:isda-rate-option>USD-LIBOR-BBA</r:isda-rate-option>
        <r:maturityPeriod>month</r:maturityPeriod>
        <r:maturityMultiple>3</r:maturityMultiple>
        <r:spread>0</r:spread>
        <r:leverageFactor>1.0</r:leverageFactor>
    </r:FloatingRate>
</isss:rate>

<isss:resetDates>
    <d:AdjustableDateSchedule>
        <d:periodsReference>calculationPeriodSchedule</d:periodsReference>
        <d:relativeTo>positionStart</d:relativeTo>
        <d:offsetDays>-2</d:offsetDays>
    </d:AdjustableDateSchedule>
</isss:resetDates>
</isss:SwapStream>
</ips:streams>
</ips:SwapStreams>
</fpml:product>
<fpml:partyInformation>
    <pty:PartyInformation xmlns:pty="urn:fpml-party" xmlns:a="urn:fpml-contact">
        <pty:masterAgreements>
            <pty:MasterAgreement>
                <pty:agreementInPlace>YES</pty:agreementInPlace>
                <pty:datedDate>1985-12-10</pty:datedDate>
                <pty:masterAgreementNumber>12390123</pty:masterAgreementNumber>
                <pty:partyReference1>ABC Trust</pty:partyReference1>
                <pty:partyReference2>XYZ Group</pty:partyReference2>
            </pty:MasterAgreement>
        </pty:masterAgreements>
        <pty:tradeParties>
            <pty:Party name="ABC_Trust">
                <pty:partyType>PRINCIPAL</pty:partyType>
                <pty:corporateInformation>
                    <pty:CorporateInformation>
                        <pty:shortName>ABC Trust</pty:shortName>
                        <pty:longName>ABC Trust Company of New York</pty:longName>
                        <pty:corporateAddress>
                            <a:Address>
                                <a:streetAddress>
                                    <a:StreetAddress>
                                        <a:streetLine>100 Austin Street</a:streetLine>
                                    </a:StreetAddress>
                                </a:streetAddress>
                            </a:Address>
                        </pty:corporateAddress>
                    </pty:CorporateInformation>
                </pty:corporateInformation>
            </pty:Party>
        </pty:tradeParties>
    </pty:PartyInformation>

```

```

        </a:streetAddress>
        <a:city>New York</a:city>
        <a:state>NY</a:state>
        <a:country>US</a:country>
        <a:postalCode>10001</a:postalCode>
        <a:region>NA</a:region>
    </a:Address>
</pty:corporateAddress>
<pty:parent>
    <pty:CorporateInformation>
        <pty:shortName>XYZ Bank</pty:shortName>
    </pty:CorporateInformation>
</pty:parent>
<pty:primaryContact>
    <a:Contact>
        <a:contactName>Joe Smith</a:contactName>
        <a:contactOrganizationName>ABC Trust Inc.</a:contactOrganizationName>
        <a:emailAddress>joe.smith@abctrust.com</a:emailAddress>
        <a:phoneNumber>212-235-9999</a:phoneNumber>
        <a:faxNumber>212-235-9998</a:faxNumber>
        <a:contactAddress>
            <a:Address>
                <a:streetAddress>
                    <a:StreetAddress>
                        <a:streetLine>100 Austin Street</a:streetLine>
                    </a:StreetAddress>
                </a:streetAddress>
                <a:city>New York</a:city>
                <a:state>NY</a:state>
                <a:country>United States</a:country>
                <a:postalCode>10001</a:postalCode>
                <a:region>North America</a:region>
            </a:Address>
        </a:contactAddress>
        <a:businessGroup>Customer Relations</a:businessGroup>
    </a:Contact>
</pty:primaryContact>
    <pty:taxID>11393-9833</pty:taxID>
</pty:CorporateInformation>
</pty:corporateInformation>

<pty:creditInformation>
    <pty:CreditRating>
        <pty:rating>AAA</pty:rating>
        <pty:ratingType>S&P</pty:ratingType>
    </pty:CreditRating>
    <pty:CreditRating>
        <pty:rating>AA</pty:rating>
        <pty:ratingType>Moody's</pty:ratingType>
    </pty:CreditRating>
</pty:creditInformation>

<pty:confirmInformation>
    <pty:ConfirmInformation>
        <pty:primaryConfirmContact>
            <a:Contact>
                <a:contactName>John Doe</a:contactName>
                <a:contactOrganizationName>ABC Trust Company</a:contactOrganizationName>
                <a:emailAddress>john.doe@abctrust.com</a:emailAddress>
                <a:phoneNumber>212-235-8888</a:phoneNumber>
                <a:faxNumber>212-235-8889</a:faxNumber>
                <a:contactAddress>
                    <a:Address>

```

```

        <a:streetAddress>
          <a:StreetAddress>
            <a:streetLine>200 Austin Street</a:streetLine>
          </a:StreetAddress>
        </a:streetAddress>
        <a:city>New York</a:city>
        <a:state>NY</a:state>
        <a:country>US</a:country>
        <a:postalCode>10260</a:postalCode>
        <a:region>NA</a:region>
      </a:Address>
    </a:contactAddress>
    <a:cable>ABCTrust</a:cable>
    <a:telex>833763 ABC</a:telex>
    <a:businessGroup>Trade confirms</a:businessGroup>
  </a:Contact>
</pty:primaryConfirmContact>
<pty:secondaryConfirmContacts>
  <a:Contact>
    <a:contactName>Jane Doe</a:contactName>
    <a:contactOrganizationName>ABC Trust Company</a:contactOrganizationName>
    <a:emailAddress>jane.doe@abctrust.com</a:emailAddress>
    <a:phoneNumber>212-235-8880</a:phoneNumber>
    <a:faxNumber>212-235-8889</a:faxNumber>
    <a:contactAddress>
      <a:Address>
        <a:streetAddress>
          <a:StreetAddress>
            <a:streetLine>200 Austin Street</a:streetLine>
          </a:StreetAddress>
        </a:streetAddress>
        <a:city>New York</a:city>
        <a:state>NY</a:state>
        <a:country>US</a:country>
        <a:postalCode>10260</a:postalCode>
        <a:region>NA</a:region>
      </a:Address>
    </a:contactAddress>
    <a:cable>ABCTrust</a:cable>
    <a:telex>833763 ABC</a:telex>
    <a:businessGroup>Trade confirms</a:businessGroup>
  </a:Contact>
</pty:secondaryConfirmContacts>
</pty:ConfirmInformation>
</pty:confirmInformation>

<pty:settlementInformation>
  <pty:SettlementInstructions>
    <pty:settlementContact>
      <a:Contact>
        <a:contactName>Mary Jane</a:contactName>
        <a:contactOrganizationName>ABC Trust-London</a:contactOrganizationName>
        <a:emailAddress>mary.jane@abctrust.com</a:emailAddress>
        <a:phoneNumber>44 1 71 838334</a:phoneNumber>
        <a:faxNumber>44 1 71 9394377</a:faxNumber>
        <a:contactAddress>
          <a:Address>
            <a:streetAddress>
              <a:StreetAddress>
                <a:streetLine>180 Bank Street</a:streetLine>
              </a:StreetAddress>
            </a:streetAddress>
            <a:city>London</a:city>

```

```

        <a:country>UK</a:country>
        <a:postalCode>E4CYOJP</a:postalCode>
        <a:region>Europe</a:region>
      </a:Address>
    </a:contactAddress>
    <a:cable>ABCTrustLondon</a:cable>
    <a:telex>38874 JXW</a:telex>
    <a:businessGroup>Trade Settlements, London</a:businessGroup>
  </a:Contact>
</pty:settlementContact>

<pty:paymentInstructions>
  <pty:PaymentInstructions>
    <pty:settlementCurrency>USD</pty:settlementCurrency>
    <pty:payFromName>ABC Bank, New York</pty:payFromName>
    <pty:correspondentInformation>
      <pty:FIRoutingInformation>
        <pty:fiName>XYZ Bank</pty:fiName>
        <pty:fiAddress>
          <a:Address>
            <a:streetAddress>
              <a:StreetAddress>
                <a:streetLine>500 Wall Street</a:streetLine>
              </a:StreetAddress>
            </a:streetAddress>
            <a:city>New York</a:city>
            <a:state>NY</a:state>
            <a:country>US</a:country>
            <a:postalCode>10260</a:postalCode>
            <a:region>NA</a:region>
          </a:Address>
        </pty:fiAddress>
        <pty:fiAccountNumber>123456</pty:fiAccountNumber>
        <pty:fiRoutingID>ABC33454US33XXX</pty:fiRoutingID>
        <pty:fiRoutingIDType>SwiftBIC</pty:fiRoutingIDType>
      </pty:FIRoutingInformation>
    </pty:correspondentInformation>
    <pty:intermediaryInformation>
      <pty:FIRoutingInformation>
        <pty:fiName>ABC Global</pty:fiName>
        <pty:fiAccountNumber>293773884</pty:fiAccountNumber>
      </pty:FIRoutingInformation>
    <pty:intermediaryInformation>
      <pty:FIRoutingInformation>
        <pty:fiName>ABC Brokers</pty:fiName>
        <pty:fiAccountNumber>13947470</pty:fiAccountNumber>
      </pty:FIRoutingInformation>
    </pty:intermediaryInformation>
  </pty:intermediaryInformation>
  <pty:beneficiaryInformation>
    <pty:FIRoutingInformation>
      <pty:fiName>ABC Trust Company-London </pty:fiName>
      <pty:fiAccountNumber>/883733333</pty:fiAccountNumber>
      <pty:fiReferenceText>For the account of Swaps Group -
/883733333</pty:fiReferenceText>
    </pty:FIRoutingInformation>
  </pty:beneficiaryInformation>
</pty:PaymentInstructions>
</pty:paymentInstructions>
</pty:SettlementInstructions>
</pty:settlementInformation>
</pty:Party>
<!--

```

```

        Also expected is the full settlement for the counterparty to the trade
        <pty:partyReferenceName>XYZ Group</pty:partyReferenceName>
        <pty:partyType>COUNTERPARTY</pty:partyType>
        ...
        -->
    </pty:tradeParties>
</pty:PartyInformation>
</fpml:partyInformation>

</fpml:Trade>
</fpml:FpML>

```

1.1.3 Swaption

```

<?xml version="1.0" standalone="no"?>
<!-- Copyright (c) 1999 by J.P.Morgan and PricewaterhouseCoopers.
PricewaterhouseCoopers refers to the individual member firms of the world
wide PricewaterhouseCoopers organization. All rights reserved.
-->
<!-- version 1.0b2 : August 6, 1999 -->

<!DOCTYPE fpml:FpML SYSTEM "fpml.dtd">

<fpml:FpML xmlns:fpml="urn:fpml-FpML"
  xmlns:t="urn:fpml-type"
  xmlns:d="urn:fpml-date"
  xmlns:m="urn:fpml-money"
  xmlns:r="urn:fpml-rate">

  <fpml:Trade>
    <fpml:tradeIDs>
      <tid:TradeIDs xmlns:tid="urn:fpml-TradeID">
        <tid:TradeID>
          <tid:partyReference>ABC Trust</tid:partyReference>
          <tid:transactionReferenceNumber>237732</tid:transactionReferenceNumber>
        </tid:TradeID>
        <tid:TradeID>
          <tid:partyReference>XYZ Group</tid:partyReference>
          <tid:transactionReferenceNumber>1230</tid:transactionReferenceNumber>
        </tid:TradeID>
      </tid:TradeIDs>
    </fpml:tradeIDs>

    <fpml:product>

      <!-- TransactionProcessing now only appears in the DTD; it is just a place holder -->

      <ipso:Swaption xmlns:ipso="urn:fpml-IRD-Product-Swaption">
        <ipso:option>
          <isos:OptionStream xmlns:isos="urn:fpml-IRD-Stream-OptionStream">
            <isos:optionType>call</isos:optionType>
            <isos:optionPartyReference>ABC Trust</isos:optionPartyReference>
            <isos:adjustmentBusinessCenters>
              <d:BusinessCenters name="optionBusinessCenters">
                <d:businessCenter>New York</d:businessCenter>
                <d:businessCenter>London</d:businessCenter>
              </d:BusinessCenters>
            </isos:adjustmentBusinessCenters>
            <!-- the following will be different depending on the kind of option;
Multi Euros are the most complicated and allow a schedule.
Europeans have one date and Americans have one period. -->

```

```

<!--first possibility is an explicit list of all the info -->
<isos:optionDateSchedule>
  <d:ExplicitOptionAdjustableDateSchedule name="exerciseDates">
    <d:exerciseAdjustments>
      <d:CommonAdjustments>
        <d:businessDayConvention>ModifiedFollowing</d:businessDayConvention>
        <d:adjustmentsReference>optionBusinessCenters</d:adjustmentsReference>
      </d:CommonAdjustments>
    </d:exerciseAdjustments>
    <d:notificationAdjustments>
      <d:CommonAdjustments>
        <d:businessDayConvention>ModifiedFollowing</d:businessDayConvention>
        <d:adjustmentsReference>optionBusinessCenters</d:adjustmentsReference>
      </d:CommonAdjustments>
    </d:notificationAdjustments>
    <d:notificationOffset>
      <d:NotificationOffset name="optionNotificationOffset">
        <d:daysOffset>5</d:daysOffset>
        <d:businessDayConvention>ModifiedFollowing</d:businessDayConvention>
        <d:adjustmentsReference>optionBusinessCenters</d:adjustmentsReference>
      </d:NotificationOffset>
    </d:notificationOffset>
    <!-- Each ExerciseStep can be American or European; each can reference notif
offset
      or have an explicit notificationDate -->
    <d:ExerciseSteps>
      <d:EuropeanExerciseStep>
        <d:exerciseDate>1999-07-13</d:exerciseDate>
        <d:notificationDate>1999-07-08</d:notificationDate>
        <d:percentageOfNotional>100</d:percentageOfNotional>
      </d:EuropeanExerciseStep>
      <d:EuropeanExerciseStep>
        <d:exerciseDate>1999-10-13</d:exerciseDate>
        <d:notificationReference>optionNotificationOffset</d:notificationReference>
        <d:percentageOfNotional>100</d:percentageOfNotional>
      </d:EuropeanExerciseStep>
      <d:AmericanExerciseStep>
        <d:start>1999-07-13</d:start>
        <d:end>1999-10-13</d:end>
        <d:notificationReference>optionNotificationOffset</d:notificationReference>
        <d:percentageOfNotional>105</d:percentageOfNotional>
        <d:strikeInterpolation>linear</d:strikeInterpolation>
        <!-- the following is optional depending on strikeInterpolation -->
        <d:nextPercentageOfNotional>110</d:nextPercentageOfNotional>
      </d:AmericanExerciseStep>
    </d:ExerciseSteps>
  </d:ExplicitOptionAdjustableDateSchedule>
</isos:optionDateSchedule>
<!--an ALTERNATE way of expressing above is to give exercise dates in a schedule,
  but notification always as an offset. In this case, strike is constant as well-->
<isos:optionDateSchedule>
  <d:OptionAdjustableDateSchedule>
    <d:exerciseDates>
      <d:AdjustableDateSchedule name="exerciseDates">
        <d:startDate>1999-07-13</d:startDate>
        <d:endDate>2009-07-13</d:endDate>
        <d:frequency>semi-annual</d:frequency>
        <!-- rollConvention is optional -->
        <d:rollConvention>regular</d:rollConvention>
        <d:businessDayConvention>ModifiedFollowing</d:businessDayConvention>
        <d:adjustmentsReference>optionBusinessCenters</d:adjustmentsReference>
      </d:AdjustableDateSchedule>
    </d:exerciseDates>

```



```

<d:notificationDates>
  <d:ExtendedAdjustableDateSchedule>
    <d:dateScheduleReference>exerciseDates</d:dateScheduleReference>
    <d:relativeTo>adjustedExercise</d:relativeTo>
    <d:notificationOffset>
      <d:NotificationOffset>
        <d:daysOffset>5</d:daysOffset>
        <d:businessDayConvention>ModifiedFollowing</d:businessDayConvention>
        <d:adjustmentsReference>optionBusinessCenters</d:adjustmentsReference>
      </d:NotificationOffset>
    </d:notificationOffset>
  </d:ExtendedAdjustableDateSchedule>
</d:notificationDates>
<d:percentageOfNotional>100</d:percentageOfNotional>
</d:OptionAdjustableDateSchedule>
</isos:optionDateSchedule>
<isos:underlier>
  <ips:SwapStreams xmlns:ips="urn:fpml-IRD-Product-Swap">
    <ips:streams>
      <isss:SwapStream xmlns:isss="urn:fpml-IRD-Stream-SwapStream">
        <isss:payerReference>ABC Trust</isss:payerReference>
        <isss:receiverReference>XYZ Group</isss:receiverReference>

        <isss:adjustmentBusinessCenters>
          <d:BusinessCenters name="primaryBusinessCenters">
            <d:businessCenter>New York</d:businessCenter>
            <d:businessCenter>London</d:businessCenter>
          </d:BusinessCenters>
        </isss:adjustmentBusinessCenters>

        <isss:effectiveDate>
          <d:AdjustableDate>
            <d:date>1999-05-26</d:date>
            <d:businessDayConvention>ModifiedFollowing</d:businessDayConvention>
            <d:adjustmentsReference>primaryBusinessCenters</d:adjustmentsReference>
          </d:AdjustableDate>
        </isss:effectiveDate>

        <isss:terminationDate>
          <d:AdjustableDate>
            <d:date>2008-05-26</d:date>
            <d:businessDayConvention>ModifiedFollowing</d:businessDayConvention>
            <d:adjustmentsReference>primaryBusinessCenters</d:adjustmentsReference>
          </d:AdjustableDate>
        </isss:terminationDate>

        <isss:notionalSchedule>
          <m:NotionalSchedule>
            <m:initialNotional>
              <m:Money>
                <m:currency>USD</m:currency>
                <m:amount>1000000</m:amount>
              </m:Money>
            </m:initialNotional>

            <m:notionalSteps>
              <m:ExplicitNotionalSteps>
                <m:DateBasedNotionalStep>
                  <m:date>1999-06-26</m:date>
                  <m:percentage>0.10</m:percentage>
                  <m:stepTerm>period</m:stepTerm>
                </m:DateBasedNotionalStep>
                <m:DateBasedNotionalStep>

```

```

        <m:date>1999-08-26</m:date>
        <m:notionalAmount>
          <m:Money>
            <m:currency>USD</m:currency>
            <m:amount>1000000</m:amount>
          </m:Money>
        </m:notionalAmount>
        <m:stepTerm>remaining</m:stepTerm>
      </m:DateBasedNotionalStep>
    </m:ExplicitNotionalSteps>
  </m:NotionalSteps>
</m:NotionalSchedule>
</isss:notionalSchedule>

<isss:roundingDirection>off</isss:roundingDirection>
<isss:roundingPrecision>2</isss:roundingPrecision>

<!-- initialStubPayment and InitialPrincipalPayment are optional -->
<isss:initialStubPayment>
  <p:InterestPayment xmlns:p="urn:fpml-Payment">

    <p:paymentDate>
      <d:AdjustableDate>
        <d:date>1999-08-16</d:date>
        <d:businessDayConvention>modifiedFollowing</d:businessDayConvention>

<d:adjustmentsReference>primaryBusinessCenters</d:adjustmentsReference>
      </d:AdjustableDate>
    </p:paymentDate>

    <p:calculationPeriod>
      <d:AdjustablePeriod name="stubCalcPeriod">
        <d:start>1999-05-07</d:start>
        <d:end>1999-06-07</d:end>
        <d:businessDayConvention>ModifiedFollowing</d:businessDayConvention>

<d:adjustmentsReference>primaryBusinessCenters</d:adjustmentsReference>
      </d:AdjustablePeriod>
    </p:calculationPeriod>

    <p:resetDates>
      <d:AdjustableDateSchedule>
        <d:periodReference>stubCalcPeriod</d:periodReference>
        <d:relativeTo>periodStart</d:relativeTo>
        <!-- the following offsetDays is optional -->
        <d:offsetDays>-2</d:offsetDays>
      </d:AdjustableDateSchedule>
    </p:resetDates>

    <p:rate>
      <r:FloatingRate>
        <r:initialRate>5.699220</r:initialRate>
        <r:isda-rate-option>USD-LIBOR-BBA</r:isda-rate-option>
        <r:maturityPeriod>month</r:maturityPeriod>
        <r:maturityMultiple>2</r:maturityMultiple>
        <r:spread>0</r:spread>
        <r:leverageFactor>1.0</r:leverageFactor>
      </r:FloatingRate>
    </p:rate>
  </p:InterestPayment>
</isss:initialStubPayment>

<isss:initialPrincipalPayment>

```

```

    <p:Payment xmlns:p="urn:fpml-Payment">
      <p:paymentDate>
        <d:AdjustableDate>
          <d:date>1999-08-16</d:date>
          <d:businessDayConvention>modifiedFollowing</d:businessDayConvention>
        </d:AdjustableDate>
      </p:paymentDate>

      <d:adjustmentsReference>primaryBusinessCenters</d:adjustmentsReference>
    </d:AdjustableDate>
  </p:paymentDate>

  <p:paymentAmount>
    <m:Money>
      <m:currency>USD</m:currency>
      <m:amount>1000000</m:amount>
    </m:Money>
  </p:paymentAmount>
</p:Payment>
</iss:initialPrincipalPayment>

<iss:accrualBasis>30/360</iss:accrualBasis>

<iss:calculationPeriods>
  <d:AdjustablePeriodSchedule name="calculationPeriods">
    <d:periodSchedule>
      <d:BasicPeriodSchedule>
        <d:start>1999-05-26</d:start>
        <d:end>2008-05-26</d:end>
        <d:frequency>semi-annual</d:frequency>
        <!-- rollConvention is optional -->
        <d:rollConvention>regular</d:rollConvention>
      </d:BasicPeriodSchedule>
    </d:periodSchedule>
    <d:businessDayConvention>ModifiedFollowing</d:businessDayConvention>
    <d:adjustmentsReference>primaryBusinessDays</d:adjustmentsReference>
  </d:AdjustablePeriodSchedule>
</iss:calculationPeriods>

<iss:paymentDates>
  <d:AdjustableDateSchedule>
    <d:periodScheduleReference>calculationPeriods</d:periodScheduleReference>
    <d:relativeTo>positionEnd</d:relativeTo>
    <d:offsetDays>0</d:offsetDays>
  </d:AdjustableDateSchedule>
</iss:paymentDates>

<iss:rate>
  <r:FixedRate>
    <r:fixed>6.1275</r:fixed>
    <r:spreadSchedule>
      <r:SpreadSchedule>
        <r:steps>
          <r:SpreadStep>
            <r:percentage>0.02</r:percentage>
            <r:date>2000-05-26</r:date>
          </r:SpreadStep>

          <r:SpreadStep>
            <r:percentage>0.02</r:percentage>
            <r:date>2002-05-26</r:date>
          </r:SpreadStep>

          <r:SpreadStep>
            <r:percentage>0.03</r:percentage>

```

```

        <r:date>2004-05-26</r:date>
      </r:SpreadStep>

      <r:SpreadStep>
        <r:percentage>0.03</r:percentage>
        <r:date>2006-05-26</r:date>
      </r:SpreadStep>
    </r:steps>
  </r:SpreadSchedule>
</r:spreadSchedule>
</r:FixedRate>
</isss:rate>
</isss:SwapStream>

<isss:SwapStream xmlns:isss="urn:fpml-IRD-Stream-SwapStream">
  <isss:payerReference>XYZ Group</isss:payerReference>
  <isss:receiverReference>ABC Trust</isss:receiverReference>

  <isss:adjustmentBusinessCenters>
    <d:BusinessCenters name="primaryBusinessCenters">
      <d:businessCenter>New York</d:businessCenter>
      <d:businessCenter>London</d:businessCenter>
    </d:BusinessCenters>
  </isss:adjustmentBusinessCenters>

  <isss:effectiveDate>
    <d:AdjustableDate>
      <d:date>1999-05-26</d:date>
      <d:businessDayConvention>ModifiedFollowing</d:businessDayConvention>
      <d:adjustmentsReference>primaryBusinessCenters</d:adjustmentsReference>
    </d:AdjustableDate>
  </isss:effectiveDate>

  <isss:terminationDate>
    <d:AdjustableDate>
      <d:date>2008-05-26</d:date>
      <d:businessDayConvention>ModifiedFollowing</d:businessDayConvention>
      <d:adjustmentsReference>primaryBusinessCenters</d:adjustmentsReference>
    </d:AdjustableDate>
  </isss:terminationDate>

  <isss:notionalSchedule>
    <m:NotionalSchedule>
      <m:initialNotional>
        <m:Money>
          <m:currency>USD</m:currency>
          <m:amount>1000000</m:amount>
        </m:Money>
      </m:initialNotional>

      <m:notionalSteps>
        <m:RegularNotionalSteps>
          <m:periodSchedule>
            <d:AdjustablePeriodSchedule>
              <d:periodSchedule>
                <d:BasicPeriodSchedule>
                  <d:start>1999-05-26</d:start>
                  <d:end>2008-05-26</d:end>
                  <d:frequency>quarterly</d:frequency>
                </d:BasicPeriodSchedule>
              </d:periodSchedule>

              <d:businessDayConvention>ModifiedFollowing</d:businessDayConvention>

```

```

<d:adjustmentsReference>primaryBusinessCenters</d:adjustmentsReference>
  </d:AdjustablePeriodSchedule>
</m:periodSchedule>
  <m:changePerStep>
    <m:NotionalStep>
      <m:percentage>0.10</m:percentage>
      <m:stepTerm>period</m:stepTerm>
    </m:NotionalStep>
  </m:changePerStep>
</m:RegularNotionalSteps>
</m:notionalSteps>
</m:NotionalSchedule>
</isss:notionalSchedule>

<isss:roundingDirection>off</isss:roundingDirection>
<isss:roundingPrecision>2</isss:roundingPrecision>

<!-- initialStubPayments is optional, as is initialPrincipalPayment -->
<isss:initialStubPayment>
  <p:InterestPayment xmlns:p="urn:fpml-Payment">
    <p:paymentDate>
      <d:AdjustableDate>
        <d:date>1999-08-16</d:date>
        <d:businessDayConvention>modifiedFollowing</d:businessDayConvention>
      </d:AdjustableDate>
    </p:paymentDate>

    <d:adjustmentsReference>primaryBusinessCenters</d:adjustmentsReference>
    </d:AdjustableDate>
  </p:paymentDate>

  <p:calculationPeriod>
    <d:AdjustablePeriod name="stubCalcPeriod">
      <d:start>1999-05-07</d:start>
      <d:end>1999-06-07</d:end>
      <d:businessDayConvention>ModifiedFollowing</d:businessDayConvention>
    </d:AdjustablePeriod>
  </p:calculationPeriod>

  <d:adjustmentsReference>primaryBusinessCenters</d:adjustmentsReference>
  </d:AdjustablePeriod>
</p:calculationPeriod>

  <p:resetDates>
    <d:AdjustableDateSchedule>
      <d:periodsReference>stubCalcPeriod</d:periodsReference>
      <d:relativeTo>positionStart</d:relativeTo>
      <d:offsetDays>-2</d:offsetDays>
    </d:AdjustableDateSchedule>
  </p:resetDates>

  <p:rate>
    <r:FloatingRate>
      <r:initialRate>5.699220</r:initialRate>
      <r:isda-rate-option>USD-LIBOR-BBA</r:isda-rate-option>
      <r:maturityPeriod>month</r:maturityPeriod>
      <r:maturityMultiple>2</r:maturityMultiple>
      <r:spread>0</r:spread>
      <r:leverageFactor>1.0</r:leverageFactor>
    </r:FloatingRate>
  </p:rate>
</p:InterestPayment>
</isss:initialStubPayment>

<isss:initialPrincipalPayment>
  <p:Payment xmlns:p="urn:fpml-Payment">

```

```

        <p:paymentDate>
          <d:AdjustableDate>
            <d:date>1999-06-06</d:date>
            <d:businessDayConvention>modifiedFollowing</d:businessDayConvention>
        </p:paymentDate>
      </d:AdjustableDate>
    </d:adjustmentsReference>primaryBusinessCenters</d:adjustmentsReference>
  </d:AdjustableDate>
</p:paymentDate>
<p:paymentAmount>
  <m:Money>
    <m:currency>USD</m:currency>
    <m:amount>1000000</m:amount>
  </m:Money>
</p:paymentAmount>
</p:Payment>
</isss:initialPrincipalPayment>

<isss:accrualBasis>30/360</isss:accrualBasis>

<isss:calculationPeriods>
  <d:AdjustablePeriodSchedule name="calculationPeriods">
    <d:periodSchedule>
      <d:BasicPeriodSchedule>

        <d:start>1999-05-26</d:start>
        <d:end>2008-05-26</d:end>
        <d:frequency>semi-annual</d:frequency>
        <!-- rollConvention is optional -->
        <d:rollConvention>regular</d:rollConvention>
      </d:BasicPeriodSchedule>
    </d:periodSchedule>
  </d:AdjustablePeriodSchedule>
</d:isss:calculationPeriods>

<d:businessDayConvention>ModifiedFollowing</d:businessDayConvention>
  <d:adjustmentsReference>primaryBusinessDays</d:adjustmentsReference>
</d:AdjustablePeriodSchedule>
</isss:calculationPeriods>

<isss:paymentDates>
  <d:AdjustableDateSchedule>
    <d:periodScheduleReference>calculationPeriods</d:periodScheduleReference>
    <d:relativeTo>positionEnd</d:relativeTo>
    <d:offsetDays>0</d:offsetDays>
  </d:AdjustableDateSchedule>
</isss:paymentDates>

<isss:rate>
  <r:FloatingRate>
    <r:initialRate>5.699220</r:initialRate>
    <r:isda-rate-option>USD-LIBOR-BBA</r:isda-rate-option>
    <r:maturityPeriod>month</r:maturityPeriod>
    <r:maturityMultiple>3</r:maturityMultiple>
    <r:spread>0</r:spread>
    <r:leverageFactor>1.0</r:leverageFactor>
  </r:FloatingRate>
</isss:rate>

<isss:resetDates>
  <d:AdjustableDateSchedule>
    <d:periodScheduleReference>calculationPeriods</d:periodScheduleReference>
    <d:relativeTo>positionStart</d:relativeTo>
    <d:offsetDays>-2</d:offsetDays>
  </d:AdjustableDateSchedule>
</isss:resetDates>
</isss:SwapStream>

```

```

        </ips:streams>
      </ips:SwapStreams>
    </isos:underlier>
  </isos:OptionStream>
</ipso:option>
</ipso:Swaption>
</fpml:product>
<fpml:partyInformation>
  <pty:PartyInformation xmlns:pty="urn:fpml-party" xmlns:a="urn:fpml-contact">
    <pty:masterAgreements>
      <pty:MasterAgreement>
        <pty:agreementInPlace>YES</pty:agreementInPlace>
        <pty:datedDate>1985-12-10</pty:datedDate>
        <pty:masterAgreementNumber>12390123</pty:masterAgreementNumber>
        <pty:partyReference1>ABC Trust</pty:partyReference1>
        <pty:partyReference2>XYZ Group</pty:partyReference2>
      </pty:MasterAgreement>
    </pty:masterAgreements>
    <pty:tradeParties>
      <pty:Party name="ABC_Trust">
        <pty:partyType>PRINCIPAL</pty:partyType>
        <pty:corporateInformation>
          <pty:CorporateInformation>
            <pty:shortName>ABC Trust</pty:shortName>
            <pty:longName>ABC Trust Company of New York</pty:longName>
            <pty:corporateAddress>
              <a:Address>
                <a:streetAddress>
                  <a:StreetAddress>
                    <a:streetLine>100 Austin Street</a:streetLine>
                  </a:StreetAddress>
                </a:streetAddress>
                <a:city>New York</a:city>
                <a:state>NY</a:state>
                <a:country>US</a:country>
                <a:postalCode>10001</a:postalCode>
                <a:region>NA</a:region>
              </a:Address>
            </pty:corporateAddress>
          </pty:parent>
          <pty:CorporateInformation>
            <pty:shortName>XYZ Bank</pty:shortName>
          </pty:CorporateInformation>
        </pty:parent>
        <pty:primaryContact>
          <a:Contact>
            <a:contactName>Joe Smith</a:contactName>
            <a:contactOrganizationName>ABC Trust Inc.</a:contactOrganizationName>
            <a:emailAddress>joe.smith@abctrust.com</a:emailAddress>
            <a:phoneNumber>212-235-9999</a:phoneNumber>
            <a:faxNumber>212-235-9998</a:faxNumber>
            <a:contactAddress>
              <a:Address>
                <a:streetAddress>
                  <a:StreetAddress>
                    <a:streetLine>100 Austin Street</a:streetLine>
                  </a:StreetAddress>
                </a:streetAddress>
                <a:city>New York</a:city>
                <a:state>NY</a:state>
                <a:country>United States</a:country>
                <a:postalCode>10001</a:postalCode>
                <a:region>North America</a:region>
              </a:Address>
            </a:Contact>
          </pty:primaryContact>
        </pty:parent>
      </pty:Party>
    </pty:tradeParties>
  </pty:PartyInformation>
</fpml:partyInformation>

```

```

        </a:Address>
      </a:contactAddress>
      <a:businessGroup>Customer Relations</a:businessGroup>
    </a:Contact>
  </pty:primaryContact>
  <pty:taxID>11393-9833</pty:taxID>
</pty:CorporateInformation>
</pty:corporateInformation>

<pty:creditInformation>
  <pty:CreditRating>
    <pty:rating>AAA</pty:rating>
    <pty:ratingType>S&amp;P</pty:ratingType>
  </pty:CreditRating>
  <pty:CreditRating>
    <pty:rating>AA</pty:rating>
    <pty:ratingType>Moody's</pty:ratingType>
  </pty:CreditRating>
</pty:creditInformation>

<pty:confirmInformation>
  <pty:ConfirmInformation>
    <pty:primaryConfirmContact>
      <a:Contact>
        <a:contactName>John Doe</a:contactName>
        <a:contactOrganizationName>ABC Trust Company</a:contactOrganizationName>
        <a:emailAddress>john.doe@abctrust.com</a:emailAddress>
        <a:phoneNumber>212-235-8888</a:phoneNumber>
        <a:faxNumber>212-235-8889</a:faxNumber>
        <a:contactAddress>
          <a:Address>
            <a:streetAddress>
              <a:StreetAddress>
                <a:streetLine>200 Austin Street</a:streetLine>
              </a:StreetAddress>
            </a:streetAddress>
            <a:city>New York</a:city>
            <a:state>NY</a:state>
            <a:country>US</a:country>
            <a:postalCode>10260</a:postalCode>
            <a:region>NA</a:region>
          </a:Address>
        </a:contactAddress>
        <a:cable>ABCTrust</a:cable>
        <a:telex>833763 ABC</a:telex>
        <a:businessGroup>Trade confirms</a:businessGroup>
      </a:Contact>
    </pty:primaryConfirmContact>
    <pty:secondaryConfirmContacts>
      <a:Contact>
        <a:contactName>Jane Doe</a:contactName>
        <a:contactOrganizationName>ABC Trust Company</a:contactOrganizationName>
        <a:emailAddress>jane.doe@abctrust.com</a:emailAddress>
        <a:phoneNumber>212-235-8880</a:phoneNumber>
        <a:faxNumber>212-235-8889</a:faxNumber>
        <a:contactAddress>
          <a:Address>
            <a:streetAddress>
              <a:StreetAddress>
                <a:streetLine>200 Austin Street</a:streetLine>
              </a:StreetAddress>
            </a:streetAddress>
            <a:city>New York</a:city>

```



```

        <a:state>NY</a:state>
        <a:country>US</a:country>
        <a:postalCode>10260</a:postalCode>
        <a:region>NA</a:region>
      </a:Address>
    </a:contactAddress>
    <a:cable>ABCTrust</a:cable>
    <a:telex>833763 ABC</a:telex>
    <a:businessGroup>Trade confirms</a:businessGroup>
  </a:Contact>
</pty:secondaryConfirmContacts>
</pty:ConfirmInformation>
</pty:confirmInformation>

<pty:settlementInformation>
  <pty:SettlementInstructions>
    <pty:settlementContact>
      <a:Contact>
        <a:contactName>Mary Jane</a:contactName>
        <a:contactOrganizationName>ABC Trust-London</a:contactOrganizationName>
        <a:emailAddress>mary.jane@abctrust.com</a:emailAddress>
        <a:phoneNumber>44 1 71 838334</a:phoneNumber>
        <a:faxNumber>44 1 71 9394377</a:faxNumber>
        <a:contactAddress>
          <a:Address>
            <a:streetAddress>
              <a:StreetAddress>
                <a:streetLine>180 Bank Street</a:streetLine>
              </a:StreetAddress>
            </a:streetAddress>
            <a:city>London</a:city>
            <a:country>UK</a:country>
            <a:postalCode>E4CYOJP</a:postalCode>
            <a:region>Europe</a:region>
          </a:Address>
        </a:contactAddress>
        <a:cable>ABCTrustLondon</a:cable>
        <a:telex>38874 JXW</a:telex>
        <a:businessGroup>Trade Settlements, London</a:businessGroup>
      </a:Contact>
    </pty:settlementContact>

    <pty:paymentInstructions>
      <pty:PaymentInstructions>
        <pty:settlementCurrency>USD</pty:settlementCurrency>
        <pty:payFromName>ABC Bank, New York</pty:payFromName>
        <pty:correspondentInformation>
          <pty:FIRoutingInformation>
            <pty:fiName>XYZ Bank</pty:fiName>
            <pty:fiAddress>
              <a:Address>
                <a:streetAddress>
                  <a:StreetAddress>
                    <a:streetLine>500 Wall Street</a:streetLine>
                  </a:StreetAddress>
                </a:streetAddress>
                <a:city>New York</a:city>
                <a:state>NY</a:state>
                <a:country>US</a:country>
                <a:postalCode>10260</a:postalCode>
                <a:region>NA</a:region>
              </a:Address>
            </pty:fiAddress>
          </pty:correspondentInformation>
        </pty:PaymentInstructions>
      </pty:paymentInstructions>
    </pty:settlementInstructions>
  </pty:settlementInformation>

```

```

        <pty:fiAccountNumber>123456</pty:fiAccountNumber>
        <pty:fiRoutingID>ABC33454US33XXX</pty:fiRoutingID>
        <pty:fiRoutingIDType>SwiftBIC</pty:fiRoutingIDType>
    </pty:FIRoutingInformation>
</pty:correspondentInformation>
<pty:intermediaryInformation>
    <pty:FIRoutingInformation>
        <pty:fiName>ABC Global</pty:fiName>
        <pty:fiAccountNumber>293773884</pty:fiAccountNumber>
    </pty:FIRoutingInformation>
    <pty:intermediaryInformation>
        <pty:FIRoutingInformation>
            <pty:fiName>ABC Brokers</pty:fiName>
            <pty:fiAccountNumber>13947470</pty:fiAccountNumber>
        </pty:FIRoutingInformation>
    </pty:intermediaryInformation>
</pty:intermediaryInformation>
<pty:beneficiaryInformation>
    <pty:FIRoutingInformation>
        <pty:fiName>ABC Trust Company-London </pty:fiName>
        <pty:fiAccountNumber>/883733333</pty:fiAccountNumber>
        <pty:fiReferenceText>For the account of Swaps Group -
/883733333</pty:fiReferenceText>
    </pty:FIRoutingInformation>
</pty:beneficiaryInformation>
</pty:PaymentInstructions>
</pty:paymentInstructions>
<pty:SettlementInstructions>
</pty:settlementInformation>
</pty:Party>
<!--
Also expected is the full settlement for the counterparty to the trade
<pty:partyReferenceName>XYZ Group</pty:partyReferenceName>
<pty:partyType>COUNTERPARTY</pty:partyType>
...
-->
</pty:tradeParties>
</pty:PartyInformation>
</fpml:partyInformation>

</fpml:Trade>
</fpml:FpML>

```

1.1.4 Cancellable

```

<?xml version="1.0" standalone="no"?>
<!-- Copyright (c) 1999 by J.P.Morgan and PricewaterhouseCoopers.
PricewaterhouseCoopers refers to the individual member firms of the world
wide PricewaterhouseCoopers organization. All rights reserved.
-->
<!-- version 1.0b2 : August 6, 1999 -->

<!DOCTYPE fpml:FpML SYSTEM "fpml.dtd">

<fpml:FpML xmlns:fpml="urn:fpml-FpML"
  xmlns:t="urn:fpml-type"
  xmlns:d="urn:fpml-date"
  xmlns:m="urn:fpml-money"
  xmlns:r="urn:fpml-rate">

  <fpml:Trade>
    <fpml:tradeIDs>

```

```

<tid:TradeIDs xmlns:tid="urn:fpmml-TradeID">
  <tid:TradeID>
    <tid:partyReference>ABC Trust</tid:partyReference>
    <tid:transactionReferenceNumber>237732</tid:transactionReferenceNumber>
  </tid:TradeID>
  <tid:TradeID>
    <tid:partyReference>XYZ Group</tid:partyReference>
    <tid:transactionReferenceNumber>1230</tid:transactionReferenceNumber>
  </tid:TradeID>
</tid:TradeIDs>

</fpmml:tradeIDs>

<fpmml:product>

  <!-- TransactionProcessing now only appears in the DTD; it is just a place holder -->

  <ipc:Cancellable xmlns:ipc="urn:fpmml-IRD-Product-Cancellable">
    <ipc:option>
      <isos:OptionStream xmlns:isos="urn:fpmml-IRD-Stream-OptionStream">
        <isos:optionType>call</isos:optionType>
        <isos:adjustmentBusinessCenters>
          <d:BusinessCenters name="optionBusinessCenters">
            <d:businessCenter>New York</d:businessCenter>
            <d:businessCenter>London</d:businessCenter>
          </d:BusinessCenters>
        </isos:adjustmentBusinessCenters>
        <!-- the following will be different depending on the kind of option -->
        <!--first possibility is an explicit list of all the info -->
        <isos:optionDateSchedule>
          <d:ExplicitOptionAdjustableDateSchedule name="exerciseDates">
            <d:exerciseAdjustments>
              <d:CommonAdjustments>
                <d:businessDayConvention>ModifiedFollowing</d:businessDayConvention>
                <d:adjustmentsReference>optionBusinessCenters</d:adjustmentsReference>
              </d:CommonAdjustments>
            </d:exerciseAdjustments>
            <d:notificationAdjustments>
              <d:CommonAdjustments>
                <d:businessDayConvention>ModifiedFollowing</d:businessDayConvention>
                <d:adjustmentsReference>optionBusinessCenters</d:adjustmentsReference>
              </d:CommonAdjustments>
            </d:notificationAdjustments>
            <d:notificationOffset>
              <d:NotificationOffset name="optionNotificationOffset">
                <d:daysOffset>9</d:daysOffset>
                <d:businessDayConvention>ModifiedFollowing</d:businessDayConvention>
                <d:adjustmentsReference>optionBusinessCenters</d:adjustmentsReference>
              </d:NotificationOffset>
            </d:notificationOffset>
            <!-- Each ExerciseStep will have either an exercise date or a start and end
date-->
            <d:ExerciseSteps>
              <d:ExerciseStep>
                <d:exerciseDate>2003-07-13</d:exerciseDate>
                <d:notificationReference>optionNotificationOffset</d:notificationReference>
                <d:exercisePartyReference>ABC Trust</d:exercisePartyReference>
              </d:ExerciseStep>
              <d:ExerciseStep>
                <d:exerciseDate>2003-10-13</d:exerciseDate>
                <d:notificationReference>optionNotificationOffset</d:notificationReference>
                <d:exercisePartyReference>ABC Trust</d:exercisePartyReference>
              </d:ExerciseStep>
            </d:ExerciseSteps>
          </d:ExplicitOptionAdjustableDateSchedule>
        </isos:optionDateSchedule>
      </isos:OptionStream>
    </ipc:option>
  </ipc:Cancellable>

```

```

    <d:ExerciseStep>
      <d:startDate>2003-10-13</d:startDate>
      <d:endDate>2006-10-13</d:endDate>
      <d:notificationReference>optionNotificationOffset</d:notificationReference>
      <d:exercisePartyReference>ABC Trust</d:exercisePartyReference>
    </d:ExerciseStep>
    <d:ExerciseStep>
      <d:startDate>2003-10-13</d:startDate>
      <d:endDate>2006-10-13</d:endDate>
      <d:notificationReference>optionNotificationOffset</d:notificationReference>
      <d:exercisePartyReference>XYZ Group</d:exercisePartyReference>
    </d:ExerciseStep>
  </d:ExerciseSteps>
</d:ExplicitOptionAdjustableDateSchedule>
</isos:optionDateSchedule>
<!--an ALTERNATE way of expressing above is to give exercise dates in a schedule,
but notification always as an offset. -->
<isos:optionDateSchedule>
  <d:OptionAdjustableDateSchedule>
    <d:exerciseDates>
      <d:AdjustableDateSchedule name="exerciseDates">
        <d:startDate>1999-07-13</d:startDate>
        <d:endDate>2009-07-13</d:endDate>
        <d:frequency>semi-annual</d:frequency>
        <!-- rollConvention is optional -->
        <d:rollConvention>regular</d:rollConvention>
        <d:businessDayConvention>ModifiedFollowing</d:businessDayConvention>
        <d:adjustmentsReference>optionBusinessCenters</d:adjustmentsReference>
      </d:AdjustableDateSchedule>
    </d:exerciseDates>
    <d:notificationDates>
      <d:ExtendedAdjustableDateSchedule>
        <d:dateScheduleReference>exerciseDates</d:dateScheduleReference>
        <d:relativeTo>adjustedExercise</d:relativeTo>
        <d:notificationOffset>
          <d:NotificationOffset>
            <d:daysOffset>9</d:daysOffset>
            <d:businessDayConvention>ModifiedFollowing</d:businessDayConvention>
            <d:adjustmentsReference>optionBusinessCenters</d:adjustmentsReference>
          </d:NotificationOffset>
        </d:notificationOffset>
      </d:ExtendedAdjustableDateSchedule>
    </d:notificationDates>
    <d:exercisePartyReference>ABC Trust</d:exercisePartyReference>
  </d:OptionAdjustableDateSchedule>
</isos:optionDateSchedule>
<isos:underlier>
  <ips:SwapStreams xmlns:ips="urn:fpml-IRD-Product-Swap">
    <ips:streams>
      <isss:SwapStream xmlns:isss="urn:fpml-IRD-Stream-SwapStream">
        <isss:payerReference>ABC Trust</isss:payerReference>
        <isss:receiverReference>XYZ Group</isss:receiverReference>

        <isss:adjustmentBusinessCenters>
          <d:BusinessCenters name="primaryBusinessCenters">
            <d:businessCenter>New York</d:businessCenter>
            <d:businessCenter>London</d:businessCenter>
          </d:BusinessCenters>
        </isss:adjustmentBusinessCenters>

        <isss:effectiveDate>
          <d:AdjustableDate>
            <d:date>1999-07-13</d:date>

```

```

        <d:businessDayConvention>ModifiedFollowing</d:businessDayConvention>
        <d:adjustmentsReference>primaryBusinessCenters</d:adjustmentsReference>
      </d:AdjustableDate>
    </isss:effectiveDate>

    <isss:terminationDate>
      <d:AdjustableDate>
        <d:date>2006-07-13</d:date>
        <d:businessDayConvention>ModifiedFollowing</d:businessDayConvention>
        <d:adjustmentsReference>primaryBusinessCenters</d:adjustmentsReference>
      </d:AdjustableDate>
    </isss:terminationDate>

    <isss:notionalSchedule>
      <m:NotionalSchedule>
        <m:initialNotional>
          <m:Money>
            <m:ccy>USD</m:ccy>
            <m:amount>1000000</m:amount>
          </m:Money>
        </m:initialNotional>

        <m:notionalSteps>
          <m:ExplicitNotionalSteps>
            <m:DateBasedNotionalStep>
              <m:date>1999-06-26</m:date>
              <m:percentage>0.10</m:percentage>
              <m:stepTerm>period</m:stepTerm>
            </m:DateBasedNotionalStep>
            <m:DateBasedNotionalStep>
              <m:date>1999-08-26</m:date>
              <m:notionalAmount>
                <m:Money>
                  <m:ccy>USD</m:ccy>
                  <m:amount>1000000</m:amount>
                </m:Money>
              </m:notionalAmount>
              <m:stepTerm>remaining</m:stepTerm>
            </m:DateBasedNotionalStep>
          </m:ExplicitNotionalSteps>
        </m:notionalSteps>
      </m:NotionalSchedule>
    </isss:notionalSchedule>

    <isss:roundingDirection>off</isss:roundingDirection>
    <isss:roundingPrecision>2</isss:roundingPrecision>

    <!-- initialStubPayment and InitialPrincipalPayment are optional -->
    <isss:initialStubPayment>
      <p:InterestPayment xmlns:p="urn:fpml-Payment">

        <p:paymentDate>
          <d:AdjustableDate>
            <d:date>1999-08-16</d:date>
            <d:businessDayConvention>modifiedFollowing</d:businessDayConvention>
          </d:AdjustableDate>
        </p:paymentDate>

        <p:calculationPeriod>
          <d:AdjustablePeriod name="stubCalcPeriod">

```

```

        <d:start>1999-05-07</d:start>
        <d:end>1999-06-07</d:end>
        <d:businessDayConvention>ModifiedFollowing</d:businessDayConvention>

<d:adjustmentsReference>primaryBusinessCenters</d:adjustmentsReference>
    </d:AdjustablePeriod>
</p:calculationPeriod>

    <p:resetDates>
        <!-- note, that in this case we are pointing to one period... -->
        <!-- how does one express if the maturities required are a one and a
two months,

        e.g. to cover if a stub is just short of 3 months ? -->
        <d:AdjustableDateSchedule>
            <d:periodReference>stubCalcPeriod</d:periodReference>
            <d:relativeTo>periodStart</d:relativeTo>
            <!-- the following offsetDays is optional -->
            <d:offsetDays>-2</d:offsetDays>
        </d:AdjustableDateSchedule>
    </p:resetDates>

    <p:rate>
        <r:FloatingRate>
            <r:initialRate>5.699220</r:initialRate>
            <r:isda-rate-option>USD-LIBOR-BBA</r:isda-rate-option>
            <r:maturityPeriod>month</r:maturityPeriod>
            <r:maturityMultiple>2</r:maturityMultiple>
            <r:spread>0</r:spread>
            <r:leverageFactor>1.0</r:leverageFactor>
        </r:FloatingRate>
    </p:rate>
    </p:InterestPayment>
</isss:initialStubPayment>

<isss:initialPrincipalPayment>
    <p:Payment xmlns:p="urn:fpml-Payment">
        <p:paymentDate>
            <d:AdjustableDate>
                <d:date>1999-08-16</d:date>
                <d:businessDayConvention>modifiedFollowing</d:businessDayConvention>

<d:adjustmentsReference>primaryBusinessCenters</d:adjustmentsReference>
    </d:AdjustableDate>
    </p:paymentDate>

    <p:paymentAmount>
        <m:Money>
            <m:ccy>USD</m:ccy>
            <m:amount>1000000</m:amount>
        </m:Money>
    </p:paymentAmount>
    </p:Payment>
</isss:initialPrincipalPayment>

<isss:accrualBasis>30/360</isss:accrualBasis>

<isss:calculationPeriods>
    <d:AdjustablePeriodSchedule name="calculationPeriods">
        <d:periodSchedule>
            <d:BasicPeriodSchedule>
                <d:start>1999-05-26</d:start>
                <d:end>2008-05-26</d:end>
                <d:frequency>semi-annual</d:frequency>

```

```

        <!-- rollConvention is optional -->
        <d:rollConvention>regular</d:rollConvention>
      </d:BasicPeriodSchedule>
    </d:periodSchedule>
  <d:businessDayConvention>ModifiedFollowing</d:businessDayConvention>
    <d:adjustmentsReference>primaryBusinessDays</d:adjustmentsReference>
  </d:AdjustablePeriodSchedule>
</isss:calculationPeriods>

<isss:paymentDates>
  <d:AdjustableDateSchedule>
    <d:periodScheduleReference>calculationPeriods</d:periodScheduleReference>
    <d:relativeTo>positionEnd</d:relativeTo>
    <d:offsetDays>0</d:offsetDays>
  </d:AdjustableDateSchedule>
</isss:paymentDates>

<isss:rate>
  <r:FixedRate>
    <r:fixed>6.1275</r:fixed>
    <r:spreadSchedule>
      <r:SpreadSchedule>
        <r:steps>
          <r:SpreadStep>
            <r:percentage>0.02</r:percentage>
            <r:date>2000-05-26</r:date>
          </r:SpreadStep>

          <r:SpreadStep>
            <r:percentage>0.02</r:percentage>
            <r:date>2002-05-26</r:date>
          </r:SpreadStep>

          <r:SpreadStep>
            <r:percentage>0.03</r:percentage>
            <r:date>2004-05-26</r:date>
          </r:SpreadStep>

          <r:SpreadStep>
            <r:percentage>0.03</r:percentage>
            <r:date>2006-05-26</r:date>
          </r:SpreadStep>
        </r:steps>
      </r:SpreadSchedule>
    </r:spreadSchedule>
  </r:FixedRate>
</isss:rate>
</isss:SwapStream>

<isss:SwapStream xmlns:isss="urn:fpml-IRD-Stream-SwapStream">
  <isss:payerReference>XYZ Group</isss:payerReference>
  <isss:receiverReference>ABC Trust</isss:receiverReference>

  <isss:adjustmentBusinessCenters>
    <d:BusinessCenters name="primaryBusinessCenters">
      <d:businessCenter>New York</d:businessCenter>
      <d:businessCenter>London</d:businessCenter>
    </d:BusinessCenters>
  </isss:adjustmentBusinessCenters>

  <isss:effectiveDate>
    <d:AdjustableDate>
      <d:date>1999-07-13</d:date>
    </d:AdjustableDate>
  </isss:effectiveDate>
</isss:SwapStream>

```

```

        <d:businessDayConvention>ModifiedFollowing</d:businessDayConvention>
        <d:adjustmentsReference>primaryBusinessCenters</d:adjustmentsReference>
    </d:AdjustableDate>
</iss:effectiveDate>

<iss:terminationDate>
    <d:AdjustableDate>
        <d:date>2006-07-13</d:date>
        <d:businessDayConvention>ModifiedFollowing</d:businessDayConvention>
        <d:adjustmentsReference>primaryBusinessCenters</d:adjustmentsReference>
    </d:AdjustableDate>
</iss:terminationDate>
<iss:notionalSchedule>
    <m:NotionalSchedule>
        <m:initialNotional>
            <m:Money>
                <m:ccy>USD</m:ccy>
                <m:amount>1000000</m:amount>
            </m:Money>
        </m:initialNotional>

        <m:notionalSteps>
            <m:RegularNotionalSteps>
                <m:periodSchedule>
                    <d:AdjustablePeriodSchedule>
                        <d:periodSchedule>
                            <d:BasicPeriodSchedule>
                                <d:start>1999-05-26</d:start>
                                <d:end>2008-05-26</d:end>
                                <d:frequency>quarterly</d:frequency>
                            </d:BasicPeriodSchedule>
                        </d:periodSchedule>
                    </d:AdjustablePeriodSchedule>
                </m:periodSchedule>
            </m:RegularNotionalSteps>
        </m:notionalSteps>
    </m:NotionalSchedule>
</iss:notionalSchedule>

<iss:roundingDirection>off</iss:roundingDirection>
<iss:roundingPrecision>2</iss:roundingPrecision>

<!-- initialStubPayments is optional, as is initialPrincipalPayment -->
<iss:initialStubPayment>
    <p:InterestPayment xmlns:p="urn:fpml-Payment">
        <p:paymentDate>
            <d:AdjustableDate>
                <d:date>1999-08-16</d:date>
                <d:businessDayConvention>modifiedFollowing</d:businessDayConvention>
            </d:AdjustableDate>
        </p:paymentDate>
    </p:InterestPayment>
</iss:initialStubPayment>

<d:adjustmentsReference>primaryBusinessCenters</d:adjustmentsReference>
    </d:AdjustableDate>
</p:paymentDate>

```



```

        <p:calculationPeriod>
          <d:AdjustablePeriod name="stubCalcPeriod">
            <d:start>1999-05-07</d:start>
            <d:end>1999-06-07</d:end>
            <d:businessDayConvention>ModifiedFollowing</d:businessDayConvention>
          </d:AdjustablePeriod>
        </p:calculationPeriod>

<d:adjustmentsReference>primaryBusinessCenters</d:adjustmentsReference>
</d:AdjustablePeriod>
</p:calculationPeriod>

<p:resetDates>
  <d:AdjustableDateSchedule>
    <d:periodsReference>stubCalcPeriod</d:periodsReference>
    <d:relativeTo>positionStart</d:relativeTo>
    <d:offsetDays>-2</d:offsetDays>
  </d:AdjustableDateSchedule>
</p:resetDates>

<p:rate>
  <r:FloatingRate>
    <r:initialRate>5.699220</r:initialRate>
    <r:isda-rate-option>USD-LIBOR-BBA</r:isda-rate-option>
    <r:maturityPeriod>month</r:maturityPeriod>
    <r:maturityMultiple>2</r:maturityMultiple>
    <r:spread>0</r:spread>
    <r:leverageFactor>1.0</r:leverageFactor>
  </r:FloatingRate>
</p:rate>
</p:InterestPayment>
</isss:initialStubPayment>

<isss:initialPrincipalPayment>
  <p:Payment xmlns:p="urn:fpml-Payment">
    <p:paymentDate>
      <d:AdjustableDate>
        <d:date>1999-06-06</d:date>
        <d:businessDayConvention>modifiedFollowing</d:businessDayConvention>
      </d:AdjustableDate>
    </p:paymentDate>
    <p:paymentAmount>
      <m:Money>
        <m:ccy>USD</m:ccy>
        <m:amount>1000000</m:amount>
      </m:Money>
    </p:paymentAmount>
  </p:Payment>
</isss:initialPrincipalPayment>

<isss:accrualBasis>30/360</isss:accrualBasis>

<isss:calculationPeriods>
  <d:AdjustablePeriodSchedule name="calculationPeriods">
    <d:periodSchedule>
      <d:BasicPeriodSchedule>
        <d:start>1999-05-26</d:start>
        <d:end>2008-05-26</d:end>
        <d:frequency>semi-annual</d:frequency>
        <!-- rollConvention is optional -->
        <d:rollConvention>regular</d:rollConvention>
      </d:BasicPeriodSchedule>
    </d:periodSchedule>
  </d:AdjustablePeriodSchedule>
</isss:calculationPeriods>

```

```

        </d:periodSchedule>
        <d:businessDayConvention>ModifiedFollowing</d:businessDayConvention>
        <d:adjustmentsReference>primaryBusinessDays</d:adjustmentsReference>
      </d:AdjustablePeriodSchedule>
    </isss:calculationPeriods>

    <isss:paymentDates>
      <d:AdjustableDateSchedule>
        <d:periodScheduleReference>calculationPeriods</d:periodScheduleReference>
        <d:relativeTo>positionEnd</d:relativeTo>
        <d:offsetDays>0</d:offsetDays>
      </d:AdjustableDateSchedule>
    </isss:paymentDates>

    <isss:rate>
      <r:FloatingRate>
        <r:initialRate>5.699220</r:initialRate>
        <r:isda-rate-option>USD-LIBOR-BBA</r:isda-rate-option>
        <r:maturityPeriod>month</r:maturityPeriod>
        <r:maturityMultiple>3</r:maturityMultiple>
        <r:spread>0</r:spread>
        <r:leverageFactor>1.0</r:leverageFactor>
      </r:FloatingRate>
    </isss:rate>

    <isss:resetDates>
      <d:AdjustableDateSchedule>
        <d:periodScheduleReference>calculationPeriods</d:periodScheduleReference>
        <d:relativeTo>positionStart</d:relativeTo>
        <d:offsetDays>-2</d:offsetDays>
      </d:AdjustableDateSchedule>
    </isss:resetDates>
  </isss:SwapStream>
</ips:streams>
</ips:SwapStreams>
</isos:underlier>
</isos:OptionStream>
</ipc:option>
</ipc:Cancellable>
</fpml:product>
<fpml:partyInformation>
  <pty:PartyInformation xmlns:pty="urn:fpml-party" xmlns:a="urn:fpml-contact">
    <pty:tradeParties>
      <pty:Party name="ABC_Trust">
        <pty:partyType>COUNTERPARTY</pty:partyType>
        <pty:corporateInformation>
          <pty:CorporateInformation>
            <pty:shortName>ABC Investments</pty:shortName>
          </pty:CorporateInformation>
        </pty:corporateInformation>
        <pty:confirmInformation>
          <pty:ConfirmInformation>
            <pty:primaryConfirmContact>
              <a:Contact>
                <a:contactName>Jacob Smith</a:contactName>
                <a:contactOrganizationName>ABC Investments</a:contactOrganizationName>
                <a:emailAddress>jsmith@abc.com</a:emailAddress>
                <a:phoneNumber>212-888-1234</a:phoneNumber>
                <a:faxNumber>212-888-8888</a:faxNumber>
                <a:contactAddress>
                  <a:Address>
                    <a:streetAddress>
                      <a:StreetAddress>

```

```

        <a:streetLine>123, Park Avenue</a:streetLine>
      </a:StreetAddress>
    </a:streetAddress>
    <a:city>New York</a:city>
    <a:state>NY</a:state>
    <a:country>US</a:country>
    <a:postalCode>10387</a:postalCode>
  </a:Address>
</a:contactAddress>
</a:Contact>
</pty:primaryConfirmContact>
</pty:ConfirmInformation>
</pty:confirmInformation>
<pty:settlementInformation>
  <pty:SettlementInstructions>
    <pty:settlementContact>
      <a:Contact>
        <a:contactName>Jacob Smith</a:contactName>
        <a:contactOrganizationName>Trade Settlements</a:contactOrganizationName>
        <a:phoneNumber>212-888-1434</a:phoneNumber>
        <a:faxNumber>212-888-6668</a:faxNumber>
      </a:Contact>
    </pty:settlementContact>
    <pty:paymentInstructions>
      <pty:PaymentInstructions>
        <pty:settlementCurrency>GBP</pty:settlementCurrency>
        <pty:payFromName>ABC Bank PLC</pty:payFromName>
        <pty:correspondentInformation>
          <pty:FIRoutingInformation>
            <pty:fiName>ABC Bank PLC</pty:fiName>
            <pty:fiAddress>
              <a:Address>
                <a:city>London</a:city>
                <a:country>UK</a:country>
              </a:Address>
            </pty:fiAddress>
            <pty:fiAccountNumber>123456</pty:fiAccountNumber>
            <pty:fiRoutingID>ABC45678UK33</pty:fiRoutingID>
            <pty:fiRoutingIDType>SwiftBIC</pty:fiRoutingIDType>
          </pty:FIRoutingInformation>
        </pty:correspondentInformation>
        <pty:intermediaryInformation>
          <pty:FIRoutingInformation>
            <pty:fiName>XYZ Bank PLC</pty:fiName>
            <pty:fiAccountNumber>293774</pty:fiAccountNumber>
          </pty:FIRoutingInformation>
        </pty:intermediaryInformation>
        <pty:beneficiaryInformation>
          <pty:FIRoutingInformation>
            <pty:fiName>ABC Brokers</pty:fiName>
            <pty:fiAccountNumber>/883733333</pty:fiAccountNumber>
            <pty:fiReferenceText>For the account of Harry Smith-
/883733333</pty:fiReferenceText>
          </pty:FIRoutingInformation>
        </pty:beneficiaryInformation>
      </pty:PaymentInstructions>
    </pty:paymentInstructions>
  </pty:SettlementInstructions>
</pty:settlementInformation>
</pty:Party>
<!--

```

Also expected is the full settlement instructions for:

```
<pty:partyReferenceName>XYZ Investment bank</pty:partyReferenceName>
```

```

...
-->
    </pty:tradeParties>
  </pty:PartyInformation>
</fpml:partyInformation>
</fpml:Trade>
</fpml:FpML>

```

1.1.5 CapFloor

```

<?xml version="1.0" standalone="no"?>
<!-- Copyright (c) 1999 by J.P.Morgan and PricewaterhouseCoopers.
PricewaterhouseCoopers refers to the individual member firms of the world
wide PricewaterhouseCoopers organization. All rights reserved.
-->
<!-- version 1.0b2 : August 6, 1999 -->

<!DOCTYPE fpml:FpML SYSTEM "fpml.dtd">

<fpml:FpML xmlns:fpml="urn:fpml-FpML"
  xmlns:d="urn:fpml-date"
  xmlns:m="urn:fpml-money"
  xmlns:r="urn:fpml-rate">

  <fpml:Trade>
    <fpml:tradeIDs>
      <tid:TradeIDs xmlns:tid="urn:fpml-TradeID">
        <tid:TradeID>
          <tid:partyReference>ABC Trust</tid:partyReference>
          <tid:transactionReferenceNumber>29999</tid:transactionReferenceNumber>
        </tid:TradeID>
        <tid:TradeID>
          <tid:partyReference>XYZ Group</tid:partyReference>
          <tid:transactionReferenceNumber>1290</tid:transactionReferenceNumber>
        </tid:TradeID>
      </tid:TradeIDs>
    </fpml:tradeIDs>

    <fpml:product>

      <ipcf:CapFloor xmlns:ipcf="urn:fpml-IRD-Product-CapFloor">
        <ipcf:capFloorStream>
          <iscf:CapFloorStream xmlns:iscf="urn:fpml-IRD-Stream-CapFloorStream">
            <iscf:payerReference>XYZ Group</iscf:payerReference>
            <iscf:receiverReference>ABC Trust</iscf:receiverReference>

            <iscf:adjustmentBusinessCenters>
              <d:BusinessCenters name="primaryBusinessCenters">
                <d:businessCenter>New York</d:businessCenter>
                <d:businessCenter>London</d:businessCenter>
              </d:BusinessCenters>
            </iscf:adjustmentBusinessCenters>

            <iscf:effectiveDate>
              <d:AdjustableDate>
                <d:date>1998-05-26</d:date>
                <d:businessDayConvention>ModifiedFollowing</d:businessDayConvention>
                <d:adjustmentsReference>primaryBusinessCenters</d:adjustmentsReference>
              </d:AdjustableDate>
            </iscf:effectiveDate>

            <iscf:terminationDate>

```

```

    <d:AdjustableDate>
      <d:date>2008-05-26</d:date>
      <d:businessDayConvention>ModifiedFollowing</d:businessDayConvention>
      <d:adjustmentsReference>primaryBusinessCenters</d:adjustmentsReference>
    </d:AdjustableDate>
  </iscf:terminationDate>

  <iscf:notionalSchedule>
    <m:NotionalSchedule>
      <m:initialNotional>
        <m:Money>
          <m:ccy>USD</m:ccy>
          <m:amount>1000000</m:amount>
        </m:Money>
      </m:initialNotional>

      <m:notionalSteps>
        <m:RegularNotionalSteps>
          <m:periodSchedule>
            <d:AdjustablePeriodSchedule>
              <d:periodSchedule>
                <d:BasicPeriodSchedule>
                  <d:start>1999-05-26</d:start>
                  <d:end>2008-05-26</d:end>
                  <d:frequency>quarterly</d:frequency>
                </d:BasicPeriodSchedule>
              </d:periodSchedule>
              <d:businessDayConvention>ModifiedFollowing</d:businessDayConvention>
              <d:adjustmentsReference>primaryBusinessCenters</d:adjustmentsReference>
            </d:AdjustablePeriodSchedule>
          </m:periodSchedule>
          <m:changePerStep>
            <m:NotionalStep>
              <m:percentage>0.10</m:percentage>
              <m:stepTerm>period</m:stepTerm>
            </m:NotionalStep>
          </m:changePerStep>
        </m:RegularNotionalSteps>
      </m:notionalSteps>
    </m:NotionalSchedule>
  </iscf:notionalSchedule>

  <iscf:roundingDirection>off</iscf:roundingDirection>
  <iscf:roundingPrecision>2</iscf:roundingPrecision>

  <!-- initialStubPayments is optional, as is initialPrincipalPayment -->
  <iscf:initialStubPayment>
    <p:InterestPayment xmlns:p="urn:fpml-Payment">
      <p:paymentDate>
        <d:AdjustableDate>
          <d:date>1999-08-16</d:date>
          <d:businessDayConvention>modifiedFollowing</d:businessDayConvention>
          <d:adjustmentsReference>primaryBusinessCenters</d:adjustmentsReference>
        </d:AdjustableDate>
      </p:paymentDate>

      <p:calculationPeriod>
        <d:AdjustablePeriod name="stubCalcPeriod">
          <d:start>1999-05-07</d:start>
          <d:end>1999-06-07</d:end>
          <d:businessDayConvention>ModifiedFollowing</d:businessDayConvention>
          <d:adjustmentsReference>primaryBusinessCenters</d:adjustmentsReference>
        </d:AdjustablePeriod>
      </p:calculationPeriod>
    </p:InterestPayment>
  </iscf:initialStubPayment>

```

```

    </p:calculationPeriod>

    <p:resetDates>
      <d:AdjustableDateSchedule>
        <d:periodReference>stubCalcPeriod</d:periodReference>
        <d:relativeTo>positionStart</d:relativeTo>
        <d:offsetDays>-2</d:offsetDays>
      </d:AdjustableDateSchedule>
    </p:resetDates>

    <p:rate>
      <r:OptionReset>
        <r:option>cap</r:option> <!-- one of: cap|floor -->
        <r:embedded>false</r:embedded>
        <r:strike> <!-- one of: r:FixedRate | r:FloatingRate -->
          <r:FixedRate><r:fixed>7.0</r:fixed></r:FixedRate>
        </r:strike>

        <r:underlier>
          <r:FloatingRate>
            <r:initialRate>5.699220</r:initialRate>
            <r:isda-rate-option>USD-LIBOR-BBA</r:isda-rate-option>
            <r:maturityPeriod>month</r:maturityPeriod>
            <r:maturityMultiple>3</r:maturityMultiple>
            <r:spread>0</r:spread>
            <r:leverageFactor>1.0</r:leverageFactor>
          </r:FloatingRate>
        </r:underlier>
      </r:OptionReset>
    </p:rate>

    </p:InterestPayment>
  </iscf:initialStubPayment>

  <iscf:initialPrincipalPayment>
    <p:Payment xmlns:p="urn:fpml-Payment">
      <p:paymentDate>
        <d:AdjustableDate>
          <d:date>1999-06-06</d:date>
          <d:businessDayConvention>modifiedFollowing</d:businessDayConvention>
          <d:adjustmentsReference>primaryBusinessCenters</d:adjustmentsReference>
        </d:AdjustableDate>
      </p:paymentDate>
      <p:paymentAmount>
        <m:Money>
          <m:ccy>USD</m:ccy>
          <m:amount>1000000</m:amount>
        </m:Money>
      </p:paymentAmount>
    </p:Payment>
  </iscf:initialPrincipalPayment>

  <iscf:regularSwapPeriods>
    <d:BasicPeriodSchedule name="regularPeriodSchedule">
      <d:start>1999-05-26</d:start>
      <d:end>2008-05-26</d:end>
      <d:frequency>semi-annual</d:frequency>
      <!-- rollConvention is optional -->
      <d:rollConvention>regular</d:rollConvention>
    </d:BasicPeriodSchedule>
  </iscf:regularSwapPeriods>

  <iscf:accrualBasis>30/360</iscf:accrualBasis>

```

```

<iscf:calculationPeriods>
  <d:AdjustablePeriodSchedule name="calculationPeriods">
    <d:periodScheduleReference>regularPeriodSchedule</d:periodScheduleReference>
    <d:businessDayConvention>ModifiedFollowing</d:businessDayConvention>
    <d:adjustmentsReference>primaryBusinessDays</d:adjustmentsReference>
  </d:AdjustablePeriodSchedule>
</iscf:calculationPeriods>

<iscf:paymentDates>
  <d:AdjustableDateSchedule>
    <d:periodScheduleReference>calculationPeriods</d:periodScheduleReference>
    <d:relativeTo>positionEnd</d:relativeTo>
    <d:offsetDays>0</d:offsetDays>
  </d:AdjustableDateSchedule>
</iscf:paymentDates>

<iscf:rate>
  <r:OptionReset>
    <r:option>cap</r:option> <!-- one of: cap|floor -->
    <r:embedded>false</r:embedded>
    <r:strike> <!-- one of: r:FixedRate | r:FloatingRate -->
      <r:FixedRate><r:fixed>7.0</r:fixed></r:FixedRate>
    </r:strike>

    <r:underlier>
      <r:FloatingRate>
        <r:initialRate>5.699220</r:initialRate>
        <r:isda-rate-option>USD-LIBOR-BBA</r:isda-rate-option>
        <r:maturityPeriod>month</r:maturityPeriod>
        <r:maturityMultiple>3</r:maturityMultiple>
        <r:spread>0</r:spread>
        <r:leverageFactor>1.0</r:leverageFactor>
      </r:FloatingRate>
    </r:underlier>
  </r:OptionReset>
</iscf:rate>

<iscf:resetDates>
  <d:AdjustableDateSchedule>
    <d:periodScheduleReference>calculationPeriods</d:periodScheduleReference>
    <d:relativeTo>positionStart</d:relativeTo>
    <d:offsetDays>-2</d:offsetDays>
  </d:AdjustableDateSchedule>
</iscf:resetDates>
</iscf:CapFloorStream>
</ipcf:capFloorStream>

<ipcf:fixedStream>
  <isfi:VanillaFixedStream xmlns:isfi="urn:fpml-IRD-Stream-VanillaFixedStream">
    <isfi:payerReference>ABC Trust</isfi:payerReference>
    <isfi:adjustmentBusinessCenters name="primaryBusinessCenters">
      <d:BusinessCenters>
        <d:businessCenter>New York</d:businessCenter>
        <d:businessCenter>London</d:businessCenter>
      </d:BusinessCenters>
    </isfi:adjustmentBusinessCenters>
    <isfi:effectiveDate>
      <d:AdjustableDate>
        <d:date>1998-05-26</d:date>
        <d:businessDayConvention>ModifiedFollowing</d:businessDayConvention>
        <d:adjustmentsReference>primaryBusinessCenters</d:adjustmentsReference>
      </d:AdjustableDate>
    </isfi:effectiveDate>
  </isfi:VanillaFixedStream>
</ipcf:fixedStream>

```

```

</isfi:effectiveDate>
<isfi:terminationDate>
  <d:AdjustableDate>
    <d:date>2008-05-26</d:date>
    <d:businessDayConvention>ModifiedFollowing</d:businessDayConvention>
    <d:adjustmentsReference>primaryBusinessCenters</d:adjustmentsReference>
  </d:AdjustableDate>
</isfi:terminationDate>
<isfi:notional>
  <m:Money>
    <m:ccy>USD</m:ccy>
    <m:amount>30000000</m:amount>
  </m:Money>
</isfi:notional>

<isfi:initialPrincipalPayment>
  <p:Payment xmlns:p="urn:fpml-Payment">
    <p:paymentDate>
      <d:AdjustableDate>
        <d:date>1999-06-06</d:date>
        <d:businessDayConvention>ModifiedFollowing</d:businessDayConvention>
        <d:adjustmentsReference>primaryBusinessCenters</d:adjustmentsReference>
      </d:AdjustableDate>
    </p:paymentDate>
    <p:paymentAmount>
      <m:Money>
        <m:ccy>USD</m:ccy>
        <m:amount>1000000</m:amount>
      </m:Money>
    </p:paymentAmount>
  </p:Payment>
</isfi:initialPrincipalPayment>

<isfi:regularPaymentDateSchedule>
  <d:AdjustableDateSchedule>
    <d:startDate>1998-05-26</d:startDate>
    <d:endDate>2008-05-26</d:endDate>
    <d:frequency>semi-annual</d:frequency>
    <!-- following is optional -->
    <d:rollConvention>none</d:rollConvention>
    <d:businessDayConvention>modifiedFollowing</d:businessDayConvention>
    <d:adjustmentsReference>primaryBusinessCenters</d:adjustmentsReference>
  </d:AdjustableDateSchedule>
</isfi:regularPaymentDateSchedule>

<!-- the following assumes that we know how the calc periods are adjusted -->
<d:adjustCalculationPeriods>true</d:adjustCalculationPeriods>
<d:accrualBasis>30/360</d:accrualBasis>

<isfi:rate>
  <r:FixedRate><r:fixed>6.1275</r:fixed></r:FixedRate>
</isfi:rate>

<isfi:finalPrincipalPayment>
  <p:Payment xmlns:p="urn:fpml-Payment">
    <p:paymentDate>
      <d:AdjustableDate>
        <d:date>2008-06-06</d:date>
        <d:businessDayConvention>ModifiedFollowing</d:businessDayConvention>
        <d:adjustmentsReference>primaryBusinessCenters</d:adjustmentsReference>
      </d:AdjustableDate>
    </p:paymentDate>

```



```

        <p:paymentAmount>
          <m:Money>
            <m:ccy>USD</m:ccy>
            <m:amount>1000000</m:amount>
          </m:Money>
        </p:paymentAmount>
      </p:Payment>
    </isfi:finalPrincipalPayment>
  </isfi:VanillaFixedStream>
</ipcf:fixedStream>
</ipcf:CapFloor>
</fpml:product>

<fpml:partyInformation>
  <pty:PartyInformation xmlns:pty="urn:fpml-party" xmlns:a="urn:fpml-contact">
    <pty:masterAgreements>
      <pty:MasterAgreement>
        <pty:agreementInPlace>YES</pty:agreementInPlace>
        <pty:datedDate>1985-12-10</pty:datedDate>
        <pty:masterAgreementNumber>12390123</pty:masterAgreementNumber>
        <pty:partyReference1>ABC Trust</pty:partyReference1>
        <pty:partyReference2>XYZ Group</pty:partyReference2>
      </pty:MasterAgreement>
    </pty:masterAgreements>
    <pty:tradeParties>
      <pty:Party name="ABC_Trust">
        <pty:partyType>PRINCIPAL</pty:partyType>
        <pty:corporateInformation>
          <pty:CorporateInformation>
            <pty:shortName>ABC Trust</pty:shortName>
            <pty:longName>ABC Trust Company of New York</pty:longName>
            <pty:corporateAddress>
              <a:Address>
                <a:streetAddress>
                  <a:StreetAddress>
                    <a:streetLine>100 Austin Street</a:streetLine>
                  </a:StreetAddress>
                </a:streetAddress>
                <a:city>New York</a:city>
                <a:state>NY</a:state>
                <a:country>US</a:country>
                <a:postalCode>10001</a:postalCode>
                <a:region>NA</a:region>
              </a:Address>
            </pty:corporateAddress>
          <pty:parent>
            <pty:CorporateInformation>
              <pty:shortName>XYZ Bank</pty:shortName>
            </pty:CorporateInformation>
          </pty:parent>
        <pty:primaryContact>
          <a:Contact>
            <a:contactName>Joe Smith</a:contactName>
            <a:contactOrganizationName>ABC Trust Inc.</a:contactOrganizationName>
            <a:emailAddress>joe.smith@abctrust.com</a:emailAddress>
            <a:phoneNumber>212-235-9999</a:phoneNumber>
            <a:faxNumber>212-235-9998</a:faxNumber>
            <a:contactAddress>
              <a:Address>
                <a:streetAddress>
                  <a:StreetAddress>
                    <a:streetLine>100 Austin Street</a:streetLine>
                  </a:StreetAddress>

```

```

        </a:streetAddress>
        <a:city>New York</a:city>
        <a:state>NY</a:state>
        <a:country>United States</a:country>
        <a:postalCode>10001</a:postalCode>
        <a:region>North America</a:region>
    </a:Address>
    </a:contactAddress>
    <a:businessGroup>Customer Relations</a:businessGroup>
</a:Contact>
</pty:primaryContact>
    <pty:taxID>11393-9833</pty:taxID>
</pty:CorporateInformation>
</pty:corporateInformation>

<pty:creditInformation>
    <pty:CreditRating>
        <pty:rating>AAA</pty:rating>
        <pty:ratingType>S&amp;P</pty:ratingType>
    </pty:CreditRating>
    <pty:CreditRating>
        <pty:rating>AA</pty:rating>
        <pty:ratingType>Moody's</pty:ratingType>
    </pty:CreditRating>
</pty:creditInformation>

<pty:confirmInformation>
    <pty:ConfirmInformation>
        <pty:primaryConfirmContact>
            <a:Contact>
                <a:contactName>John Doe</a:contactName>
                <a:contactOrganizationName>ABC Trust Company</a:contactOrganizationName>
                <a:emailAddress>john.doe@abctrust.com</a:emailAddress>
                <a:phoneNumber>212-235-8888</a:phoneNumber>
                <a:faxNumber>212-235-8889</a:faxNumber>
                <a:contactAddress>
                    <a:Address>
                        <a:streetAddress>
                            <a:StreetAddress>
                                <a:streetLine>200 Austin Street</a:streetLine>
                            </a:StreetAddress>
                        </a:streetAddress>
                        <a:city>New York</a:city>
                        <a:state>NY</a:state>
                        <a:country>US</a:country>
                        <a:postalCode>10260</a:postalCode>
                        <a:region>NA</a:region>
                    </a:Address>
                </a:contactAddress>
                <a:cable>ABCTrust</a:cable>
                <a:telex>833763 ABC</a:telex>
                <a:businessGroup>Trade confirms</a:businessGroup>
            </a:Contact>
        </pty:primaryConfirmContact>
        <pty:secondaryConfirmContacts>
            <a:Contact>
                <a:contactName>Jane Doe</a:contactName>
                <a:contactOrganizationName>ABC Trust Company</a:contactOrganizationName>
                <a:emailAddress>jane.doe@abctrust.com</a:emailAddress>
                <a:phoneNumber>212-235-8880</a:phoneNumber>
                <a:faxNumber>212-235-8889</a:faxNumber>
                <a:contactAddress>
                    <a:Address>

```

```

        <a:streetAddress>
          <a:StreetAddress>
            <a:streetLine>200 Austin Street</a:streetLine>
          </a:StreetAddress>
        </a:streetAddress>
        <a:city>New York</a:city>
        <a:state>NY</a:state>
        <a:country>US</a:country>
        <a:postalCode>10260</a:postalCode>
        <a:region>NA</a:region>
      </a:Address>
    </a:contactAddress>
    <a:cable>ABCTrust</a:cable>
    <a:telex>833763 ABC</a:telex>
    <a:businessGroup>Trade confirms</a:businessGroup>
  </a:Contact>
</pty:secondaryConfirmContacts>
</pty:ConfirmInformation>
</pty:confirmInformation>

<pty:settlementInformation>
  <pty:SettlementInstructions>
    <pty:settlementContact>
      <a:Contact>
        <a:contactName>Mary Jane</a:contactName>
        <a:contactOrganizationName>ABC Trust-London</a:contactOrganizationName>
        <a:emailAddress>mary.jane@abctrust.com</a:emailAddress>
        <a:phoneNumber>44 1 71 838334</a:phoneNumber>
        <a:faxNumber>44 1 71 9394377</a:faxNumber>
        <a:contactAddress>
          <a:Address>
            <a:streetAddress>
              <a:StreetAddress>
                <a:streetLine>180 Bank Street</a:streetLine>
              </a:StreetAddress>
            </a:streetAddress>
            <a:city>London</a:city>
            <a:country>UK</a:country>
            <a:postalCode>E4CYQJP</a:postalCode>
            <a:region>Europe</a:region>
          </a:Address>
        </a:contactAddress>
        <a:cable>ABCTrustLondon</a:cable>
        <a:telex>38874 JXW</a:telex>
        <a:businessGroup>Trade Settlements, London</a:businessGroup>
      </a:Contact>
    </pty:settlementContact>

    <pty:paymentInstructions>
      <pty:PaymentInstructions>
        <pty:settlementCurrency>USD</pty:settlementCurrency>
        <pty:payFromName>ABC Bank, New York</pty:payFromName>
        <pty:correspondentInformation>
          <pty:FIRoutingInformation>
            <pty:fiName>XYZ Bank</pty:fiName>
            <pty:fiAddress>
              <a:Address>
                <a:streetAddress>
                  <a:StreetAddress>
                    <a:streetLine>500 Wall Street</a:streetLine>
                  </a:StreetAddress>
                </a:streetAddress>
                <a:city>New York</a:city>

```

```

        <a:state>NY</a:state>
        <a:country>US</a:country>
        <a:postalCode>10260</a:postalCode>
        <a:region>NA</a:region>
      </a:Address>
    </pty:fiAddress>
    <pty:fiAccountNumber>123456</pty:fiAccountNumber>
    <pty:fiRoutingID>ABC33454US33XXX</pty:fiRoutingID>
    <pty:fiRoutingIDType>SwiftBIC</pty:fiRoutingIDType>
  </pty:FIRoutingInformation>
</pty:correspondentInformation>
<pty:intermediaryInformation>
  <pty:FIRoutingInformation>
    <pty:fiName>ABC Global</pty:fiName>
    <pty:fiAccountNumber>293773884</pty:fiAccountNumber>
  </pty:FIRoutingInformation>
  <pty:intermediaryInformation>
    <pty:FIRoutingInformation>
      <pty:fiName>ABC Brokers</pty:fiName>
      <pty:fiAccountNumber>13947470</pty:fiAccountNumber>
    </pty:FIRoutingInformation>
  </pty:intermediaryInformation>
</pty:intermediaryInformation>
<pty:beneficiaryInformation>
  <pty:FIRoutingInformation>
    <pty:fiName>ABC Trust Company-London </pty:fiName>
    <pty:fiAccountNumber>/883733333</pty:fiAccountNumber>
    <pty:fiReferenceText>For the account of Swaps Group -
/883733333</pty:fiReferenceText>
  </pty:FIRoutingInformation>
</pty:beneficiaryInformation>
</pty:PaymentInstructions>
</pty:paymentInstructions>
</pty:SettlementInstructions>
</pty:settlementInformation>
</pty:Party>
<!--
Also expected is the full settlement for the counterparty to the trade
<pty:partyReferenceName>XYZ Group</pty:partyReferenceName>
<pty:partyType>COUNTERPARTY</pty:partyType>
...
-->
</pty:tradeParties>
</pty:PartyInformation>
</fpml:partyInformation>
</fpml:Trade>
</fpml:FpML>

```

1.2 FX

1.2.1 FX Average Spot Rate Option

```

<?xml version="1.0" standalone="no"?>
<!-- Copyright (c) 1999 by J.P.Morgan and PricewaterhouseCoopers.
PricewaterhouseCoopers refers to the individual member firms of the world
wide PricewaterhouseCoopers organization. All rights reserved.
-->
<!-- version 1.0b2 : August 6, 1999 -->

<!DOCTYPE fpml:FpML SYSTEM "fpml.dtd">

```

```

<fpml:FpML xmlns:fpml="urn:fpml-FpML"
  xmlns:d="urn:fpml-date"
  xmlns:m="urn:fpml-money"
  xmlns:r="urn:fpml-rate">
  <fpml:Trade>
    <fpml:tradeIDs>
      <tid:TradeIDs xmlns:tid="urn:fpml-TradeID">
        <tid:TradeID>
          <tid:partyReference>XYZ Investment Bank</tid:partyReference>
          <tid:transactionReferenceNumber>237732</tid:transactionReferenceNumber>
        </tid:TradeID>
        <tid:TradeID>
          <tid:partyReference>ABC Investments</tid:partyReference>
          <tid:transactionReferenceNumber>1230</tid:transactionReferenceNumber>
        </tid:TradeID>
      </tid:TradeIDs>
    </fpml:tradeIDs>
    <fpml:product>
      <fpfo:FXFixingOption xmlns:fpfo="urn:fpml-FX-Product-FixingOption">
        <fpfo:productID>P198876</fpfo:productID>
        <!-- valid values are asro, timetrigger -->
        <fpfo:productType>ASRO</fpfo:productType>
        <fpfo:fixingOption>
          <ftfo:FXFixingOptionTemplate xmlns:ftfo="urn:fpml-FX-Template-FixingOption"
            xmlns:fxos="urn:fpml-FXO-shared">
            <fxos:fxOptionCore>
              <fxos:FXOptionCore>
                <fxos:buyerReference>XYZ Investment Bank</fxos:buyerReference>
                <fxos:sellerReference>ABC Investments</fxos:sellerReference>
                <fxos:ccy1>JPY</fxos:ccy1>
                <fxos:ccy2>USD</fxos:ccy2>
                <fxos:baseCcy>USD</fxos:baseCcy>
                <fxos:putCall>
                  <fxos:PutCall>
                    <fxos:indicator>PUT</fxos:indicator>
                    <fxos:ccy>JPY</fxos:ccy>
                  </fxos:PutCall>
                </fxos:putCall>
                <fxos:ccy1Amount>
                  <m:Money>
                    <m:ccy>JPY</m:ccy>
                    <m:amount>120000000</m:amount>
                  </m:Money>
                </fxos:ccy1Amount>
                <fxos:ccy2Amount>
                  <m:Money>
                    <m:ccy>USD</m:ccy>
                    <m:amount>1000000</m:amount>
                  </m:Money>
                </fxos:ccy2Amount>
                <fxos:settlementDate>1999-09-03</fxos:settlementDate>
                <fxos:strikeRate>
                  <r:FXRate>
                    <r:ccy1>JPY</r:ccy1>
                    <r:ccy2>USD</r:ccy2>
                    <r:quoteBasis>CCY1PERCCY2</r:quoteBasis>
                    <r:rate>120</r:rate>
                  </r:FXRate>
                </fxos:strikeRate>
                <fxos:optionMaturity>
                  <fxos:OptionMaturity>
                    <fxos:date>1999-09-01</fxos:date>
                    <fxos:cutoffLocation>NYC</fxos:cutoffLocation>

```

```

        <fxos:cutoffTime>10:00 AM</fxos:cutoffTime>
      </fxos:OptionMaturity>
    </fxos:optionMaturity>
  </fxos:FXOptionCore>
</fxos:fxOptionCore>
<ftfo:fxOptionFixings>
  <ftfo:FXOptionFixingRef>
    <ftfo:fixingFrequency>Daily</ftfo:fixingFrequency>
    <ftfo:holidays>CCY1</ftfo:holidays>
    <ftfo:fixingPageRef>MGFX</ftfo:fixingPageRef>
    <ftfo:startDate>1999-07-01</ftfo:startDate>
    <ftfo:fixingQuoteBasis>CCY1PERCCY2</ftfo:fixingQuoteBasis>
    <ftfo:numberOfFixesToDate>5</ftfo:numberOfFixesToDate>
    <ftfo:fxOptionFixingAAREf>
      <ftfo:FXOptionFixingAAREf>
        <ftfo:averageQuoteBasis>CCY1PERCCY2</ftfo:averageQuoteBasis>
        <ftfo:averageToDate>
          <r:FXRate>
            <r:ccy1>JPY</r:ccy1>
            <r:ccy2>USD</r:ccy2>
            <r:quoteBasis>CCY1PERCCY2</r:quoteBasis>
            <r:rate>123</r:rate>
          </r:FXRate>
        </ftfo:averageToDate>
      </ftfo:FXOptionFixingAAREf>
    </ftfo:fxOptionFixingAAREf>
  <ftfo:fixings>
    <ftfo:Fixing>
      <ftfo:fixingDate>1999-07-01</ftfo:fixingDate>
      <ftfo:fixingRate>
        <r:FXRate>
          <r:ccy1>JPY</r:ccy1>
          <r:ccy2>USD</r:ccy2>
          <r:quoteBasis>CCY1PERCCY2</r:quoteBasis>
          <r:rate>121</r:rate>
        </r:FXRate>
      </ftfo:fixingRate>
      <ftfo:fixingWeighting>1</ftfo:fixingWeighting>
    </ftfo:Fixing>
    <ftfo:Fixing>
      <ftfo:fixingDate>1999-07-02</ftfo:fixingDate>
      <ftfo:fixingRate>
        <r:FXRate>
          <r:ccy1>JPY</r:ccy1>
          <r:ccy2>USD</r:ccy2>
          <r:quoteBasis>CCY1PERCCY2</r:quoteBasis>
          <r:rate>122</r:rate>
        </r:FXRate>
      </ftfo:fixingRate>
      <ftfo:fixingWeighting>1</ftfo:fixingWeighting>
    </ftfo:Fixing>
    <ftfo:Fixing>
      <ftfo:fixingDate>1999-07-03</ftfo:fixingDate>
      <ftfo:fixingRate>
        <r:FXRate>
          <r:ccy1>JPY</r:ccy1>
          <r:ccy2>USD</r:ccy2>
          <r:quoteBasis>CCY1PERCCY2</r:quoteBasis>
          <r:rate>123</r:rate>
        </r:FXRate>
      </ftfo:fixingRate>
      <ftfo:fixingWeighting>1</ftfo:fixingWeighting>
    </ftfo:Fixing>
  </ftfo:fixings>
</ftfo:fxOptionFixings>

```

```

<ftfo:Fixing>
  <ftfo:fixingDate>1999-07-04</ftfo:fixingDate>
  <ftfo:fixingRate>
    <r:FXRate>
      <r:ccy1>JPY</r:ccy1>
      <r:ccy2>USD</r:ccy2>
      <r:quoteBasis>CCY1PERCCY2</r:quoteBasis>
      <r:rate>124</r:rate>
    </r:FXRate>
  </ftfo:fixingRate>
  <ftfo:fixingWeighting>1</ftfo:fixingWeighting>
</ftfo:Fixing>
<ftfo:Fixing>
  <ftfo:fixingDate>1999-07-05</ftfo:fixingDate>
  <ftfo:fixingRate>
    <r:FXRate>
      <r:ccy1>JPY</r:ccy1>
      <r:ccy2>USD</r:ccy2>
      <r:quoteBasis>CCY1PERCCY2</r:quoteBasis>
      <r:rate>125</r:rate>
    </r:FXRate>
  </ftfo:fixingRate>
  <ftfo:fixingWeighting>1</ftfo:fixingWeighting>
</ftfo:Fixing>
</ftfo:fixings>
</ftfo:FXOptionFixingRef>
</ftfo:fxOptionFixings>
<fxos:optionPrice>
  <fxos:OptionPremium>
    <fxos:premiumTerm>
      <fxos:PremiumTerm>
        <fxos:quoteBasis>PERCENTCCY2</fxos:quoteBasis>
        <fxos:value>0.0015</fxos:value>
      </fxos:PremiumTerm>
    </fxos:premiumTerm>
    <fxos:premiumAmount>
      <m:Money>
        <m:ccy>USD</m:ccy>
        <m:amount>1500</m:amount>
      </m:Money>
    </fxos:premiumAmount>
    <fxos:premiumPaymentDate>1999-07-01</fxos:premiumPaymentDate>
  </fxos:OptionPremium>
</fxos:optionPrice>
</ftfo:FXFixingOptionTemplate>
</fpfo:fixingOption>
</fpfo:FXFixingOption>
</fpml:product>
<fpml:partyInformation>
  <pty:PartyInformation xmlns:pty="urn:fpml-party" xmlns:a="urn:fpml-contact">
    <pty:tradeParties>
      <pty:Party name="ABC_Trust">
<pty:partyType>COUNTERPARTY</pty:partyType>
      <pty:corporateInformation>
        <pty:CorporateInformation>
          <pty:shortName>ABC Investments</pty:shortName>
        </pty:CorporateInformation>
      </pty:corporateInformation>
      <pty:confirmInformation>
        <pty:ConfirmInformation>
          <pty:primaryConfirmContact>
            <a:Contact>
              <a:contactName>Jacob Smith</a:contactName>
            </a:Contact>
          </pty:primaryConfirmContact>
        </pty:ConfirmInformation>
      </pty:confirmInformation>
    </pty:tradeParties>
  </pty:PartyInformation>
</fpml:partyInformation>

```

```

    <a:contactOrganizationName>ABC Investments</a:contactOrganizationName>
    <a:emailAddress>jsmith@abc.com</a:emailAddress>
    <a:phoneNumber>212-888-1234</a:phoneNumber>
    <a:faxNumber>212-888-8888</a:faxNumber>
    <a:contactAddress>
      <a:Address>
        <a:streetAddress>
          <a:StreetAddress>
            <a:streetLine>123, Park Avenue</a:streetLine>
          </a:StreetAddress>
        </a:streetAddress>
        <a:city>New York</a:city>
        <a:state>NY</a:state>
        <a:country>US</a:country>
        <a:postalCode>10387</a:postalCode>
      </a:Address>
    </a:contactAddress>
  </a:Contact>
</pty:primaryConfirmContact>
</pty:ConfirmInformation>
</pty:confirmInformation>
<pty:settlementInformation>
  <pty:SettlementInstructions>
    <pty:settlementContact>
      <a:Contact>
        <a:contactName>Jacob Smith</a:contactName>
        <a:contactOrganizationName>Trade Settlements</a:contactOrganizationName>
        <a:phoneNumber>212-888-1434</a:phoneNumber>
        <a:faxNumber>212-888-6668</a:faxNumber>
      </a:Contact>
    </pty:settlementContact>
    <pty:paymentInstructions>
      <pty:PaymentInstructions>
        <pty:settlementCurrency>GBP</pty:settlementCurrency>
        <pty:payFromName>ABC Bank PLC</pty:payFromName>
        <pty:correspondentInformation>
          <pty:FIRoutingInformation>
            <pty:fiName>ABC Bank PLC</pty:fiName>
            <pty:fiAddress>
              <a:Address>
                <a:city>London</a:city>
                <a:country>UK</a:country>
              </a:Address>
            </pty:fiAddress>
            <pty:fiAccountNumber>123456</pty:fiAccountNumber>
            <pty:fiRoutingID>ABC45678UK33</pty:fiRoutingID>
            <pty:fiRoutingIDType>SwiftBIC</pty:fiRoutingIDType>
          </pty:FIRoutingInformation>
        </pty:correspondentInformation>
        <pty:intermediaryInformation>
          <pty:FIRoutingInformation>
            <pty:fiName>XYZ Bank PLC</pty:fiName>
            <pty:fiAccountNumber>293774</pty:fiAccountNumber>
          </pty:FIRoutingInformation>
        </pty:intermediaryInformation>
        <pty:beneficiaryInformation>
          <pty:FIRoutingInformation>
            <pty:fiName>ABC Brokers</pty:fiName>
            <pty:fiAccountNumber>/883733333</pty:fiAccountNumber>
            <pty:fiReferenceText>For the account of Harry Smith-
/883733333</pty:fiReferenceText>
          </pty:FIRoutingInformation>
        </pty:beneficiaryInformation>
      </pty:PaymentInstructions>
    </pty:paymentInstructions>
  </pty:settlementInstructions>
</pty:settlementInformation>

```



```

        </pty:PaymentInstructions>
      </pty:paymentInstructions>
    </pty:SettlementInstructions>
  </pty:settlementInformation>
</pty:Party>
<!--
Also expected is the full settlement instructions for:
<pty:partyReferenceName>XYZ Investment bank</pty:partyReferenceName>
...
-->
  </pty:tradeParties>
</pty:PartyInformation>
</fpml:partyInformation>
</fpml:Trade>
</fpml:FpML>

```

1.2.2 FX Binary Knock-out

```

<?xml version="1.0" standalone="no"?>
<!-- Copyright (c) 1999 by J.P.Morgan and PricewaterhouseCoopers.
PricewaterhouseCoopers refers to the individual member firms of the world
wide PricewaterhouseCoopers organization. All rights reserved.
-->
<!-- version 1.0b2 : August 6, 1999 -->

<!DOCTYPE fpml:FpML SYSTEM "fpml.dtd">

<fpml:FpML xmlns:fpml="urn:fpml-FpML"
  xmlns:m="urn:fpml-money"
  xmlns:r="urn:fpml-rate">
  <fpml:Trade>
    <fpml:tradeIDs>
      <tid:TradeIDs xmlns:tid="urn:fpml-TradeID">
        <tid:TradeID>
          <tid:partyReference>XYZ Investment Bank</tid:partyReference>
          <tid:transactionReferenceNumber>237732</tid:transactionReferenceNumber>
        </tid:TradeID>
        <tid:TradeID>
          <tid:partyReference>ABC Investments</tid:partyReference>
          <tid:transactionReferenceNumber>1230</tid:transactionReferenceNumber>
        </tid:TradeID>
      </tid:TradeIDs>
    </fpml:tradeIDs>
    <fpml:product>
      <fpbb:FXBinaryBarrierOption xmlns:fpbb="urn:fpml-FX-Product-BinaryBarrierOption">
        <fpbb:productID>P123908</fpbb:productID>
        <fpbb:productType>BinaryKnockOut</fpbb:productType>
        <fpbb:binaryBarrierOption>
          <ftbb:FXBinaryBarrierOptionTemplate xmlns:ftbb="urn:fpml-FX-Template-
BinaryBarrierOption" xmlns:fxos="urn:fpml-FXO-shared">
            <fxos:fxOptionBinaryCore>
              <fxos:FXOptionBinaryCore>
                <fxos:buyerReference>XYZ Investment Bank</fxos:buyerReference>
                <fxos:sellerReference>ABC Investments</fxos:sellerReference>
                <fxos:ccy1>JPY</fxos:ccy1>
                <fxos:ccy2>USD</fxos:ccy2>
                <fxos:putCall>
                  <fxos:PutCall>
                    <fxos:indicator>PUT</fxos:indicator>
                    <fxos:ccy>JPY</fxos:ccy>
                  </fxos:PutCall>
                </fxos:putCall>
              </fxos:FXOptionBinaryCore>
            </fxos:fxOptionBinaryCore>
          </ftbb:FXBinaryBarrierOptionTemplate>
        </fpbb:binaryBarrierOption>
      </fpbb:FXBinaryBarrierOption>
    </fpml:product>
  </fpml:Trade>
</fpml:FpML>

```

```

    <fxos:binaryRate>
      <r:FXRate>
        <r:ccy1>JPY</r:ccy1>
        <r:ccy2>USD</r:ccy2>
        <r:quoteBasis>CCY1PERCCY2</r:quoteBasis>
        <r:rate>120</r:rate>
      </r:FXRate>
    </fxos:binaryRate>
    <fxos:optionMaturity>
      <fxos:OptionMaturity>
        <fxos:date>1999-09-01</fxos:date>
        <fxos:cutoffLocation>NYC</fxos:cutoffLocation>
        <fxos:cutoffTime>10:00 AM</fxos:cutoffTime>
      </fxos:OptionMaturity>
    </fxos:optionMaturity>
    <fxos:binaryNotional>
      <m:Money>
        <m:ccy>USD</m:ccy>
        <m:amount>1000000</m:amount>
      </m:Money>
    </fxos:binaryNotional>
    <fxos:settlementDate>1999-09-03</fxos:settlementDate>
  </fxos:FXOptionBinaryCore>
</fxos:fxOptionBinaryCore>
<fxos:fxOptionBarriers>
  <fxos:FXOptionBarrierCore>
    <fxos:barrierType>KNOCKOUT</fxos:barrierType>
    <fxos:direction>DOWN</fxos:direction>
    <fxos:barrierRate>
      <r:FXRate>
        <r:ccy1>JPY</r:ccy1>
        <r:ccy2>USD</r:ccy2>
        <r:quoteBasis>CCY1PERCCY2</r:quoteBasis>
        <r:rate>122</r:rate>
      </r:FXRate>
    </fxos:barrierRate>
  </fxos:FXOptionBarrierCore>
</fxos:fxOptionBarriers>
<fxos:optionPrice>
  <fxos:OptionPremium>
    <!-- premiumterm could be ccy1/ccy2, ccy2/ccy1, %ccy1, %ccy2 -->
    <fxos:premiumTerm>
      <fxos:PremiumTerm>
        <fxos:quoteBasis>PERCENTCCY2</fxos:quoteBasis>
        <fxos:value>0.0015</fxos:value>
      </fxos:PremiumTerm>
    </fxos:premiumTerm>
    <fxos:premiumAmount>
      <m:Money>
        <m:ccy>USD</m:ccy>
        <m:amount>1500</m:amount>
      </m:Money>
    </fxos:premiumAmount>
    <fxos:premiumPaymentDate>1999-07-01</fxos:premiumPaymentDate>
  </fxos:OptionPremium>
</fxos:optionPrice>
</ftbb:FXBinaryBarrierOptionTemplate>
</fpbb:binaryBarrierOption>
</fpbb:FXBinaryBarrierOption>
</fpml:product>
<fpml:partyInformation>
  <pty:PartyInformation xmlns:pty="urn:fpml-party" xmlns:a="urn:fpml-contact">
    <pty:tradeParties>

```

```

    <pty:Party name="ABC_Trust">
  <pty:partyType>COUNTERPARTY</pty:partyType>
    <pty:corporateInformation>
      <pty:CorporateInformation>
        <pty:shortName>ABC Investments</pty:shortName>
      </pty:CorporateInformation>
    </pty:corporateInformation>
    <pty:confirmInformation>
      <pty:ConfirmInformation>
        <pty:primaryConfirmContact>
          <a:Contact>
            <a:contactName>Jacob Smith</a:contactName>
            <a:contactOrganizationName>ABC Investments</a:contactOrganizationName>
            <a:emailAddress>jsmith@abc.com</a:emailAddress>
            <a:phoneNumber>212-888-1234</a:phoneNumber>
            <a:faxNumber>212-888-8888</a:faxNumber>
            <a:contactAddress>
              <a:Address>
                <a:streetAddress>
                  <a:StreetAddress>
                    <a:streetLine>123, Park Avenue</a:streetLine>
                  </a:StreetAddress>
                </a:streetAddress>
                <a:city>New York</a:city>
                <a:state>NY</a:state>
                <a:country>US</a:country>
                <a:postalCode>10387</a:postalCode>
              </a:Address>
            </a:contactAddress>
          </a:Contact>
        </pty:primaryConfirmContact>
      </pty:ConfirmInformation>
    </pty:confirmInformation>
    <pty:settlementInformation>
      <pty:SettlementInstructions>
        <pty:settlementContact>
          <a:Contact>
            <a:contactName>Jacob Smith</a:contactName>
            <a:contactOrganizationName>Trade Settlements</a:contactOrganizationName>
            <a:phoneNumber>212-888-1434</a:phoneNumber>
            <a:faxNumber>212-888-6668</a:faxNumber>
          </a:Contact>
        </pty:settlementContact>
      <pty:paymentInstructions>
        <pty:PaymentInstructions>
          <pty:settlementCurrency>GBP</pty:settlementCurrency>
          <pty:payFromName>ABC Bank PLC</pty:payFromName>
          <pty:correspondentInformation>
            <pty:FIRoutingInformation>
              <pty:fiName>ABC Bank PLC</pty:fiName>
              <pty:fiAddress>
                <a:Address>
                  <a:city>London</a:city>
                  <a:country>UK</a:country>
                </a:Address>
              </pty:fiAddress>
              <pty:fiAccountNumber>123456</pty:fiAccountNumber>
              <pty:fiRoutingID>ABC45678UK33</pty:fiRoutingID>
              <pty:fiRoutingIDType>SwiftBIC</pty:fiRoutingIDType>
            </pty:FIRoutingInformation>
          </pty:correspondentInformation>
          <pty:intermediaryInformation>
            <pty:FIRoutingInformation>

```

```

        <pty:fiName>XYZ Bank PLC</pty:fiName>
        <pty:fiAccountNumber>293774</pty:fiAccountNumber>
    </pty:FIRoutingInformation>
</pty:intermediaryInformation>
<pty:beneficiaryInformation>
    <pty:FIRoutingInformation>
        <pty:fiName>ABC Brokers</pty:fiName>
        <pty:fiAccountNumber>/883733333</pty:fiAccountNumber>
        <pty:fiReferenceText>For the account of Harry Smith-
/883733333</pty:fiReferenceText>
    </pty:FIRoutingInformation>
</pty:beneficiaryInformation>
</pty:PaymentInstructions>
</pty:paymentInstructions>
</pty:SettlementInstructions>
</pty:settlementInformation>
</pty:Party>
<!--
Also expected is the full settlement instructions for:
<pty:partyReferenceName>XYZ Investment bank</pty:partyReferenceName>
...
-->
    </pty:tradeParties>
</pty:PartyInformation>
</fpml:partyInformation>
</fpml:Trade>
</fpml:FpML>

```

1.2.3 FX Binary

```

<?xml version="1.0" standalone="no"?>
<!-- Copyright (c) 1999 by J.P.Morgan and PricewaterhouseCoopers.
PricewaterhouseCoopers refers to the individual member firms of the world
wide PricewaterhouseCoopers organization. All rights reserved.
-->
<!-- version 1.0b2 : August 6, 1999 -->

<!DOCTYPE fpml:FpML SYSTEM "fpml.dtd">

<fpml:FpML xmlns:fpml="urn:fpml-FpML"
    xmlns:m="urn:fpml-money"
    xmlns:r="urn:fpml-rate">
    <fpml:Trade>
        <fpml:tradeIDs>
            <tid:TradeIDs xmlns:tid="urn:fpml-TradeID">
                <tid:TradeID>
                    <tid:partyReference>XYZ Investment Bank</tid:partyReference>
                    <tid:transactionReferenceNumber>237732</tid:transactionReferenceNumber>
                </tid:TradeID>
                <tid:TradeID>
                    <tid:partyReference>ABC Investments</tid:partyReference>
                    <tid:transactionReferenceNumber>1230</tid:transactionReferenceNumber>
                </tid:TradeID>
            </tid:TradeIDs>
        </fpml:tradeIDs>
        <fpml:product>
            <fpbn:FXBinaryOption xmlns:fpbn="urn:fpml-FX-Product-BinaryOption">
                <fpbn:productID>P123908</fpbn:productID>
                <fpbn:productType>Binary</fpbn:productType>
                <fpbn:binaryOption>
                    <ftbn:FXBinaryOptionTemplate xmlns:ftbn="urn:fpml-FX-Template-BinaryOption"
xmlns:fxos="urn:fpml-FXO-shared">

```

```

<fxos:fxOptionBinaryCore>
  <fxos:FXOptionBinaryCore>
    <fxos:buyerReference>XYZ Investment Bank</fxos:buyerReference>
    <fxos:sellerReference>ABC Investments</fxos:sellerReference>
    <fxos:ccy1>JPY</fxos:ccy1>
    <fxos:ccy2>USD</fxos:ccy2>
    <fxos:putCall>
      <fxos:PutCall>
        <fxos:indicator>PUT</fxos:indicator>
        <fxos:ccy>JPY</fxos:ccy>
      </fxos:PutCall>
    </fxos:putCall>
    <fxos:binaryRate>
      <r:FXRate>
        <r:ccy1>JPY</r:ccy1>
        <r:ccy2>USD</r:ccy2>
        <r:quoteBasis>CCY1PERCCY2</r:quoteBasis>
        <r:rate>121</r:rate>
      </r:FXRate>
    </fxos:binaryRate>
    <fxos:optionMaturity>
      <fxos:OptionMaturity>
        <fxos:date>1999-09-01</fxos:date>
        <fxos:cutoffLocation>NYC</fxos:cutoffLocation>
        <fxos:cutoffTime>10:00 AM</fxos:cutoffTime>
      </fxos:OptionMaturity>
    </fxos:optionMaturity>
    <fxos:binaryNotional>
      <m:Money>
        <m:ccy>USD</m:ccy>
        <m:amount>1000000</m:amount>
      </m:Money>
    </fxos:binaryNotional>
    <fxos:settlementDate>1999-09-03</fxos:settlementDate>
  </fxos:FXOptionBinaryCore>
</fxos:fxOptionBinaryCore>
<fxos:optionPrice>
  <fxos:OptionPremium>
    <!-- premiumterm could be ccy1/ccy2, ccy2/ccy1, %ccy1, %ccy2 -->
    <fxos:premiumTerm>
      <fxos:PremiumTerm>
        <fxos:quoteBasis>PERCENTCCY2</fxos:quoteBasis>
        <fxos:value>0.0015</fxos:value>
      </fxos:PremiumTerm>
    </fxos:premiumTerm>
    <fxos:premiumAmount>
      <m:Money>
        <m:ccy>USD</m:ccy>
        <m:amount>1500</m:amount>
      </m:Money>
    </fxos:premiumAmount>
    <fxos:premiumPaymentDate>1999-07-01</fxos:premiumPaymentDate>
  </fxos:OptionPremium>
</fxos:optionPrice>
</ftbn:FXBinaryOptionTemplate>
</fpbn:binaryOption>
</fpbn:FXBinaryOption>
</fpml:product>
<fpml:partyInformation>
  <pty:PartyInformation xmlns:pty="urn:fpml-party" xmlns:a="urn:fpml-contact">
    <pty:tradeParties>
      <pty:Party name="ABC_Trust">
<pty:partyType>COUNTERPARTY</pty:partyType>

```

```

<pty:corporateInformation>
  <pty:CorporateInformation>
    <pty:shortName>ABC Investments</pty:shortName>
  </pty:CorporateInformation>
</pty:corporateInformation>
<pty:confirmInformation>
  <pty:ConfirmInformation>
    <pty:primaryConfirmContact>
      <a:Contact>
        <a:contactName>Jacob Smith</a:contactName>
        <a:contactOrganizationName>ABC Investments</a:contactOrganizationName>
        <a:emailAddress>jsmith@abc.com</a:emailAddress>
        <a:phoneNumber>212-888-1234</a:phoneNumber>
        <a:faxNumber>212-888-8888</a:faxNumber>
        <a:contactAddress>
          <a:Address>
            <a:streetAddress>
              <a:StreetAddress>
                <a:streetLine>123, Park Avenue</a:streetLine>
              </a:StreetAddress>
            </a:streetAddress>
            <a:city>New York</a:city>
            <a:state>NY</a:state>
            <a:country>US</a:country>
            <a:postalCode>10387</a:postalCode>
          </a:Address>
        </a:contactAddress>
      </a:Contact>
    </pty:primaryConfirmContact>
  </pty:ConfirmInformation>
</pty:confirmInformation>
<pty:settlementInformation>
  <pty:SettlementInstructions>
    <pty:settlementContact>
      <a:Contact>
        <a:contactName>Jacob Smith</a:contactName>
        <a:contactOrganizationName>Trade Settlements</a:contactOrganizationName>
        <a:phoneNumber>212-888-1434</a:phoneNumber>
        <a:faxNumber>212-888-6668</a:faxNumber>
      </a:Contact>
    </pty:settlementContact>
  <pty:paymentInstructions>
    <pty:PaymentInstructions>
      <pty:settlementCurrency>GBP</pty:settlementCurrency>
      <pty:payFromName>ABC Bank PLC</pty:payFromName>
      <pty:correspondentInformation>
        <pty:FIRoutingInformation>
          <pty:fiName>ABC Bank PLC</pty:fiName>
          <pty:fiAddress>
            <a:Address>
              <a:city>London</a:city>
              <a:country>UK</a:country>
            </a:Address>
          </pty:fiAddress>
          <pty:fiAccountNumber>123456</pty:fiAccountNumber>
          <pty:fiRoutingID>ABC45678UK33</pty:fiRoutingID>
          <pty:fiRoutingIDType>SwiftBIC</pty:fiRoutingIDType>
        </pty:FIRoutingInformation>
      </pty:correspondentInformation>
      <pty:intermediaryInformation>
        <pty:FIRoutingInformation>
          <pty:fiName>XYZ Bank PLC</pty:fiName>
          <pty:fiAccountNumber>293774</pty:fiAccountNumber>
        </pty:FIRoutingInformation>
      </pty:intermediaryInformation>
    </pty:PaymentInstructions>
  </pty:paymentInstructions>
</pty:settlementInformation>

```

```

        </pty:FIRoutingInformation>
    </pty:intermediaryInformation>
    <pty:beneficiaryInformation>
        <pty:FIRoutingInformation>
            <pty:fiName>ABC Brokers</pty:fiName>
            <pty:fiAccountNumber>/883733333</pty:fiAccountNumber>
            <pty:fiReferenceText>For the account of Harry Smith-
/883733333</pty:fiReferenceText>
        </pty:FIRoutingInformation>
    </pty:beneficiaryInformation>
    </pty:PaymentInstructions>
</pty:paymentInstructions>
    </pty:SettlementInstructions>
    </pty:settlementInformation>
</pty:Party>
<!--
Also expected is the full settlement instructions for:
<pty:partyReferenceName>XYZ Investment bank</pty:partyReferenceName>
...
-->
    </pty:tradeParties>
    </pty:PartyInformation>
</fpml:partyInformation>
</fpml:Trade>
</fpml:FpML>

```

1.2.4 FX Digital

```

<?xml version="1.0" standalone="no"?>
<!-- Copyright (c) 1999 by J.P.Morgan and PricewaterhouseCoopers.
PricewaterhouseCoopers refers to the individual member firms of the world
wide PricewaterhouseCoopers organization. All rights reserved.
-->
<!-- version 1.0b2 : August 6, 1999 -->

<!DOCTYPE fpml:FpML SYSTEM "fpml.dtd">

<fpml:FpML xmlns:fpml="urn:fpml-FpML"
    xmlns:m="urn:fpml-money"
    xmlns:r="urn:fpml-rate">
    <fpml:Trade>
        <fpml:tradeIDs>
            <tid:TradeIDs xmlns:tid="urn:fpml-TradeID">
                <tid:TradeID>
                    <tid:partyReference>XYZ Investment Bank</tid:partyReference>
                    <tid:transactionReferenceNumber>237732</tid:transactionReferenceNumber>
                </tid:TradeID>
                <tid:TradeID>
                    <tid:partyReference>ABC Investments</tid:partyReference>
                    <tid:transactionReferenceNumber>1230</tid:transactionReferenceNumber>
                </tid:TradeID>
            </tid:TradeIDs>
        </fpml:tradeIDs>
        <fpml:product>
            <fpbn:FXBinaryOption xmlns:fpbn="urn:fpml-FX-Product-BinaryOption">
                <fpbn:productID>P123908</fpbn:productID>
                <fpbn:productType>Digital</fpbn:productType>
                <fpbn:binaryOption>
                    <ftbn:FXBinaryOptionTemplate xmlns:ftbn="urn:fpml-FX-Template-BinaryOption"
xmlns:fxos="urn:fpml-FXO-shared">
                        <fxos:fxOptionBinaryCore>
                            <fxos:FXOptionBinaryCore>

```

```

<fxos:buyerReference>XYZ Investment Bank</fxos:buyerReference>
<fxos:sellerReference>ABC Investments</fxos:sellerReference>
<fxos:ccy1>JPY</fxos:ccy1>
<fxos:ccy2>USD</fxos:ccy2>
<fxos:putCall>
  <fxos:PutCall>
    <fxos:indicator>PUT</fxos:indicator>
    <fxos:ccy>JPY</fxos:ccy>
  </fxos:PutCall>
</fxos:putCall>
<fxos:binaryRate>
  <r:FXRate>
    <r:ccy1>JPY</r:ccy1>
    <r:ccy2>USD</r:ccy2>
    <r:quoteBasis>CCY1PERCCY2</r:quoteBasis>
    <r:rate>121</r:rate>
  </r:FXRate>
</fxos:binaryRate>
<fxos:optionMaturity>
  <fxos:OptionMaturity>
    <fxos:date>1999-09-01</fxos:date>
    <fxos:cutoffLocation>NYC</fxos:cutoffLocation>
    <fxos:cutoffTime>10:00 AM</fxos:cutoffTime>
  </fxos:OptionMaturity>
</fxos:optionMaturity>
<fxos:binaryNotional>
  <m:Money>
    <m:ccy>USD</m:ccy>
    <m:amount>1000000</m:amount>
  </m:Money>
</fxos:binaryNotional>
<fxos:settlementDate>1999-09-03</fxos:settlementDate>
</fxos:FXOptionBinaryCore>
</fxos:fxOptionBinaryCore>
<fxos:optionPrice>
  <fxos:OptionPremium>
    <!-- premiumterm could be ccy1/ccy2, ccy2/ccy1, %ccy1, %ccy2 -->
    <fxos:premiumTerm>
      <fxos:PremiumTerm>
        <fxos:quoteBasis>PERCENTCCY2</fxos:quoteBasis>
        <fxos:value>0.0015</fxos:value>
      </fxos:PremiumTerm>
    </fxos:premiumTerm>
    <fxos:premiumAmount>
      <m:Money>
        <m:ccy>USD</m:ccy>
        <m:amount>1500</m:amount>
      </m:Money>
    </fxos:premiumAmount>
    <fxos:premiumPaymentDate>1999-07-01</fxos:premiumPaymentDate>
  </fxos:OptionPremium>
</fxos:optionPrice>
</ftbn:FXBinaryOptionTemplate>
</fpbn:binaryOption>
</fpbn:FXBinaryOption>
</fpml:product>
<fpml:partyInformation>
  <pty:PartyInformation xmlns:pty="urn:fpml-party" xmlns:a="urn:fpml-contact">
    <pty:tradeParties>
      <pty:Party name="ABC_Trust">
    <pty:partyType>COUNTERPARTY</pty:partyType>
    <pty:corporateInformation>
      <pty:CorporateInformation>

```



```

    <pty:shortName>ABC Investments</pty:shortName>
  </pty:CorporateInformation>
</pty:corporateInformation>
<pty:confirmInformation>
  <pty:ConfirmInformation>
    <pty:primaryConfirmContact>
      <a:Contact xmlns:a="urn:fpml-contact">
        <a:contactName>Jacob Smith</a:contactName>
        <a:contactOrganizationName>ABC Investments</a:contactOrganizationName>
        <a:emailAddress>jsmith@abc.com</a:emailAddress>
        <a:phoneNumber>212-888-1234</a:phoneNumber>
        <a:faxNumber>212-888-8888</a:faxNumber>
        <a:contactAddress>
          <a:Address>
            <a:streetAddress>
              <a:StreetAddress>
                <a:streetLine>123, Park Avenue</a:streetLine>
              </a:StreetAddress>
            </a:streetAddress>
            <a:city>New York</a:city>
            <a:state>NY</a:state>
            <a:country>US</a:country>
            <a:postalCode>10387</a:postalCode>
          </a:Address>
        </a:contactAddress>
      </a:Contact>
    </pty:primaryConfirmContact>
  </pty:ConfirmInformation>
</pty:confirmInformation>
<pty:settlementInformation>
  <pty:SettlementInstructions>
    <pty:settlementContact>
      <a:Contact xmlns:a="urn:fpml-contact">
        <a:contactName>Jacob Smith</a:contactName>
        <a:contactOrganizationName>Trade Settlements</a:contactOrganizationName>
        <a:phoneNumber>212-888-1434</a:phoneNumber>
        <a:faxNumber>212-888-6668</a:faxNumber>
      </a:Contact>
    </pty:settlementContact>
  <pty:paymentInstructions>
    <pty:PaymentInstructions>
      <pty:settlementCurrency>GBP</pty:settlementCurrency>
      <pty:payFromName>ABC Bank PLC</pty:payFromName>
      <pty:correspondentInformation>
        <pty:FIRoutingInformation>
          <pty:fiName>ABC Bank PLC</pty:fiName>
          <pty:fiAddress>
            <a:Address>
              <a:city>London</a:city>
              <a:country>UK</a:country>
            </a:Address>
          </pty:fiAddress>
          <pty:fiAccountNumber>123456</pty:fiAccountNumber>
          <pty:fiRoutingID>ABC45678UK33</pty:fiRoutingID>
          <pty:fiRoutingIDType>SwiftBIC</pty:fiRoutingIDType>
        </pty:FIRoutingInformation>
      </pty:correspondentInformation>
      <pty:intermediaryInformation>
        <pty:FIRoutingInformation>
          <pty:fiName>XYZ Bank PLC</pty:fiName>
          <pty:fiAccountNumber>293774</pty:fiAccountNumber>
        </pty:FIRoutingInformation>
      </pty:intermediaryInformation>
    </pty:PaymentInstructions>
  </pty:paymentInstructions>

```

```

        <pty:beneficiaryInformation>
          <pty:FIRoutingInformation>
            <pty:fiName>ABC Brokers</pty:fiName>
            <pty:fiAccountNumber>/883733333</pty:fiAccountNumber>
            <pty:fiReferenceText>For the account of Harry Smith-
/883733333</pty:fiReferenceText>
          </pty:FIRoutingInformation>
        </pty:beneficiaryInformation>
      </pty:PaymentInstructions>
    </pty:paymentInstructions>
  </pty:SettlementInstructions>
</pty:settlementInformation>
</pty:Party>
<!--
Also expected is the full settlement instructions for:
<pty:partyReferenceName>XYZ Investment bank</pty:partyReferenceName>
...
-->
  </pty:tradeParties>
</pty:PartyInformation>
</fpml:partyInformation>
</fpml:Trade>
</fpml:FpML>

```

1.2.5 FX Double Knock-out

```

<?xml version="1.0" standalone="no"?>
<!-- Copyright (c) 1999 by J.P.Morgan and PricewaterhouseCoopers.
PricewaterhouseCoopers refers to the individual member firms of the world
wide PricewaterhouseCoopers organization. All rights reserved.
-->
<!-- version 1.0b2 : August 6, 1999 -->

<!DOCTYPE fpml:FpML SYSTEM "fpml.dtd">

<fpml:FpML xmlns:fpml="urn:fpml-FpML"
  xmlns:m="urn:fpml-money"
  xmlns:r="urn:fpml-rate">
  <fpml:Trade>
    <fpml:tradeIDs>
      <tid:TradeIDs xmlns:tid="urn:fpml-TradeID">
        <tid:TradeID>
          <tid:partyReference>XYZ Investement Bank</tid:partyReference>
          <tid:transactionReferenceNumber>237732</tid:transactionReferenceNumber>
        </tid:TradeID>
        <tid:TradeID>
          <tid:partyReference>ABC Investments</tid:partyReference>
          <tid:transactionReferenceNumber>1230</tid:transactionReferenceNumber>
        </tid:TradeID>
      </tid:TradeIDs>
    </fpml:tradeIDs>
    <fpml:product>
      <fpba:FXBarrierOption xmlns:fpba="urn:fpml-FX-Product-BarrierOption">
        <fpba:productID>P123908</fpba:productID>
        <fpba:productType>DoubleKnockOut</fpba:productType>
        <fpba:barrierOption>
          <ftba:FXBarrierOptionTemplate xmlns:ftba="urn:fpml-FX-Template-BarrierOption"
xmlns:fxos="urn:fpml-FXO-shared">
            <fxos:style>European</fxos:style>
            <fxos:fxOptionCore>
              <fxos:FXOptionCore>
                <fxos:buyerReference>XYZ Investement Bank</fxos:buyerReference>

```

```

<fxos:sellerReference>ABC Investments</fxos:sellerReference>
<fxos:ccy1>JPY</fxos:ccy1>
<fxos:ccy2>USD</fxos:ccy2>
<fxos:baseCcy>USD</fxos:baseCcy>
<fxos:putCall>
  <fxos:PutCall>
    <fxos:indicator>PUT</fxos:indicator>
    <fxos:ccy>JPY</fxos:ccy>
  </fxos:PutCall>
</fxos:putCall>
<fxos:ccy1Amount>
  <m:Money>
    <m:ccy>JPY</m:ccy>
    <m:amount>120000000</m:amount>
  </m:Money>
</fxos:ccy1Amount>
<fxos:ccy2Amount>
  <m:Money>
    <m:ccy>USD</m:ccy>
    <m:amount>10000000</m:amount>
  </m:Money>
</fxos:ccy2Amount>
<fxos:settlementDate>1999-09-03</fxos:settlementDate>
<fxos:strikeRate>
  <r:FXRate>
    <r:ccy1>JPY</r:ccy1>
    <r:ccy2>USD</r:ccy2>
    <r:quoteBasis>CCY1PERCCY2</r:quoteBasis>
    <r:rate>120</r:rate>
  </r:FXRate>
</fxos:strikeRate>
<fxos:optionMaturity>
  <fxos:OptionMaturity>
    <fxos:date>1999-09-01</fxos:date>
    <fxos:cutoffLocation>NYC</fxos:cutoffLocation>
    <fxos:cutoffTime>10:00 AM</fxos:cutoffTime>
  </fxos:OptionMaturity>
</fxos:optionMaturity>
</fxos:FXOptionCore>
</fxos:fxOptionCore>
<fxos:fxOptionBarriers>
  <!-- 1 or more fxoptionbarriercore -->
  <fxos:FXOptionBarrierCore>
    <fxos:barrierType>KNOCKOUT</fxos:barrierType>
    <fxos:direction>DOWN</fxos:direction>
    <fxos:barrierRate>
      <r:FXRate>
        <r:ccy1>JPY</r:ccy1>
        <r:ccy2>USD</r:ccy2>
        <r:quoteBasis>CCY1PERCCY2</r:quoteBasis>
        <r:rate>122</r:rate>
      </r:FXRate>
    </fxos:barrierRate>
  </fxos:FXOptionBarrierCore>
  <fxos:FXOptionBarrierCore>
    <fxos:barrierType>KNOCKOUT</fxos:barrierType>
    <fxos:direction>DOWN</fxos:direction>
    <fxos:barrierRate>
      <r:FXRate>
        <r:ccy1>JPY</r:ccy1>
        <r:ccy2>USD</r:ccy2>
        <r:quoteBasis>CCY1PERCCY2</r:quoteBasis>
        <r:rate>118</r:rate>
      </r:FXRate>
    </fxos:barrierRate>
  </fxos:FXOptionBarrierCore>

```

```

        </r:FXRate>
      </fxos:barrierRate>
    </fxos:FXOptionBarrierCore>
  </fxos:fxOptionBarriers>
  <fxos:optionPrice>
    <fxos:OptionPremium>
      <!-- premiumterm could be ccy1/ccy2, ccy2/ccy1, %ccy1, %ccy2 -->
      <fxos:premiumTerm>
        <fxos:PremiumTerm>
          <fxos:quoteBasis>PERCENTCCY2</fxos:quoteBasis>
          <fxos:value>0.0015</fxos:value>
        </fxos:PremiumTerm>
      </fxos:premiumTerm>
      <fxos:premiumAmount>
        <m:Money>
          <m:ccy>USD</m:ccy>
          <m:amount>1500</m:amount>
        </m:Money>
      </fxos:premiumAmount>
      <fxos:premiumPaymentDate>1999-07-01</fxos:premiumPaymentDate>
    </fxos:OptionPremium>
  </fxos:optionPrice>
</ftba:FXBarrierOptionTemplate>
</fpba:barrierOption>
</fpba:FXBarrierOption>
</fpml:product>
<fpml:partyInformation>
  <pty:PartyInformation xmlns:pty="urn:fpml-party" xmlns:a="urn:fpml-contact">
    <pty:tradeParties>
      <pty:Party name="ABC_Trust">
<pty:partyType>COUNTERPARTY</pty:partyType>
      <pty:corporateInformation>
        <pty:CorporateInformation>
          <pty:shortName>ABC Investments</pty:shortName>
        </pty:CorporateInformation>
      </pty:corporateInformation>
      <pty:confirmInformation>
        <pty:ConfirmInformation>
          <pty:primaryConfirmContact>
            <a:Contact>
              <a:contactName>Jacob Smith</a:contactName>
              <a:contactOrganizationName>ABC Investments</a:contactOrganizationName>
              <a:emailAddress>jsmith@abc.com</a:emailAddress>
              <a:phoneNumber>212-888-1234</a:phoneNumber>
              <a:faxNumber>212-888-8888</a:faxNumber>
              <a:contactAddress>
                <a:Address>
                  <a:streetAddress>
                    <a:StreetAddress>
                      <a:streetLine>123, Park Avenue</a:streetLine>
                    </a:StreetAddress>
                  </a:streetAddress>
                  <a:city>New York</a:city>
                  <a:state>NY</a:state>
                  <a:country>US</a:country>
                  <a:postalCode>10387</a:postalCode>
                </a:Address>
              </a:contactAddress>
            </a:Contact>
          </pty:primaryConfirmContact>
        </pty:ConfirmInformation>
      </pty:confirmInformation>
    </pty:PartyInformation>
  </pty:tradeParties>

```

```

    <pty:SettlementInstructions>
      <pty:settlementContact>
        <a:Contact>
          <a:contactName>Jacob Smith</a:contactName>
          <a:contactOrganizationName>Trade Settlements</a:contactOrganizationName>
          <a:phoneNumber>212-888-1434</a:phoneNumber>
          <a:faxNumber>212-888-6668</a:faxNumber>
        </a:Contact>
      </pty:settlementContact>
    </pty:paymentInstructions>
    <pty:PaymentInstructions>
      <pty:settlementCurrency>GBP</pty:settlementCurrency>
      <pty:payFromName>ABC Bank PLC</pty:payFromName>
      <pty:correspondentInformation>
        <pty:FIRoutingInformation>
          <pty:fiName>ABC Bank PLC</pty:fiName>
          <pty:fiAddress>
            <a:Address>
              <a:city>London</a:city>
              <a:country>UK</a:country>
            </a:Address>
          </pty:fiAddress>
          <pty:fiAccountNumber>123456</pty:fiAccountNumber>
          <pty:fiRoutingID>ABC45678UK33</pty:fiRoutingID>
          <pty:fiRoutingIDType>SwiftBIC</pty:fiRoutingIDType>
        </pty:FIRoutingInformation>
      </pty:correspondentInformation>
      <pty:intermediaryInformation>
        <pty:FIRoutingInformation>
          <pty:fiName>XYZ Bank PLC</pty:fiName>
          <pty:fiAccountNumber>293774</pty:fiAccountNumber>
        </pty:FIRoutingInformation>
      </pty:intermediaryInformation>
      <pty:beneficiaryInformation>
        <pty:FIRoutingInformation>
          <pty:fiName>ABC Brokers</pty:fiName>
          <pty:fiAccountNumber>/883733333</pty:fiAccountNumber>
          <pty:fiReferenceText>For the account of Harry Smith-
/883733333</pty:fiReferenceText>
        </pty:FIRoutingInformation>
      </pty:beneficiaryInformation>
    </pty:PaymentInstructions>
  </pty:paymentInstructions>
</pty:SettlementInstructions>
</pty:settlementInformation>
</pty:Party>
<!--
Also expected is the full settlement instructions for:
<pty:partyReferenceName>XYZ Investment bank</pty:partyReferenceName>
...
-->
  </pty:tradeParties>
</pty:PartyInformation>
</fpml:partyInformation>
</fpml:Trade>
</fpml:FpML>

```

1.2.6 FX Knock-in

```

<?xml version="1.0" standalone="no"?>
<!-- Copyright (c) 1999 by J.P.Morgan and PricewaterhouseCoopers.
PricewaterhouseCoopers refers to the individual member firms of the world

```

```

wide PricewaterhouseCoopers organization. All rights reserved.
-->
<!-- version 1.0b2 : August 6, 1999 -->

<!DOCTYPE fpml:FpML SYSTEM "fpml.dtd" >
<fpml:FpML xmlns:fpml="urn:fpml-FpML"
  xmlns:m="urn:fpml-money"
  xmlns:r="urn:fpml-rate">
  <fpml:Trade>
    <fpml:tradeIDs>
      <tid:TradeIDs xmlns:tid="urn:fpml-TradeID">
        <tid:TradeID>
          <tid:partyReference>XYZ Investment Bank</tid:partyReference>
          <tid:transactionReferenceNumber>237732</tid:transactionReferenceNumber>
        </tid:TradeID>
        <tid:TradeID>
          <tid:partyReference>ABC Investments</tid:partyReference>
          <tid:transactionReferenceNumber>1230</tid:transactionReferenceNumber>
        </tid:TradeID>
      </tid:TradeIDs>
    </fpml:tradeIDs>
    <fpml:product>
      <fpba:FXBarrierOption xmlns:fpba="urn:fpml-FX-Product-BarrierOption">
        <fpba:productID>P123908</fpba:productID>
        <fpba:productType>KnockIn</fpba:productType>
        <fpba:barrierOption>
          <ftba:FXBarrierOptionTemplate xmlns:ftba="urn:fpml-FX-Template-BarrierOption"
            xmlns:fxos="urn:fpml-FXO-shared">
            <fxos:style>European</fxos:style>
            <fxos:fxOptionCore>
              <fxos:FXOptionCore>
                <fxos:buyerReference>XYZ Investment Bank</fxos:buyerReference>
                <fxos:sellerReference>ABC Investments</fxos:sellerReference>
                <fxos:ccy1>JPY</fxos:ccy1>
                <fxos:ccy2>USD</fxos:ccy2>
                <fxos:baseCcy>USD</fxos:baseCcy>
                <fxos:putCall>
                  <fxos:PutCall>
                    <fxos:indicator>PUT</fxos:indicator>
                    <fxos:ccy>JPY</fxos:ccy>
                  </fxos:PutCall>
                </fxos:putCall>
                <fxos:ccy1Amount>
                  <m:Money>
                    <m:ccy>JPY</m:ccy>
                    <m:amount>120000000</m:amount>
                  </m:Money>
                </fxos:ccy1Amount>
                <fxos:ccy2Amount>
                  <m:Money>
                    <m:ccy>USD</m:ccy>
                    <m:amount>1000000</m:amount>
                  </m:Money>
                </fxos:ccy2Amount>
                <fxos:settlementDate>1999-09-03</fxos:settlementDate>
                <fxos:strikeRate>
                  <r:FXRate>
                    <r:ccy1>JPY</r:ccy1>
                    <r:ccy2>USD</r:ccy2>
                    <r:quoteBasis>CCY1PERCCY2</r:quoteBasis>
                    <r:rate>120</r:rate>
                  </r:FXRate>
                </fxos:strikeRate>
              </fxos:FXOptionCore>
            </fxos:fxOptionCore>
          </ftba:FXBarrierOptionTemplate>
        </fpba:barrierOption>
      </fpba:FXBarrierOption>
    </fpml:product>
  </fpml:Trade>
</fpml:FpML>

```

```

    <fxos:optionMaturity>
      <fxos:OptionMaturity>
        <fxos:date>1999-09-01</fxos:date>
        <fxos:cutoffLocation>NYC</fxos:cutoffLocation>
        <fxos:cutoffTime>10:00 AM</fxos:cutoffTime>
      </fxos:OptionMaturity>
    </fxos:optionMaturity>
  </fxos:FXOptionCore>
</fxos:fxOptionCore>
<fxos:fxOptionBarriers>
  <fxos:FXOptionBarrierCore>
    <fxos:barrierType>KNOCKIN</fxos:barrierType>
    <fxos:direction>DOWN</fxos:direction>
    <fxos:barrierRate>
      <r:FXRate>
        <r:ccy1>JPY</r:ccy1>
        <r:ccy2>USD</r:ccy2>
        <r:quoteBasis>CCY1PERCCY2</r:quoteBasis>
        <r:rate>122</r:rate>
      </r:FXRate>
    </fxos:barrierRate>
  </fxos:FXOptionBarrierCore>
</fxos:fxOptionBarriers>
<fxos:optionPrice>
  <fxos:OptionPremium>
    <!-- premiumterm could be ccy1/ccy2, ccy2/ccy1, %ccy1, %ccy2 -->
    <fxos:premiumTerm>
      <fxos:PremiumTerm>
        <fxos:quoteBasis>PERCENTCCY2</fxos:quoteBasis>
        <fxos:value>0.0015</fxos:value>
      </fxos:PremiumTerm>
    </fxos:premiumTerm>
    <fxos:premiumAmount>
      <m:Money>
        <m:ccy>USD</m:ccy>
        <m:amount>1500</m:amount>
      </m:Money>
    </fxos:premiumAmount>
    <fxos:premiumPaymentDate>1999-07-01</fxos:premiumPaymentDate>
  </fxos:OptionPremium>
</fxos:optionPrice>
</ftba:FXBarrierOptionTemplate>
</fpba:barrierOption>
</fpba:FXBarrierOption>
</fpml:product>
<fpml:partyInformation>
  <pty:PartyInformation xmlns:pty="urn:fpml-party" xmlns:a="urn:fpml-contact">
    <pty:tradeParties>
      <pty:Party name="ABC_Trust">
<pty:partyType>COUNTERPARTY</pty:partyType>
      <pty:corporateInformation>
        <pty:CorporateInformation>
          <pty:shortName>ABC Investments</pty:shortName>
        </pty:CorporateInformation>
      </pty:corporateInformation>
      <pty:confirmInformation>
        <pty:ConfirmInformation>
          <pty:primaryConfirmContact>
            <a:Contact>
              <a:contactName>Jacob Smith</a:contactName>
              <a:contactOrganizationName>ABC Investments</a:contactOrganizationName>
              <a:emailAddress>jsmith@abc.com</a:emailAddress>
              <a:phoneNumber>212-888-1234</a:phoneNumber>
            </a:Contact>
          </pty:primaryConfirmContact>
        </pty:ConfirmInformation>
      </pty:confirmInformation>
    </pty:tradeParties>
  </pty:PartyInformation>
</fpml:partyInformation>

```

```

    <a:faxNumber>212-888-8888</a:faxNumber>
    <a:contactAddress>
      <a:Address>
        <a:streetAddress>
          <a:StreetAddress>
            <a:streetLine>123, Park Avenue</a:streetLine>
          </a:StreetAddress>
        </a:streetAddress>
        <a:city>New York</a:city>
        <a:state>NY</a:state>
        <a:country>US</a:country>
        <a:postalCode>10387</a:postalCode>
      </a:Address>
    </a:contactAddress>
  </a:Contact>
</pty:primaryConfirmContact>
</pty:confirmInformation>
<pty:settlementInformation>
  <pty:SettlementInstructions>
    <pty:settlementContact>
      <a:Contact>
        <a:contactName>Jacob Smith</a:contactName>
        <a:contactOrganizationName>Trade Settlements</a:contactOrganizationName>
        <a:phoneNumber>212-888-1434</a:phoneNumber>
        <a:faxNumber>212-888-6668</a:faxNumber>
      </a:Contact>
    </pty:settlementContact>
  <pty:paymentInstructions>
    <pty:PaymentInstructions>
      <pty:settlementCurrency>GBP</pty:settlementCurrency>
      <pty:payFromName>ABC Bank PLC</pty:payFromName>
      <pty:correspondentInformation>
        <pty:FIRoutingInformation>
          <pty:fiName>ABC Bank PLC</pty:fiName>
          <pty:fiAddress>
            <a:Address>
              <a:city>London</a:city>
              <a:country>UK</a:country>
            </a:Address>
          </pty:fiAddress>
          <pty:fiAccountNumber>123456</pty:fiAccountNumber>
          <pty:fiRoutingID>ABC45678UK33</pty:fiRoutingID>
          <pty:fiRoutingIDType>SwiftBIC</pty:fiRoutingIDType>
        </pty:FIRoutingInformation>
      </pty:correspondentInformation>
      <pty:intermediaryInformation>
        <pty:FIRoutingInformation>
          <pty:fiName>XYZ Bank PLC</pty:fiName>
          <pty:fiAccountNumber>293774</pty:fiAccountNumber>
        </pty:FIRoutingInformation>
      </pty:intermediaryInformation>
      <pty:beneficiaryInformation>
        <pty:FIRoutingInformation>
          <pty:fiName>ABC Brokers</pty:fiName>
          <pty:fiAccountNumber>/883733333</pty:fiAccountNumber>
          <pty:fiReferenceText>For the account of Harry Smith-
/883733333</pty:fiReferenceText>
        </pty:FIRoutingInformation>
      </pty:beneficiaryInformation>
    </pty:PaymentInstructions>
  </pty:paymentInstructions>
</pty:SettlementInstructions>

```



```

        </pty:settlementInformation>
    </pty:Party>
    <!--
Also expected is the full settlement instructions for:
    <pty:partyReferenceName>XYZ Investment bank</pty:partyReferenceName>
    ...
-->
    </pty:tradeParties>
    </pty:PartyInformation>
    </fpml:partyInformation>
    </fpml:Trade>
</fpml:FpML>

```

1.2.7 FX Knock-out

```

<?xml version="1.0" standalone="no"?>
<!-- Copyright (c) 1999 by J.P.Morgan and PricewaterhouseCoopers.
PricewaterhouseCoopers refers to the individual member firms of the world
wide PricewaterhouseCoopers organization. All rights reserved.
-->
<!-- version 1.0b2 : August 6, 1999 -->

<!DOCTYPE fpml:FpML SYSTEM "fpml.dtd" >
<fpml:FpML xmlns:fpml="urn:fpml-FpML"
    xmlns:m="urn:fpml-money"
    xmlns:r="urn:fpml-rate">
    <fpml:Trade>
        <fpml:tradeIDs>
            <tid:TradeIDs xmlns:tid="urn:fpml-TradeID">
                <tid:TradeID>
                    <tid:partyReference>XYZ Investment Bank</tid:partyReference>
                    <tid:transactionReferenceNumber>237732</tid:transactionReferenceNumber>
                </tid:TradeID>
                <tid:TradeID>
                    <tid:partyReference>ABC Investments</tid:partyReference>
                    <tid:transactionReferenceNumber>1230</tid:transactionReferenceNumber>
                </tid:TradeID>
            </tid:TradeIDs>
        </fpml:tradeIDs>
        <fpml:product>
            <fpba:FXBarrierOption xmlns:fpba="urn:fpml-FX-Product-BarrierOption">
                <fpba:productID>P123908</fpba:productID>
                <fpba:productType>KnockOut</fpba:productType>
                <fpba:barrierOption>
                    <ftba:FXBarrierOptionTemplate xmlns:ftba="urn:fpml-FX-Template-BarrierOption"
                        xmlns:fxos="urn:fpml-FXO-shared">
                        <fxos:style>European</fxos:style>
                        <fxos:fxOptionCore>
                            <fxos:FXOptionCore>
                                <fxos:buyerReference>XYZ Investment Bank</fxos:buyerReference>
                                <fxos:sellerReference>ABC Investments</fxos:sellerReference>
                                <fxos:ccy1>JPY</fxos:ccy1>
                                <fxos:ccy2>USD</fxos:ccy2>
                                <fxos:baseCcy>USD</fxos:baseCcy>
                                <fxos:putCall>
                                    <fxos:PutCall>
                                        <fxos:indicator>PUT</fxos:indicator>
                                        <fxos:ccy>JPY</fxos:ccy>
                                    </fxos:PutCall>
                                </fxos:putCall>
                                <fxos:ccy1Amount>
                                    <m:Money>

```

```

        <m:ccy>JPY</m:ccy>
        <m:amount>120000000</m:amount>
    </m:Money>
</fxos:ccy1Amount>
<fxos:ccy2Amount>
    <m:Money>
        <m:ccy>USD</m:ccy>
        <m:amount>1000000</m:amount>
    </m:Money>
</fxos:ccy2Amount>
<fxos:settlementDate>1999-09-03</fxos:settlementDate>
<fxos:strikeRate>
    <r:FXRate>
        <r:ccy1>JPY</r:ccy1>
        <r:ccy2>USD</r:ccy2>
        <r:quoteBasis>CCY1PERCCY2</r:quoteBasis>
        <r:rate>120</r:rate>
    </r:FXRate>
</fxos:strikeRate>
<fxos:optionMaturity>
    <fxos:OptionMaturity>
        <fxos:date>1999-09-01</fxos:date>
        <fxos:cutoffLocation>NYC</fxos:cutoffLocation>
        <fxos:cutoffTime>10:00 AM</fxos:cutoffTime>
    </fxos:OptionMaturity>
</fxos:optionMaturity>
</fxos:FXOptionCore>
</fxos:fxOptionCore>
<fxos:fxOptionBarriers>
    <fxos:FXOptionBarrierCore>
        <fxos:barrierType>KNOCKOUT</fxos:barrierType>
        <fxos:direction>DOWN</fxos:direction>
        <fxos:barrierRate>
            <r:FXRate>
                <r:ccy1>JPY</r:ccy1>
                <r:ccy2>USD</r:ccy2>
                <r:quoteBasis>CCY1PERCCY2</r:quoteBasis>
                <r:rate>122</r:rate>
            </r:FXRate>
        </fxos:barrierRate>
    </fxos:FXOptionBarrierCore>
</fxos:fxOptionBarriers>
<fxos:optionPrice>
    <fxos:OptionPremium>
        <!-- premiumterm could be ccyl/ccy2, ccy2/ccyl, %ccyl, %ccy2 -->
        <fxos:premiumTerm>
            <fxos:PremiumTerm>
                <fxos:quoteBasis>PERCENTCCY2</fxos:quoteBasis>
                <fxos:value>0.0015</fxos:value>
            </fxos:PremiumTerm>
        </fxos:premiumTerm>
        <fxos:premiumAmount>
            <m:Money>
                <m:ccy>USD</m:ccy>
                <m:amount>1500</m:amount>
            </m:Money>
        </fxos:premiumAmount>
        <fxos:premiumPaymentDate>1999-07-01</fxos:premiumPaymentDate>
    </fxos:OptionPremium>
</fxos:optionPrice>
</ftba:FXBarrierOptionTemplate>
</fpba:barrierOption>
</fpba:FXBarrierOption>

```

```

</fpml:product>
<fpml:partyInformation>
  <pty:PartyInformation xmlns:pty="urn:fpml-party" xmlns:a="urn:fpml-contact">
    <pty:tradeParties>
      <pty:Party name="ABC_Trust">
<pty:partyType>COUNTERPARTY</pty:partyType>
      <pty:corporateInformation>
        <pty:CorporateInformation>
          <pty:shortName>ABC Investments</pty:shortName>
        </pty:CorporateInformation>
      </pty:corporateInformation>
      <pty:confirmInformation>
        <pty:ConfirmInformation>
          <pty:primaryConfirmContact>
            <a:Contact>
              <a:contactName>Jacob Smith</a:contactName>
              <a:contactOrganizationName>ABC Investments</a:contactOrganizationName>
              <a:emailAddress>jsmith@abc.com</a:emailAddress>
              <a:phoneNumber>212-888-1234</a:phoneNumber>
              <a:faxNumber>212-888-8888</a:faxNumber>
              <a:contactAddress>
                <a:Address>
                  <a:streetAddress>
                    <a:StreetAddress>
                      <a:streetLine>123, Park Avenue</a:streetLine>
                    </a:StreetAddress>
                  </a:streetAddress>
                  <a:city>New York</a:city>
                  <a:state>NY</a:state>
                  <a:country>US</a:country>
                  <a:postalCode>10387</a:postalCode>
                </a:Address>
              </a:contactAddress>
            </a:Contact>
          </pty:primaryConfirmContact>
        </pty:ConfirmInformation>
      </pty:confirmInformation>
      <pty:settlementInformation>
        <pty:SettlementInstructions>
          <pty:settlementContact>
            <a:Contact>
              <a:contactName>Jacob Smith</a:contactName>
              <a:contactOrganizationName>Trade Settlements</a:contactOrganizationName>
              <a:phoneNumber>212-888-1434</a:phoneNumber>
              <a:faxNumber>212-888-6668</a:faxNumber>
            </a:Contact>
          </pty:settlementContact>
        <pty:paymentInstructions>
          <pty:PaymentInstructions>
            <pty:settlementCurrency>GBP</pty:settlementCurrency>
            <pty:payFromName>ABC Bank PLC</pty:payFromName>
            <pty:correspondentInformation>
              <pty:FIRoutingInformation>
                <pty:fiName>ABC Bank PLC</pty:fiName>
                <pty:fiAddress>
                  <a:Address>
                    <a:city>London</a:city>
                    <a:country>UK</a:country>
                  </a:Address>
                </pty:fiAddress>
                <pty:fiAccountNumber>123456</pty:fiAccountNumber>
                <pty:fiRoutingID>ABC45678UK33</pty:fiRoutingID>
                <pty:fiRoutingIDType>SwiftBIC</pty:fiRoutingIDType>
              </pty:FIRoutingInformation>
            </pty:correspondentInformation>
          </pty:PaymentInstructions>
        </pty:paymentInstructions>
      </pty:settlementInformation>
    </pty:PartyInformation>
  </fpml:partyInformation>
</fpml:product>

```

```

        </pty:FIRoutingInformation>
    </pty:correspondentInformation>
    <pty:intermediaryInformation>
        <pty:FIRoutingInformation>
            <pty:fiName>XYZ Bank PLC</pty:fiName>
            <pty:fiAccountNumber>293774</pty:fiAccountNumber>
        </pty:FIRoutingInformation>
    </pty:intermediaryInformation>
    <pty:beneficiaryInformation>
        <pty:FIRoutingInformation>
            <pty:fiName>ABC Brokers</pty:fiName>
            <pty:fiAccountNumber>/883733333</pty:fiAccountNumber>
            <pty:fiReferenceText>For the account of Harry Smith-
/883733333</pty:fiReferenceText>
        </pty:FIRoutingInformation>
    </pty:beneficiaryInformation>
    <pty:PaymentInstructions>
    </pty:paymentInstructions>
    <pty:SettlementInstructions>
    </pty:settlementInstructions>
    </pty:Party>
    <!--
Also expected is the full settlement instructions for:
<pty:partyReferenceName>XYZ Investment bank</pty:partyReferenceName>
...
-->
    </pty:tradeParties>
    </pty:PartyInformation>
    </fpml:partyInformation>
    </fpml:Trade>
</fpml:FpML>

```

1.2.8 FX American Option

```

<?xml version="1.0" standalone="no"?>
<!-- Copyright (c) 1999 by J.P.Morgan and PricewaterhouseCoopers.
PricewaterhouseCoopers refers to the individual member firms of the world
wide PricewaterhouseCoopers organization. All rights reserved.
-->
<!-- version 1.0b2 : August 6, 1999 -->

<!DOCTYPE fpml:FpML SYSTEM "fpml.dtd" >
<fpml:FpML xmlns:fpml="urn:fpml-FpML"
  xmlns:m="urn:fpml-money"
  xmlns:r="urn:fpml-rate" >
  <fpml:Trade>
    <fpml:tradeIDs>
      <tid:TradeIDs xmlns:tid="urn:fpml-TradeID">
        <tid:TradeID>
          <tid:partyReference>XYZ Investement Bank</tid:partyReference>
          <tid:transactionReferenceNumber>237732</tid:transactionReferenceNumber>
        </tid:TradeID>
        <tid:TradeID>
          <tid:partyReference>ABC Investments</tid:partyReference>
          <tid:transactionReferenceNumber>1230</tid:transactionReferenceNumber>
        </tid:TradeID>
      </tid:TradeIDs>
    </fpml:tradeIDs>
    <fpml:product>
      <fpvo:FXVanillaOption xmlns:fpvo="urn:fpml-FX-Product-VanillaOption">
        <fpvo:productID>P123908</fpvo:productID>
        <fpvo:productType>American</fpvo:productType>
      </fpvo:FXVanillaOption>
    </fpml:product>
  </fpml:Trade>
</fpml:FpML>

```

```

<fpvo:vanillaOption>
  <ftvo:FXVanillaOptionTemplate xmlns:ftvo="urn:fpml-FX-Template-VanillaOption"
    xmlns:fxos="urn:fpml-FXO-shared">
    <fxos:fxOptionCore>
      <fxos:FXOptionCore>
        <fxos:buyerReference>XYZ Investment Bank</fxos:buyerReference>
        <fxos:sellerReference>ABC Investments</fxos:sellerReference>
        <fxos:ccy1>JPY</fxos:ccy1>
        <fxos:ccy2>USD</fxos:ccy2>
        <fxos:baseCcy>USD</fxos:baseCcy>
        <fxos:putCall>
          <fxos:PutCall>
            <fxos:indicator>PUT</fxos:indicator>
            <fxos:ccy>JPY</fxos:ccy>
          </fxos:PutCall>
        </fxos:putCall>
        <fxos:ccy1Amount>
          <m:Money>
            <m:ccy>JPY</m:ccy>
            <m:amount>120000000</m:amount>
          </m:Money>
        </fxos:ccy1Amount>
        <fxos:ccy2Amount>
          <m:Money>
            <m:ccy>USD</m:ccy>
            <m:amount>1000000</m:amount>
          </m:Money>
        </fxos:ccy2Amount>
        <fxos:settlementDate>1999-09-03</fxos:settlementDate>
        <fxos:strikeRate>
          <r:FXRate>
            <r:ccy1>JPY</r:ccy1>
            <r:ccy2>USD</r:ccy2>
            <r:quoteBasis>CCY1PERCCY2</r:quoteBasis>
            <r:rate>120</r:rate>
          </r:FXRate>
        </fxos:strikeRate>
        <fxos:optionMaturity>
          <fxos:OptionMaturity>
            <fxos:date>1999-09-01</fxos:date>
            <fxos:cutoffLocation>NYC</fxos:cutoffLocation>
            <fxos:cutoffTime>10:00 AM</fxos:cutoffTime>
          </fxos:OptionMaturity>
        </fxos:optionMaturity>
      </fxos:FXOptionCore>
    </fxos:fxOptionCore>
    <fxos:optionPrice>
      <fxos:OptionPremium>
        <!-- premiumterm could be ccy1/ccy2, ccy2/ccy1, %ccy1, %ccy2 -->
        <fxos:premiumTerm>
          <fxos:PremiumTerm>
            <fxos:quoteBasis>PERCENTCCY2</fxos:quoteBasis>
            <fxos:value>0.0015</fxos:value>
          </fxos:PremiumTerm>
        </fxos:premiumTerm>
        <fxos:premiumAmount>
          <m:Money>
            <m:ccy>USD</m:ccy>
            <m:amount>1500</m:amount>
          </m:Money>
        </fxos:premiumAmount>
        <fxos:premiumPaymentDate>1999-07-01</fxos:premiumPaymentDate>
      </fxos:OptionPremium>
    </fxos:optionPrice>
  </ftvo:FXVanillaOptionTemplate>
</fpvo:vanillaOption>

```

```

        </fxos:optionPrice>
    </ftvo:FXVanillaOptionTemplate>
</fpvo:vanillaOption>
</fpvo:FXVanillaOption>
</fpml:product>
<fpml:partyInformation>
    <pty:PartyInformation xmlns:pty="urn:fpml-party" xmlns:a="urn:fpml-contact">
        <pty:tradeParties>
            <pty:Party name="ABC_Trust">
<pty:partyType>COUNTERPARTY</pty:partyType>
                <pty:corporateInformation>
                    <pty:CorporateInformation>
                        <pty:shortName>ABC Investments</pty:shortName>
                    </pty:CorporateInformation>
                </pty:corporateInformation>
                <pty:confirmInformation>
                    <pty:ConfirmInformation>
                        <pty:primaryConfirmContact>
                            <a:Contact>
                                <a:contactName>Jacob Smith</a:contactName>
                                <a:contactOrganizationName>ABC Investments</a:contactOrganizationName>
                                <a:emailAddress>jsmith@abc.com</a:emailAddress>
                                <a:phoneNumber>212-888-1234</a:phoneNumber>
                                <a:faxNumber>212-888-8888</a:faxNumber>
                                <a:contactAddress>
                                    <a:Address>
                                        <a:streetAddress>
                                            <a:StreetAddress>
                                                <a:streetLine>123, Park Avenue</a:streetLine>
                                            </a:StreetAddress>
                                        </a:streetAddress>
                                        <a:city>New York</a:city>
                                        <a:state>NY</a:state>
                                        <a:country>US</a:country>
                                        <a:postalCode>10387</a:postalCode>
                                    </a:Address>
                                </a:contactAddress>
                            </a:Contact>
                        </pty:primaryConfirmContact>
                    </pty:ConfirmInformation>
                </pty:confirmInformation>
                <pty:settlementInformation>
                    <pty:SettlementInstructions>
                        <pty:settlementContact>
                            <a:Contact>
                                <a:contactName>Jacob Smith</a:contactName>
                                <a:contactOrganizationName>Trade Settlements</a:contactOrganizationName>
                                <a:phoneNumber>212-888-1434</a:phoneNumber>
                                <a:faxNumber>212-888-6668</a:faxNumber>
                            </a:Contact>
                        </pty:settlementContact>
                    <pty:paymentInstructions>
                        <pty:PaymentInstructions>
                            <pty:settlementCurrency>GBP</pty:settlementCurrency>
                            <pty:payFromName>ABC Bank PLC</pty:payFromName>
                            <pty:correspondentInformation>
                                <pty:FIRoutingInformation>
                                    <pty:fiName>ABC Bank PLC</pty:fiName>
                                    <pty:fiAddress>
                                        <a:Address>
                                            <a:city>London</a:city>
                                            <a:country>UK</a:country>
                                        </a:Address>
                                    </pty:fiAddress>
                                </pty:FIRoutingInformation>
                            </pty:correspondentInformation>
                        </pty:PaymentInstructions>
                    </pty:paymentInstructions>
                </pty:settlementInformation>
            </pty:Party>
        </pty:tradeParties>
    </pty:PartyInformation>
</fpml:partyInformation>

```

```

        </pty:fiAddress>
        <pty:fiAccountNumber>123456</pty:fiAccountNumber>
        <pty:fiRoutingID>ABC45678UK33</pty:fiRoutingID>
        <pty:fiRoutingIDType>SwiftBIC</pty:fiRoutingIDType>
      </pty:FIRoutingInformation>
    </pty:correspondentInformation>
    <pty:intermediaryInformation>
      <pty:FIRoutingInformation>
        <pty:fiName>XYZ Bank PLC</pty:fiName>
        <pty:fiAccountNumber>293774</pty:fiAccountNumber>
      </pty:FIRoutingInformation>
    </pty:intermediaryInformation>
    <pty:beneficiaryInformation>
      <pty:FIRoutingInformation>
        <pty:fiName>ABC Brokers</pty:fiName>
        <pty:fiAccountNumber>/883733333</pty:fiAccountNumber>
        <pty:fiReferenceText>For the account of Harry Smith-
/883733333</pty:fiReferenceText>
      </pty:FIRoutingInformation>
    </pty:beneficiaryInformation>
    </pty:PaymentInstructions>
  </pty:paymentInstructions>
  </pty:SettlementInstructions>
</pty:settlementInformation>
</pty:Party>
<!--
Also expected is the full settlement instructions for:
<pty:partyReferenceName>XYZ Investment bank</pty:partyReferenceName>
...
-->
  </pty:tradeParties>
</pty:PartyInformation>
</fpml:partyInformation>
</fpml:Trade>
</fpml:FpML>

```

1.2.9 FX European Option

```

<?xml version="1.0" standalone="no"?>
<!-- Copyright (c) 1999 by J.P.Morgan and PricewaterhouseCoopers.
PricewaterhouseCoopers refers to the individual member firms of the world
wide PricewaterhouseCoopers organization. All rights reserved.
-->
<!-- version 1.0b2 : August 6, 1999 -->

<!DOCTYPE fpml:FpML SYSTEM "fpml.dtd" >
<fpml:FpML xmlns:fpml="urn:fpml-FpML"
  xmlns:m="urn:fpml-money"
  xmlns:r="urn:fpml-rate" >
  <fpml:Trade>
    <fpml:tradeIDs>
      <tid:TradeIDs xmlns:tid="urn:fpml-TradeID">
        <tid:TradeID>
          <tid:partyReference>XYZ Investment Bank</tid:partyReference>
          <tid:transactionReferenceNumber>237732</tid:transactionReferenceNumber>
        </tid:TradeID>
        <tid:TradeID>
          <tid:partyReference>ABC Investments</tid:partyReference>
          <tid:transactionReferenceNumber>1230</tid:transactionReferenceNumber>
        </tid:TradeID>
      </tid:TradeIDs>
    </fpml:tradeIDs>
  </fpml:Trade>

```

```

<fpml:product>
  <fpvo:FXVanillaOption xmlns:fpvo="urn:fpml-FX-Product-VanillaOption">
    <fpvo:productID>P123908</fpvo:productID>
    <fpvo:productType>European</fpvo:productType>
    <fpvo:vanillaOption>
      <ftvo:FXVanillaOptionTemplate xmlns:ftvo="urn:fpml-FX-Template-VanillaOption"
        xmlns:fxos="urn:fpml-FXO-shared">
        <fxos:fxOptionCore>
          <fxos:FXOptionCore>
            <fxos:buyerReference>XYZ Investment Bank</fxos:buyerReference>
            <fxos:sellerReference>ABC Investments</fxos:sellerReference>
            <fxos:ccy1>JPY</fxos:ccy1>
            <fxos:ccy2>USD</fxos:ccy2>
            <fxos:baseCcy>USD</fxos:baseCcy>
            <fxos:putCall>
              <fxos:PutCall>
                <fxos:indicator>PUT</fxos:indicator>
                <fxos:ccy>JPY</fxos:ccy>
              </fxos:PutCall>
            </fxos:putCall>
            <fxos:ccy1Amount>
              <m:Money>
                <m:ccy>JPY</m:ccy>
                <m:amount>120000000</m:amount>
              </m:Money>
            </fxos:ccy1Amount>
            <fxos:ccy2Amount>
              <m:Money>
                <m:ccy>USD</m:ccy>
                <m:amount>1000000</m:amount>
              </m:Money>
            </fxos:ccy2Amount>
            <fxos:settlementDate>1999-09-03</fxos:settlementDate>
            <fxos:strikeRate>
              <r:FXRate>
                <r:ccy1>JPY</r:ccy1>
                <r:ccy2>USD</r:ccy2>
                <r:quoteBasis>CCY1PERCCY2</r:quoteBasis>
                <r:rate>120</r:rate>
              </r:FXRate>
            </fxos:strikeRate>
            <fxos:optionMaturity>
              <fxos:OptionMaturity>
                <fxos:date>1999-09-01</fxos:date>
                <fxos:cutoffLocation>NYC</fxos:cutoffLocation>
                <fxos:cutoffTime>10:00 AM</fxos:cutoffTime>
              </fxos:OptionMaturity>
            </fxos:optionMaturity>
          </fxos:FXOptionCore>
        </fxos:fxOptionCore>
        <fxos:optionPrice>
          <fxos:OptionPremium>
            <!-- premiumterm could be ccy1/ccy2, ccy2/ccy1, %ccy1, %ccy2 -->
            <fxos:premiumTerm>
              <fxos:PremiumTerm>
                <fxos:quoteBasis>PERCENTCCY2</fxos:quoteBasis>
                <fxos:value>0.0015</fxos:value>
              </fxos:PremiumTerm>
            </fxos:premiumTerm>
            <fxos:premiumAmount>
              <m:Money>
                <m:ccy>USD</m:ccy>
                <m:amount>1500</m:amount>
              </m:Money>
            </fxos:premiumAmount>
          </fxos:optionPrice>
        </fxos:FXOptionCore>
      </ftvo:FXVanillaOptionTemplate>
    </fpvo:vanillaOption>
  </fpvo:FXVanillaOption>
</fpml:product>

```



```

        </m:Money>
        </fxos:premiumAmount>
        <fxos:premiumPaymentDate>1999-07-01</fxos:premiumPaymentDate>
        </fxos:OptionPremium>
        </fxos:optionPrice>
        </ftvo:FXVanillaOptionTemplate>
        </fpvo:vanillaOption>
        </fpvo:FXVanillaOption>
    </fpml:product>
    <fpml:partyInformation>
        <pty:PartyInformation xmlns:pty="urn:fpml-party" xmlns:a="urn:fpml-contact">
            <pty:tradeParties>
                <pty:Party name="ABC_Trust">
<pty:partyType>COUNTERPARTY</pty:partyType>
                <pty:corporateInformation>
                    <pty:CorporateInformation>
                        <pty:shortName>ABC Investments</pty:shortName>
                    </pty:CorporateInformation>
                </pty:corporateInformation>
                <pty:confirmInformation>
                    <pty:ConfirmInformation>
                        <pty:primaryConfirmContact>
                            <a:Contact>
                                <a:contactName>Jacob Smith</a:contactName>
                                <a:contactOrganizationName>ABC Investments</a:contactOrganizationName>
                                <a:emailAddress>jsmith@abc.com</a:emailAddress>
                                <a:phoneNumber>212-888-1234</a:phoneNumber>
                                <a:faxNumber>212-888-8888</a:faxNumber>
                                <a:contactAddress>
                                    <a:Address>
                                        <a:streetAddress>
                                            <a:StreetAddress>
                                                <a:streetLine>123, Park Avenue</a:streetLine>
                                            </a:StreetAddress>
                                        </a:streetAddress>
                                        <a:city>New York</a:city>
                                        <a:state>NY</a:state>
                                        <a:country>US</a:country>
                                        <a:postalCode>10387</a:postalCode>
                                    </a:Address>
                                </a:contactAddress>
                            </a:Contact>
                        </pty:primaryConfirmContact>
                    </pty:ConfirmInformation>
                </pty:confirmInformation>
                <pty:settlementInformation>
                    <pty:SettlementInstructions>
                        <pty:settlementContact>
                            <a:Contact>
                                <a:contactName>Jacob Smith</a:contactName>
                                <a:contactOrganizationName>Trade Settlements</a:contactOrganizationName>
                                <a:phoneNumber>212-888-1434</a:phoneNumber>
                                <a:faxNumber>212-888-6668</a:faxNumber>
                            </a:Contact>
                        </pty:settlementContact>
                    </pty:paymentInstructions>
                    <pty:PaymentInstructions>
                        <pty:settlementCurrency>GBP</pty:settlementCurrency>
                        <pty:payFromName>ABC Bank PLC</pty:payFromName>
                        <pty:correspondentInformation>
                            <pty:FIRoutingInformation>
                                <pty:fiName>ABC Bank PLC</pty:fiName>
                                <pty:fiAddress>

```

```

        <a:Address>
          <a:city>London</a:city>
          <a:country>UK</a:country>
        </a:Address>
      </pty:fiAddress>
      <pty:fiAccountNumber>123456</pty:fiAccountNumber>
      <pty:fiRoutingID>ABC45678UK33</pty:fiRoutingID>
      <pty:fiRoutingIDType>SwiftBIC</pty:fiRoutingIDType>
    </pty:FIRoutingInformation>
  </pty:correspondentInformation>
  <pty:intermediaryInformation>
    <pty:FIRoutingInformation>
      <pty:fiName>XYZ Bank PLC</pty:fiName>
      <pty:fiAccountNumber>293774</pty:fiAccountNumber>
    </pty:FIRoutingInformation>
  </pty:intermediaryInformation>
  <pty:beneficiaryInformation>
    <pty:FIRoutingInformation>
      <pty:fiName>ABC Brokers</pty:fiName>
      <pty:fiAccountNumber>/883733333</pty:fiAccountNumber>
      <pty:fiReferenceText>For the account of Harry Smith-
/883733333</pty:fiReferenceText>
    </pty:FIRoutingInformation>
  </pty:beneficiaryInformation>
</pty:PaymentInstructions>
</pty:paymentInstructions>
</pty:SettlementInstructions>
</pty:settlementInformation>
</pty:Party>
<!--
Also expected is the full settlement instructions for:
<pty:partyReferenceName>XYZ Investment bank</pty:partyReferenceName>
...
-->
  </pty:tradeParties>
</pty:PartyInformation>
</fpml:partyInformation>
</fpml:Trade>
</fpml:FpML>

```

1.2.10 FX Outright

```

<?xml version="1.0" standalone="no"?>
<!-- Copyright (c) 1999 by J.P.Morgan and PricewaterhouseCoopers.
PricewaterhouseCoopers refers to the individual member firms of the world
wide PricewaterhouseCoopers organization. All rights reserved.
-->
<!-- version 1.0b2 : August 6, 1999 -->

<!DOCTYPE fpml:FpML SYSTEM "fpml.dtd">

<fpml:FpML xmlns:fpml="urn:fpml-FpML"
  xmlns:m="urn:fpml-money"
  xmlns:r="urn:fpml-rate">
  <fpml:Trade>
    <fpml:tradeIDs>
      <tid:TradeIDs xmlns:tid="urn:fpml-TradeID">
        <tid:TradeID>
          <tid:partyReference>XYZ Investment Bank</tid:partyReference>
          <tid:transactionReferenceNumber>237732</tid:transactionReferenceNumber>
        </tid:TradeID>
      <tid:TradeID>

```

```

        <tid:partyReference>ABC Investments</tid:partyReference>
        <tid:transactionReferenceNumber>1230</tid:transactionReferenceNumber>
    </tid:TradeID>
</tid:TradeIDs>
</fpml:tradeIDs>
<fpml:product>
<fpml:FXSingleLeg xmlns:fpml="urn:fpml-FX-Product-SingleLeg">
    <fpml:productID>P123908</fpml:productID>
    <fpml:productType>Outright</fpml:productType>
    <fpml:fxLeg>
        <ftsl:FXLegTemplate xmlns:ftsl="urn:fpml-FX-Template-Leg" xmlns:fxs="urn:fpml-shared-
FX">
            <fxs:ccy1>SFC</fxs:ccy1>
            <fxs:ccy2>GBP</fxs:ccy2>
            <fxs:ccy1BuyerReference>ABC Investments</fxs:ccy1BuyerReference>
            <fxs:ccy2BuyerReference>XYZ Investment Bank</fxs:ccy2BuyerReference>
            <fxs:ccy1Amount>
                <m:Money>
                    <m:ccy>SFC</m:ccy>
                    <m:amount>15600000</m:amount>
                </m:Money>
            </fxs:ccy1Amount>
            <fxs:ccy2Amount>
                <m:Money>
                    <m:ccy>GBP</m:ccy>
                    <m:amount>10000000</m:amount>
                </m:Money>
            </fxs:ccy2Amount>
            <fxs:settlementDate>1999-09-01</fxs:settlementDate>
            <fxs:exchangeRate>
                <r:FXRate>
                    <r:ccy1>SFC</r:ccy1>
                    <r:ccy2>GBP</r:ccy2>
                    <r:type>offer</r:type>
                    <r:quoteBasis>CCY1PERCCY2</r:quoteBasis>
                    <r:rate>1.56</r:rate>
                </r:FXRate>
            </fxs:exchangeRate>
        </ftsl:FXLegTemplate>
    </fpml:fxLeg>
</fpml:FXSingleLeg>
</fpml:product>
<fpml:partyInformation>
    <pty:PartyInformation xmlns:pty="urn:fpml-party" xmlns:a="urn:fpml-contact">
        <pty:tradeParties>
            <pty:Party name="ABC_Trust">
<pty:partyType>COUNTERPARTY</pty:partyType>
                <pty:corporateInformation>
                    <pty:CorporateInformation>
                        <pty:shortName>ABC Investments</pty:shortName>
                    </pty:CorporateInformation>
                </pty:corporateInformation>
                <pty:confirmInformation>
                    <pty:ConfirmInformation>
                        <pty:primaryConfirmContact>
                            <a:Contact>
                                <a:contactName>Jacob Smith</a:contactName>
                                <a:contactOrganizationName>ABC Investments</a:contactOrganizationName>
                                <a:emailAddress>jsmith@abc.com</a:emailAddress>
                                <a:phoneNumber>212-888-1234</a:phoneNumber>
                                <a:faxNumber>212-888-8888</a:faxNumber>
                                <a:contactAddress>
                                    <a:Address>

```

```

        <a:streetAddress>
          <a:StreetAddress>
            <a:streetLine>123, Park Avenue</a:streetLine>
          </a:StreetAddress>
        </a:streetAddress>
        <a:city>New York</a:city>
        <a:state>NY</a:state>
        <a:country>US</a:country>
        <a:postalCode>10387</a:postalCode>
      </a:Address>
    </a:contactAddress>
  </a:Contact>
</pty:primaryConfirmContact>
</pty:ConfirmInformation>
</pty:confirmInformation>
<pty:settlementInformation>
  <pty:SettlementInstructions>
    <pty:settlementContact>
      <a:Contact>
        <a:contactName>Jacob Smith</a:contactName>
        <a:contactOrganizationName>Trade Settlements</a:contactOrganizationName>
        <a:phoneNumber>212-888-1434</a:phoneNumber>
        <a:faxNumber>212-888-6668</a:faxNumber>
      </a:Contact>
    </pty:settlementContact>
  <pty:paymentInstructions>
    <pty:PaymentInstructions>
      <pty:settlementCurrency>GBP</pty:settlementCurrency>
      <pty:payFromName>ABC Bank PLC</pty:payFromName>
      <pty:correspondentInformation>
        <pty:FIRoutingInformation>
          <pty:fiName>ABC Bank PLC</pty:fiName>
          <pty:fiAddress>
            <a:Address>
              <a:city>London</a:city>
              <a:country>UK</a:country>
            </a:Address>
          </pty:fiAddress>
          <pty:fiAccountNumber>123456</pty:fiAccountNumber>
          <pty:fiRoutingID>ABC45678UK33</pty:fiRoutingID>
          <pty:fiRoutingIDType>SwiftBIC</pty:fiRoutingIDType>
        </pty:FIRoutingInformation>
      </pty:correspondentInformation>
      <pty:intermediaryInformation>
        <pty:FIRoutingInformation>
          <pty:fiName>XYZ Bank PLC</pty:fiName>
          <pty:fiAccountNumber>293774</pty:fiAccountNumber>
        </pty:FIRoutingInformation>
      </pty:intermediaryInformation>
      <pty:beneficiaryInformation>
        <pty:FIRoutingInformation>
          <pty:fiName>ABC Brokers</pty:fiName>
          <pty:fiAccountNumber>/883733333</pty:fiAccountNumber>
          <pty:fiReferenceText>For the account of Harry Smith-
/883733333</pty:fiReferenceText>
        </pty:FIRoutingInformation>
      </pty:beneficiaryInformation>
    </pty:PaymentInstructions>
  </pty:settlementInstructions>
</pty:settlementInformation>
</pty:Party>
<!--

```

```

Also expected is the full settlement instructions for:
<pty:partyReferenceName>XYZ Investment bank</pty:partyReferenceName>
...
-->
    </pty:tradeParties>
  </pty:PartyInformation>
</fpml:partyInformation>
</fpml:Trade>
</fpml:FpML>

```

1.2.11 FX Spot

```

<?xml version="1.0" standalone="no"?>
<!-- Copyright (c) 1999 by J.P.Morgan and PricewaterhouseCoopers.
PricewaterhouseCoopers refers to the individual member firms of the world
wide PricewaterhouseCoopers organization. All rights reserved.
-->
<!-- version 1.0b2 : August 6, 1999 -->

<!DOCTYPE fpml:FpML SYSTEM "fpml.dtd">

<fpml:FpML xmlns:fpml="urn:fpml-FpML"
  xmlns:m="urn:fpml-money"
  xmlns:r="urn:fpml-rate">
  <fpml:Trade>
    <fpml:tradeIDs>
      <tid:TradeIDs xmlns:tid="urn:fpml-TradeID">
        <tid:TradeID>
          <tid:partyReference>XYZ Investment Bank</tid:partyReference>
          <tid:transactionReferenceNumber>237732</tid:transactionReferenceNumber>
        </tid:TradeID>
        <tid:TradeID>
          <tid:partyReference>ABC Investments</tid:partyReference>
          <tid:transactionReferenceNumber>1230</tid:transactionReferenceNumber>
        </tid:TradeID>
      </tid:TradeIDs>
    </fpml:tradeIDs>
    <fpml:product>
      <fpsl:FXSingleLeg xmlns:fpsl="urn:fpml-FX-Product-SingleLeg">
        <fpsl:productID>P123908</fpsl:productID>
        <fpsl:productType>Spot</fpsl:productType>
        <fpsl:fxLeg>
          <ftsl:FXLegTemplate xmlns:ftsl="urn:fpml-FX-Template-Leg" xmlns:fxs="urn:fpml-shared-
FX">
            <fxs:ccy1>SFC</fxs:ccy1>
            <fxs:ccy2>GBP</fxs:ccy2>
            <fxs:ccy1BuyerReference>ABC Investments</fxs:ccy1BuyerReference>
            <fxs:ccy2BuyerReference>XYZ Investment Bank</fxs:ccy2BuyerReference>
            <fxs:ccy1Amount>
              <m:Money>
                <m:ccy>SFC</m:ccy>
                <m:amount>15600000</m:amount>
              </m:Money>
            </fxs:ccy1Amount>
            <fxs:ccy2Amount>
              <m:Money>
                <m:ccy>GBP</m:ccy>
                <m:amount>10000000</m:amount>
              </m:Money>
            </fxs:ccy2Amount>
            <fxs:settlementDate>1999-08-01</fxs:settlementDate>
            <fxs:exchangeRate>

```

```

    <r:FXRate>
      <r:ccy1>SFC</r:ccy1>
      <r:ccy2>GBP</r:ccy2>
      <r:type>offer</r:type>
      <r:quoteBasis>CCY1PERCCY2</r:quoteBasis>
      <r:rate>1.56</r:rate>
    </r:FXRate>
  </fxs:exchangeRate>
</ftsl:FXLegTemplate>
</fpssl:fxLeg>
</fpssl:FXSingleLeg>
</fpml:product>
<fpml:partyInformation>
  <pty:PartyInformation xmlns:pty="urn:fpml-party" xmlns:a="urn:fpml-contact">
    <pty:tradeParties>
      <pty:Party name="ABC_Trust">
<pty:partyType>COUNTERPARTY</pty:partyType>
      <pty:corporateInformation>
        <pty:CorporateInformation>
          <pty:shortName>ABC Investments</pty:shortName>
        </pty:CorporateInformation>
      </pty:corporateInformation>
      <pty:confirmInformation>
        <pty:ConfirmInformation>
          <pty:primaryConfirmContact>
            <a:Contact>
              <a:contactName>Jacob Smith</a:contactName>
              <a:contactOrganizationName>ABC Investments</a:contactOrganizationName>
              <a:emailAddress>jsmith@abc.com</a:emailAddress>
              <a:phoneNumber>212-888-1234</a:phoneNumber>
              <a:faxNumber>212-888-8888</a:faxNumber>
              <a:contactAddress>
                <a:Address>
                  <a:streetAddress>
                    <a:StreetAddress>
                      <a:streetLine>123, Park Avenue</a:streetLine>
                    </a:StreetAddress>
                  </a:streetAddress>
                  <a:city>New York</a:city>
                  <a:state>NY</a:state>
                  <a:country>US</a:country>
                  <a:postalCode>10387</a:postalCode>
                </a:Address>
              </a:contactAddress>
            </a:Contact>
          </pty:primaryConfirmContact>
        </pty:ConfirmInformation>
      </pty:confirmInformation>
      <pty:settlementInformation>
        <pty:SettlementInstructions>
          <pty:settlementContact>
            <a:Contact>
              <a:contactName>Jacob Smith</a:contactName>
              <a:contactOrganizationName>Trade Settlements</a:contactOrganizationName>
              <a:phoneNumber>212-888-1434</a:phoneNumber>
              <a:faxNumber>212-888-6668</a:faxNumber>
            </a:Contact>
          </pty:settlementContact>
        <pty:paymentInstructions>
          <pty:PaymentInstructions>
            <pty:settlementCurrency>GBP</pty:settlementCurrency>
            <pty:payFromName>ABC Bank PLC</pty:payFromName>
          <pty:correspondentInformation>

```

```

        <pty:FIRoutingInformation>
          <pty:fiName>ABC Bank PLC</pty:fiName>
          <pty:fiAddress>
            <a:Address>
              <a:city>London</a:city>
              <a:country>UK</a:country>
            </a:Address>
          </pty:fiAddress>
          <pty:fiAccountNumber>123456</pty:fiAccountNumber>
          <pty:fiRoutingID>ABC45678UK33</pty:fiRoutingID>
          <pty:fiRoutingIDType>SwiftBIC</pty:fiRoutingIDType>
        </pty:FIRoutingInformation>
      </pty:correspondentInformation>
    <pty:intermediaryInformation>
      <pty:FIRoutingInformation>
        <pty:fiName>XYZ Bank PLC</pty:fiName>
        <pty:fiAccountNumber>293774</pty:fiAccountNumber>
      </pty:FIRoutingInformation>
    </pty:intermediaryInformation>
    <pty:beneficiaryInformation>
      <pty:FIRoutingInformation>
        <pty:fiName>ABC Brokers</pty:fiName>
        <pty:fiAccountNumber>/883733333</pty:fiAccountNumber>
        <pty:fiReferenceText>For the account of Harry Smith-
/883733333</pty:fiReferenceText>
      </pty:FIRoutingInformation>
    </pty:beneficiaryInformation>
  </pty:PaymentInstructions>
</pty:paymentInstructions>
</pty:SettlementInstructions>
</pty:settlementInformation>
</pty:Party>
<!--
Also expected is the full settlement instructions for:
<pty:partyReferenceName>XYZ Investment bank</pty:partyReferenceName>
...
-->
  </pty:tradeParties>
</pty:PartyInformation>
</fpml:partyInformation>
</fpml:Trade>
</fpml:FpML>

```

1.2.12 FX Swap

```

<?xml version="1.0" standalone="no"?>

<!-- Copyright (c) 1999 by J.P.Morgan and PricewaterhouseCoopers.
PricewaterhouseCoopers refers to the individual member firms of the world
wide PricewaterhouseCoopers organization. All rights reserved.
-->
<!-- version 1.0b2 : August 6, 1999 -->

<!DOCTYPE fpml:FpML SYSTEM "fpml.dtd">

<fpml:FpML xmlns:fpml='urn:fpml-FpML'
           xmlns:m='urn:fpml-money'
           xmlns:r='urn:fpml-rate'>
  <fpml:Trade>
    <fpml:tradeIDs>
      <tid:TradeIDs xmlns:tid="urn:fpml-TradeID">
        <tid:TradeID>

```

```

        <tid:partyReference>XYZ Investment Bank</tid:partyReference>
        <tid:transactionReferenceNumber>237732</tid:transactionReferenceNumber>
    </tid:TradeID>
    <tid:TradeID>
        <tid:partyReference>ABC Investments</tid:partyReference>
        <tid:transactionReferenceNumber>1230</tid:transactionReferenceNumber>
    </tid:TradeID>
</tid:TradeIDs>
</fpml:tradeIDs>
<fpml:product>
    <fpswp:FXSwap xmlns:fpswp="urn:fpml-FX-Product-SwapType">
        <fpswp:productID>P123908</fpswp:productID>
        <!-- at the moment valid value is FXSwap. it could
be expanded later -->
        <fpswp:productType>FXSwap</fpswp:productType>
        <fpswp:nearLeg>
            <ftsl:FXLegTemplate xmlns:ftsl="urn:fpml-FX-Template-Leg" xmlns:fxs="urn:fpml-shared-
FX">
                <fxs:ccy1>SFC</fxs:ccy1>
                <fxs:ccy2>GBP</fxs:ccy2>
                <fxs:ccy1BuyerReference>ABC Investments</fxs:ccy1BuyerReference>
                <fxs:ccy2BuyerReference>XYZ Investment Bank</fxs:ccy2BuyerReference>
                <fxs:ccy1Amount>
                    <m:Money>
                        <m:ccy>SFC</m:ccy>
                        <m:amount>15600000</m:amount>
                    </m:Money>
                </fxs:ccy1Amount>
                <fxs:ccy2Amount>
                    <m:Money>
                        <m:ccy>GBP</m:ccy>
                        <m:amount>10000000</m:amount>
                    </m:Money>
                </fxs:ccy2Amount>
                <fxs:settlementDate>1999-08-01</fxs:settlementDate>
                <fxs:exchangeRate>
                    <r:FXRate>
                        <r:ccy1>SFC</r:ccy1>
                        <r:ccy2>GBP</r:ccy2>
                        <r:type>offer</r:type>
                        <r:quoteBasis>CCY1PERCCY2</r:quoteBasis>
                        <r:rate>1.56</r:rate>
                    </r:FXRate>
                </fxs:exchangeRate>
            </ftsl:FXLegTemplate>
        </fpswp:nearLeg>
        <fpswp:farLeg>
            <ftsl:FXLegTemplate xmlns:ftsl="urn:fpml-FX-Template-Leg" xmlns:fxs="urn:fpml-shared-
FX">
                <fxs:ccy1>SFC</fxs:ccy1>
                <fxs:ccy2>GBP</fxs:ccy2>
                <fxs:ccy1BuyerReference>XYZ Investment Bank</fxs:ccy1BuyerReference>
                <fxs:ccy2BuyerReference>ABC Investments</fxs:ccy2BuyerReference>
                <fxs:ccy1Amount>
                    <m:Money>
                        <m:ccy>SFC</m:ccy>
                        <m:amount>16600000</m:amount>
                    </m:Money>
                </fxs:ccy1Amount>
                <fxs:ccy2Amount>
                    <m:Money>
                        <m:ccy>GBP</m:ccy>
                        <m:amount>10000000</m:amount>

```



```

    </m:Money>
  </fxs:ccy2Amount>
  <fxs:settlementDate>1999-09-01</fxs:settlementDate>
  <fxs:exchangeRate>
    <r:FXRate>
      <r:ccy1>SFC</r:ccy1>
      <r:ccy2>GBP</r:ccy2>
      <r:type>offer</r:type>
      <r:quoteBasis>CCY1PERCCY2</r:quoteBasis>
      <r:rate>1.66</r:rate>
    </r:FXRate>
  </fxs:exchangeRate>
</ftsl:FXLegTemplate>
</fpswp:farLeg>
</fpswp:FXSwap>
</fpml:product>
<fpml:partyInformation>
  <pty:PartyInformation xmlns:pty="urn:fpml-party" xmlns:a="urn:fpml-contact">
    <pty:tradeParties>
      <pty:Party name="ABC_Trust">
<pty:partyType>COUNTERPARTY</pty:partyType>
      <pty:corporateInformation>
        <pty:CorporateInformation>
          <pty:shortName>ABC Investments</pty:shortName>
        </pty:CorporateInformation>
      </pty:corporateInformation>
      <pty:confirmInformation>
        <pty:ConfirmInformation>
          <pty:primaryConfirmContact>
            <a:Contact>
              <a:contactName>Jacob Smith</a:contactName>
              <a:contactOrganizationName>ABC Investments</a:contactOrganizationName>
              <a:emailAddress>jsmith@abc.com</a:emailAddress>
              <a:phoneNumber>212-888-1234</a:phoneNumber>
              <a:faxNumber>212-888-8888</a:faxNumber>
              <a:contactAddress>
                <a:Address>
                  <a:streetAddress>
                    <a:StreetAddress>
                      <a:streetLine>123, Park Avenue</a:streetLine>
                    </a:StreetAddress>
                  </a:streetAddress>
                  <a:city>New York</a:city>
                  <a:state>NY</a:state>
                  <a:country>US</a:country>
                  <a:postalCode>10387</a:postalCode>
                </a:Address>
              </a:contactAddress>
            </a:Contact>
          </pty:primaryConfirmContact>
        </pty:ConfirmInformation>
      </pty:confirmInformation>
      <pty:settlementInformation>
        <pty:SettlementInstructions>
          <pty:settlementContact>
            <a:Contact>
              <a:contactName>Jacob Smith</a:contactName>
              <a:contactOrganizationName>Trade Settlements</a:contactOrganizationName>
              <a:phoneNumber>212-888-1434</a:phoneNumber>
              <a:faxNumber>212-888-6668</a:faxNumber>
            </a:Contact>
          </pty:settlementContact>
        </pty:settlementInstructions>
      </pty:settlementInformation>
    </pty:PartyInformation>
  </fpml:partyInformation>
</fpml:product>

```

```

    <pty:PaymentInstructions>
      <pty:settlementCurrency>GBP</pty:settlementCurrency>
      <pty:payFromName>ABC Bank PLC</pty:payFromName>
      <pty:correspondentInformation>
        <pty:FIRoutingInformation>
          <pty:fiName>ABC Bank PLC</pty:fiName>
          <pty:fiAddress>
            <a:Address>
              <a:city>London</a:city>
              <a:country>UK</a:country>
            </a:Address>
          </pty:fiAddress>
          <pty:fiAccountNumber>123456</pty:fiAccountNumber>
          <pty:fiRoutingID>ABC45678UK33</pty:fiRoutingID>
          <pty:fiRoutingIDType>SwiftBIC</pty:fiRoutingIDType>
        </pty:FIRoutingInformation>
      </pty:correspondentInformation>
      <pty:intermediaryInformation>
        <pty:FIRoutingInformation>
          <pty:fiName>XYZ Bank PLC</pty:fiName>
          <pty:fiAccountNumber>293774</pty:fiAccountNumber>
        </pty:FIRoutingInformation>
      </pty:intermediaryInformation>
      <pty:beneficiaryInformation>
        <pty:FIRoutingInformation>
          <pty:fiName>ABC Brokers</pty:fiName>
          <pty:fiAccountNumber>/883733333</pty:fiAccountNumber>
          <pty:fiReferenceText>For the account of Harry Smith-
/883733333</pty:fiReferenceText>
        </pty:FIRoutingInformation>
      </pty:beneficiaryInformation>
    </pty:PaymentInstructions>
  </pty:paymentInstructions>
</pty:SettlementInstructions>
</pty:settlementInformation>
</pty:Party>
<!--
Also expected is the full settlement instructions for:
<pty:partyReferenceName>XYZ Investment bank</pty:partyReferenceName>
...
-->
    </pty:tradeParties>
  </pty:PartyInformation>
</fpml:partyInformation>
</fpml:Trade>
</fpml:FpML>

```

1.2.13 FX Time Trigger

```

<?xml version="1.0" standalone="no"?>
<!-- Copyright (c) 1999 by J.P.Morgan and PricewaterhouseCoopers.
PricewaterhouseCoopers refers to the individual member firms of the world
wide PricewaterhouseCoopers organization. All rights reserved.
-->
<!-- version 1.0b2 : August 6, 1999 -->

<!DOCTYPE fpml:FpML SYSTEM "fpml.dtd">

<fpml:FpML xmlns:fpml="urn:fpml-FpML"
  xmlns:d="urn:fpml-date"
  xmlns:m="urn:fpml-money"
  xmlns:r="urn:fpml-rate">

```

```

<fpml:Trade>
  <fpml:tradeIDs>
    <tid:TradeIDs xmlns:tid="urn:fpml-TradeID">
      <tid:TradeID>
        <tid:partyReference>XYZ Investment Bank</tid:partyReference>
        <tid:transactionReferenceNumber>237732</tid:transactionReferenceNumber>
      </tid:TradeID>
      <tid:TradeID>
        <tid:partyReference>ABC Investments</tid:partyReference>
        <tid:transactionReferenceNumber>1230</tid:transactionReferenceNumber>
      </tid:TradeID>
    </tid:TradeIDs>
  </fpml:tradeIDs>
  <fpml:product>
    <fpfo:FXFixingOption xmlns:fpfo="urn:fpml-FX-Product-FixingOption">
      <fpfo:productID>P198876</fpfo:productID>
      <!-- valid values are asro, timetrigger -->
      <fpfo:productType>TimeTrigger</fpfo:productType>
      <fpfo:fixingOption>
        <ftfo:FXFixingOptionTemplate xmlns:ftfo="urn:fpml-FX-Template-FixingOption"
xmlns:fxos="urn:fpml-FXO-shared">
          <fxos:fxOptionCore>
            <fxos:FXOptionCore>
              <fxos:buyerReference>XYZ Investment Bank</fxos:buyerReference>
              <fxos:sellerReference>ABC Investments</fxos:sellerReference>
              <fxos:ccy1>JPY</fxos:ccy1>
              <fxos:ccy2>USD</fxos:ccy2>
              <fxos:baseCcy>USD</fxos:baseCcy>
              <fxos:putCall>
                <fxos:PutCall>
                  <fxos:indicator>PUT</fxos:indicator>
                  <fxos:ccy>JPY</fxos:ccy>
                </fxos:PutCall>
              </fxos:putCall>
              <fxos:ccy1Amount>
                <m:Money>
                  <m:ccy>JPY</m:ccy>
                  <m:amount>120000000</m:amount>
                </m:Money>
              </fxos:ccy1Amount>
              <fxos:ccy2Amount>
                <m:Money>
                  <m:ccy>USD</m:ccy>
                  <m:amount>1000000</m:amount>
                </m:Money>
              </fxos:ccy2Amount>
              <fxos:settlementDate>1999-09-03</fxos:settlementDate>
              <fxos:strikeRate>
                <r:FXRate>
                  <r:ccy1>JPY</r:ccy1>
                  <r:ccy2>USD</r:ccy2>
                  <r:quoteBasis>CCY1PERCCY2</r:quoteBasis>
                  <r:rate>120</r:rate>
                </r:FXRate>
              </fxos:strikeRate>
              <fxos:optionMaturity>
                <fxos:OptionMaturity>
                  <fxos:date>1999-09-01</fxos:date>
                  <fxos:cutoffLocation>NYC</fxos:cutoffLocation>
                  <fxos:cutoffTime>10:00 AM</fxos:cutoffTime>
                </fxos:OptionMaturity>
              </fxos:optionMaturity>
            </fxos:FXOptionCore>
          </fxos:fxOptionCore>
        </ftfo:FXFixingOptionTemplate>
      </fpfo:fixingOption>
    </fpfo:FXFixingOption>
  </fpml:product>
</fpml:Trade>

```

```

</fxos:fxOptionCore>
<ftfo:fxOptionFixings>
  <ftfo:FXOptionFixingRef>
    <ftfo:fixingFrequency>Daily</ftfo:fixingFrequency>
    <ftfo:holidays>CCY1</ftfo:holidays>
    <ftfo:fixingPageRef>MGFX</ftfo:fixingPageRef>
    <ftfo:startDate>1999-07-01</ftfo:startDate>
    <ftfo:fixingQuoteBasis>CCY1PERCCY2</ftfo:fixingQuoteBasis>
    <ftfo:numberOfFixesToDate>5</ftfo:numberOfFixesToDate>
    <ftfo:fxOptionFixingTTRef>
      <ftfo:FXOptionFixingTTRef>
        <ftfo:numberOfITMFixes>5</ftfo:numberOfITMFixes>
        <ftfo:rebate>
          <m:Money>
            <m:ccy>USD</m:ccy>
            <m:amount>1000.00</m:amount>
          </m:Money>
        </ftfo:rebate>
      </ftfo:FXOptionFixingTTRef>
    </ftfo:fxOptionFixingTTRef>
  <ftfo:fixings>
    <ftfo:Fixing>
      <ftfo:fixingDate>1999-07-01</ftfo:fixingDate>
      <ftfo:fixingRate>
        <r:FXRate>
          <r:ccy1>JPY</r:ccy1>
          <r:ccy2>USD</r:ccy2>
          <r:quoteBasis>CCY1PERCCY2</r:quoteBasis>
          <r:rate>121</r:rate>
        </r:FXRate>
      </ftfo:fixingRate>
      <ftfo:fixingWeighting>1</ftfo:fixingWeighting>
      <ftfo:TtfixingITM>Yes</ftfo:TtfixingITM>
    </ftfo:Fixing>
    <ftfo:Fixing>
      <ftfo:fixingDate>1999-07-02</ftfo:fixingDate>
      <ftfo:fixingRate>
        <r:FXRate>
          <r:ccy1>JPY</r:ccy1>
          <r:ccy2>USD</r:ccy2>
          <r:quoteBasis>CCY1PERCCY2</r:quoteBasis>
          <r:rate>122</r:rate>
        </r:FXRate>
      </ftfo:fixingRate>
      <ftfo:fixingWeighting>1</ftfo:fixingWeighting>
      <ftfo:TtfixingITM>Yes</ftfo:TtfixingITM>
    </ftfo:Fixing>
    <ftfo:Fixing>
      <ftfo:fixingDate>1999-07-03</ftfo:fixingDate>
      <ftfo:fixingRate>
        <r:FXRate>
          <r:ccy1>JPY</r:ccy1>
          <r:ccy2>USD</r:ccy2>
          <r:quoteBasis>CCY1PERCCY2</r:quoteBasis>
          <r:rate>123</r:rate>
        </r:FXRate>
      </ftfo:fixingRate>
      <ftfo:fixingWeighting>1</ftfo:fixingWeighting>
      <ftfo:TtfixingITM>Yes</ftfo:TtfixingITM>
    </ftfo:Fixing>
    <ftfo:Fixing>
      <ftfo:fixingDate>1999-07-04</ftfo:fixingDate>
      <ftfo:fixingRate>

```

```

        <r:FXRate>
          <r:ccy1>JPY</r:ccy1>
          <r:ccy2>USD</r:ccy2>
          <r:quoteBasis>CCY1PERCCY2</r:quoteBasis>
          <r:rate>124</r:rate>
        </r:FXRate>
      </ftfo:fixingRate>
      <ftfo:fixingWeighting>1</ftfo:fixingWeighting>
      <ftfo:TtfixingITM>Yes</ftfo:TtfixingITM>
    </ftfo:Fixing>
    <ftfo:Fixing>
      <ftfo:fixingDate>1999-07-05</ftfo:fixingDate>
      <ftfo:fixingRate>
        <r:FXRate>
          <r:ccy1>JPY</r:ccy1>
          <r:ccy2>USD</r:ccy2>
          <r:quoteBasis>CCY1PERCCY2</r:quoteBasis>
          <r:rate>125</r:rate>
        </r:FXRate>
      </ftfo:fixingRate>
      <ftfo:fixingWeighting>1</ftfo:fixingWeighting>
      <ftfo:TtfixingITM>Yes</ftfo:TtfixingITM>
    </ftfo:Fixing>
  </ftfo:fixings>
</ftfo:FXOptionFixingRef>
</ftfo:fxOptionFixings>
<fxos:optionPrice>
  <fxos:OptionPremium>
    <fxos:premiumTerm>
      <fxos:PremiumTerm>
        <fxos:quoteBasis>PERCENTCCY2</fxos:quoteBasis>
        <fxos:value>0.0015</fxos:value>
      </fxos:PremiumTerm>
    </fxos:premiumTerm>
    <fxos:premiumAmount>
      <m:Money>
        <m:ccy>USD</m:ccy>
        <m:amount>1500</m:amount>
      </m:Money>
    </fxos:premiumAmount>
    <fxos:premiumPaymentDate>1999-07-01</fxos:premiumPaymentDate>
  </fxos:OptionPremium>
</fxos:optionPrice>
</ftfo:FXFixingOptionTemplate>
</fpfo:fixingOption>
</fpfo:FXFixingOption>
</fpml:product>
<fpml:partyInformation>
  <pty:PartyInformation xmlns:pty="urn:fpml-party" xmlns:a="urn:fpml-contact">
    <pty:tradeParties>
      <pty:Party name="ABC_Trust">
<pty:partyType>COUNTERPARTY</pty:partyType>
      <pty:corporateInformation>
        <pty:CorporateInformation>
          <pty:shortName>ABC Investments</pty:shortName>
        </pty:CorporateInformation>
      </pty:corporateInformation>
      <pty:confirmInformation>
        <pty:ConfirmInformation>
          <pty:primaryConfirmContact>
            <a:Contact>
              <a:contactName>Jacob Smith</a:contactName>
              <a:contactOrganizationName>ABC Investments</a:contactOrganizationName>
            </a:Contact>
          </pty:primaryConfirmContact>
        </pty:ConfirmInformation>
      </pty:confirmInformation>
    </pty:tradeParties>
  </pty:PartyInformation>
</fpml:partyInformation>

```

```

<a:emailAddress>jsmith@abc.com</a:emailAddress>
<a:phoneNumber>212-888-1234</a:phoneNumber>
<a:faxNumber>212-888-8888</a:faxNumber>
<a:contactAddress>
  <a:Address>
    <a:streetAddress>
      <a:StreetAddress>
        <a:streetLine>123, Park Avenue</a:streetLine>
      </a:StreetAddress>
    </a:streetAddress>
    <a:city>New York</a:city>
    <a:state>NY</a:state>
    <a:country>US</a:country>
    <a:postalCode>10387</a:postalCode>
  </a:Address>
</a:contactAddress>
</a:Contact>
</pty:primaryConfirmContact>
</pty:ConfirmInformation>
</pty:confirmInformation>
<pty:settlementInformation>
  <pty:SettlementInstructions>
    <pty:settlementContact>
      <a:Contact>
        <a:contactName>Jacob Smith</a:contactName>
        <a:contactOrganizationName>Trade Settlements</a:contactOrganizationName>
        <a:phoneNumber>212-888-1434</a:phoneNumber>
        <a:faxNumber>212-888-6668</a:faxNumber>
      </a:Contact>
    </pty:settlementContact>
    <pty:paymentInstructions>
      <pty:PaymentInstructions>
        <pty:settlementCurrency>GBP</pty:settlementCurrency>
        <pty:payFromName>ABC Bank PLC</pty:payFromName>
        <pty:correspondentInformation>
          <pty:FIRoutingInformation>
            <pty:fiName>ABC Bank PLC</pty:fiName>
            <pty:fiAddress>
              <a:Address>
                <a:city>London</a:city>
                <a:country>UK</a:country>
              </a:Address>
            </pty:fiAddress>
            <pty:fiAccountNumber>123456</pty:fiAccountNumber>
            <pty:fiRoutingID>ABC45678UK33</pty:fiRoutingID>
            <pty:fiRoutingIDType>SwiftBIC</pty:fiRoutingIDType>
          </pty:FIRoutingInformation>
        </pty:correspondentInformation>
        <pty:intermediaryInformation>
          <pty:FIRoutingInformation>
            <pty:fiName>XYZ Bank PLC</pty:fiName>
            <pty:fiAccountNumber>293774</pty:fiAccountNumber>
          </pty:FIRoutingInformation>
        </pty:intermediaryInformation>
        <pty:beneficiaryInformation>
          <pty:FIRoutingInformation>
            <pty:fiName>ABC Brokers</pty:fiName>
            <pty:fiAccountNumber>/883733333</pty:fiAccountNumber>
            <pty:fiReferenceText>For the account of Harry Smith-
/883733333</pty:fiReferenceText>
          </pty:FIRoutingInformation>
        </pty:beneficiaryInformation>
      </pty:PaymentInstructions>
    </pty:settlementInstructions>
  </pty:settlementInformation>
</pty:SettlementInformation>

```

```

        </pty:paymentInstructions>
        </pty:SettlementInstructions>
    </pty:settlementInformation>
</pty:Party>
<!--
Also expected is the full settlement instructions for:
<pty:partyReferenceName>XYZ Investment bank</pty:partyReferenceName>
...
-->
    </pty:tradeParties>
</pty:PartyInformation>
</fpml:partyInformation>
</fpml:Trade>
</fpml:FpML>

```

1.3 FRA

1.3.1 AverageFRA

```

<?xml version="1.0" standalone="no"?>

<!-- Copyright (c) 1999 by J.P.Morgan and PricewaterhouseCoopers.
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wide PricewaterhouseCoopers organization. All rights reserved.
-->
<!-- version 1.0b2 : August 6, 1999 -->

<!DOCTYPE fpml:FpML SYSTEM "fpml.dtd">

<fpml:FpML xmlns:fpml="urn:fpml-FpML"
    xmlns:d="urn:fpml-date"
    xmlns:m="urn:fpml-money"
    xmlns:r="urn:fpml-rate">
    <fpml:Trade>
        <fpml:tradeIDs>
            <tid:TradeIDs xmlns:tid="urn:fpml-TradeID">
                <tid:TradeID>
                    <tid:partyReference>XYZ Investment Bank</tid:partyReference>
                    <tid:transactionReferenceNumber>237732</tid:transactionReferenceNumber>
                </tid:TradeID>
                <tid:TradeID>
                    <tid:partyReference>ABC Investments</tid:partyReference>
                    <tid:transactionReferenceNumber>1230</tid:transactionReferenceNumber>
                </tid:TradeID>
            </tid:TradeIDs>
        </fpml:tradeIDs>
        <fpml:product>
            <fpfra:ForwardRateAgreement xmlns:fpfra="urn:fpml-Product-Fra">
                <fpfra:productID>P123908</fpfra:productID>
                <fpfra:productType>Average</fpfra:productType>
                <fpfra:forwardRateAgreement>
                    <ftfra:ForwardRateAgreementTemplate xmlns:ftfra="urn:fpml-Template-Fra"
xmlns:fras="urn:fpml-FRA-shared">
                        <fras:fraCore>
                            <fras:FRACore>
                                <fras:sellerReference>XYZ Investment Bank</fras:sellerReference>
                                <fras:buyerReference>ABC Investments</fras:buyerReference>
                                <fras:fixingDate>1999-06-25</fras:fixingDate>
                                <fras:startDate>1999-06-29</fras:startDate>
                                <fras:endDate>1999-09-29</fras:endDate>
                                <fras:settlementDate>1999-06-29</fras:settlementDate>

```

```

    <fras:nominal>
      <m:Money>
        <m:ccy>USD</m:ccy>
        <m:amount>5000000</m:amount>
      </m:Money>
    </fras:nominal>
    <fras:dayCountFraction>Act/360</fras:dayCountFraction>
    <fras:settlementRule>FRABBA</fras:settlementRule>
    <fras:fraFixedRate>
      <fras:FRAFixedRate>
        <fras:fixedRate>6.1275</fras:fixedRate>
        <!-- valid values are yield, discount -->
        <fras:rateConvention>Yield</fras:rateConvention>
      </fras:FRAFixedRate>
    </fras:fraFixedRate>
    <fras:floatingRates>
      <r:FloatingRate>
        <r:isda-rate-option>USD-LIBOR-BBA</r:isda-rate-option>
        <r:maturityPeriod>month</r:maturityPeriod>
        <r:maturityMultiple>3</r:maturityMultiple>
        <r:spread>0</r:spread>
      </r:FloatingRate>
    </fras:floatingRates>
  </fras:FRACore>
</fras:fraCore>
<fras:averageFRA>
  <fras:AverageFRA>
    <fras:discountRate>Average</fras:discountRate>
    <fras:fixings>
      <fras:Fixing>
        <fras:fixingDate>1999-06-21</fras:fixingDate>
        <fras:fixingWeighting>1</fras:fixingWeighting>
      </fras:Fixing>
      <fras:Fixing>
        <fras:fixingDate>1999-06-22</fras:fixingDate>
        <fras:fixingWeighting>1</fras:fixingWeighting>
      </fras:Fixing>
      <fras:Fixing>
        <fras:fixingDate>1999-06-23</fras:fixingDate>
        <fras:fixingWeighting>1</fras:fixingWeighting>
      </fras:Fixing>
      <fras:Fixing>
        <fras:fixingDate>1999-06-24</fras:fixingDate>
        <fras:fixingWeighting>1</fras:fixingWeighting>
      </fras:Fixing>
      <fras:Fixing>
        <fras:fixingDate>1999-06-25</fras:fixingDate>
        <fras:fixingWeighting>1</fras:fixingWeighting>
      </fras:Fixing>
    </fras:fixings>
  </fras:AverageFRA>
</fras:averageFRA>
</ftfra:ForwardRateAgreementTemplate>
</fpfra:forwardRateAgreement>
</fpfra:ForwardRateAgreement>
</fpml:product>
<fpml:partyInformation>
  <pty:PartyInformation xmlns:pty="urn:fpml-party" xmlns:a="urn:fpml-contact">
<pty:tradeParties>
  <pty:Party name="ABC_Trust">
  <pty:partyType>COUNTERPARTY</pty:partyType>
    <pty:corporateInformation>
    <pty:CorporateInformation>

```



```

    <pty:shortName>ABC Investments</pty:shortName>
  </pty:CorporateInformation>
</pty:corporateInformation>
<pty:confirmInformation>
  <pty:ConfirmInformation>
    <pty:primaryConfirmContact>
      <a:Contact>
        <a:contactName>Jacob Smith</a:contactName>
        <a:contactOrganizationName>ABC Investments</a:contactOrganizationName>
        <a:emailAddress>jsmith@abc.com</a:emailAddress>
        <a:phoneNumber>212-888-1234</a:phoneNumber>
        <a:faxNumber>212-888-8888</a:faxNumber>
        <a:contactAddress>
          <a:Address>
            <a:streetAddress>
              <a:StreetAddress>
                <a:streetLine>123, Park Avenue</a:streetLine>
              </a:StreetAddress>
            </a:streetAddress>
            <a:city>New York</a:city>
            <a:state>NY</a:state>
            <a:country>US</a:country>
            <a:postalCode>10387</a:postalCode>
          </a:Address>
        </a:contactAddress>
      </a:Contact>
    </pty:primaryConfirmContact>
  </pty:ConfirmInformation>
</pty:confirmInformation>
<pty:settlementInformation>
  <pty:SettlementInstructions>
    <pty:settlementContact>
      <a:Contact>
        <a:contactName>Jacob Smith</a:contactName>
        <a:contactOrganizationName>Trade Settlements</a:contactOrganizationName>
        <a:phoneNumber>212-888-1434</a:phoneNumber>
        <a:faxNumber>212-888-6668</a:faxNumber>
      </a:Contact>
    </pty:settlementContact>
  <pty:paymentInstructions>
    <pty:PaymentInstructions>
      <pty:settlementCurrency>GBP</pty:settlementCurrency>
      <pty:payFromName>ABC Bank PLC</pty:payFromName>
      <pty:correspondentInformation>
        <pty:FIRoutingInformation>
          <pty:fiName>ABC Bank PLC</pty:fiName>
          <pty:fiAddress>
            <a:Address>
              <a:city>London</a:city>
              <a:country>UK</a:country>
            </a:Address>
          </pty:fiAddress>
          <pty:fiAccountNumber>123456</pty:fiAccountNumber>
          <pty:fiRoutingID>ABC45678UK33</pty:fiRoutingID>
          <pty:fiRoutingIDType>SwiftBIC</pty:fiRoutingIDType>
        </pty:FIRoutingInformation>
      </pty:correspondentInformation>
      <pty:intermediaryInformation>
        <pty:FIRoutingInformation>
          <pty:fiName>XYZ Bank PLC</pty:fiName>
          <pty:fiAccountNumber>293774</pty:fiAccountNumber>
        </pty:FIRoutingInformation>
      </pty:intermediaryInformation>
    </pty:PaymentInstructions>
  </pty:paymentInstructions>
</pty:settlementInformation>

```

```

        <pty:beneficiaryInformation>
          <pty:FIRoutingInformation>
            <pty:fiName>ABC Brokers</pty:fiName>
            <pty:fiAccountNumber>/883733333</pty:fiAccountNumber>
            <pty:fiReferenceText>For the account of Harry Smith-
/883733333</pty:fiReferenceText>
          </pty:FIRoutingInformation>
        </pty:beneficiaryInformation>
      </pty:PaymentInstructions>
    </pty:paymentInstructions>
  </pty:SettlementInstructions>
</pty:settlementInformation>
</pty:Party>
<!--
Also expected is the full settlement instructions for:
<pty:partyReferenceName>XYZ Investment bank</pty:partyReferenceName>
...
-->
  </pty:tradeParties>
</pty:PartyInformation>
</fpml:partyInformation>
</fpml:Trade>
</fpml:FpML>

```

1.3.2 FRA

```

<?xml version="1.0" standalone="no"?>
<!-- Copyright (c) 1999 by J.P.Morgan and PricewaterhouseCoopers.
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wide PricewaterhouseCoopers organization. All rights reserved.
-->
<!-- version 1.0b2 : August 6, 1999 -->

<!DOCTYPE fpml:FpML SYSTEM "fpml.dtd">

<fpml:FpML xmlns:fpml="urn:fpml-FpML"
  xmlns:d="urn:fpml-date"
  xmlns:m="urn:fpml-money"
  xmlns:r="urn:fpml-rate">
  <fpml:Trade>
    <fpml:tradeIDs>
      <tid:TradeIDs xmlns:tid="urn:fpml-TradeID">
        <tid:TradeID>
          <tid:partyReference>XYZ Investment Bank</tid:partyReference>
          <tid:transactionReferenceNumber>237732</tid:transactionReferenceNumber>
        </tid:TradeID>
        <tid:TradeID>
          <tid:partyReference>ABC Investments</tid:partyReference>
          <tid:transactionReferenceNumber>1230</tid:transactionReferenceNumber>
        </tid:TradeID>
      </tid:TradeIDs>
    </fpml:tradeIDs>
    <fpml:product>
      <fpfra:ForwardRateAgreement xmlns:fpfra="urn:fpml-Product-Fra">
        <fpfra:productID>P123908</fpfra:productID>
        <fpfra:productType>Standard</fpfra:productType>
        <fpfra:forwardRateAgreement>
          <ftfra:ForwardRateAgreementTemplate xmlns:ftfra="urn:fpml-Template-Fra"
xmlns:fras="urn:fpml-FRA-shared">
            <fras:fraCore>
              <fras:FRACore>
                <fras:sellerReference>XYZ Investment Bank</fras:sellerReference>

```

```

<fras:buyerReference>ABC Investments</fras:buyerReference>
<fras:fixingDate>1999-06-25</fras:fixingDate>
<fras:startDate>1999-06-29</fras:startDate>
<fras:endDate>1999-09-29</fras:endDate>
<fras:settlementDate>1999-06-29</fras:settlementDate>
<fras:notional>
  <m:Money>
    <m:ccy>USD</m:ccy>
    <m:amount>5000000</m:amount>
  </m:Money>
</fras:notional>
<fras:dayCountFraction>Act/360</fras:dayCountFraction>
<fras:settlementRule>FRABBA</fras:settlementRule>
<fras:fraFixedRate>
  <fras:FRAFixedRate>
    <fras:fixedRate>6.1275</fras:fixedRate>
    <!-- valid values are yield, discount -->
    <fras:rateConvention>Yield</fras:rateConvention>
  </fras:FRAFixedRate>
</fras:fraFixedRate>
<fras:floatingRates>
  <r:FloatingRate>
    <r:isda-rate-option>USD-LIBOR-BBA</r:isda-rate-option>
    <r:maturityPeriod>month</r:maturityPeriod>
    <r:maturityMultiple>3</r:maturityMultiple>
    <r:spread>0</r:spread>
  </r:FloatingRate>
</fras:floatingRates>
</fras:FRACore>
</fras:fraCore>
</ftfra:ForwardRateAgreementTemplate>
</fpfra:forwardRateAgreement>
</fpfra:ForwardRateAgreement>
</fpml:product>
<fpml:partyInformation>
  <pty:PartyInformation xmlns:pty="urn:fpml-party" xmlns:a="urn:fpml-contact">
    <pty:tradeParties>
      <pty:Party name="ABC_Trust">
<pty:partyType>COUNTERPARTY</pty:partyType>
      <pty:corporateInformation>
        <pty:CorporateInformation>
          <pty:shortName>ABC Investments</pty:shortName>
        </pty:CorporateInformation>
      </pty:corporateInformation>
      <pty:confirmInformation>
        <pty:ConfirmInformation>
          <pty:primaryConfirmContact>
            <a:Contact>
              <a:contactName>Jacob Smith</a:contactName>
              <a:contactOrganizationName>ABC Investments</a:contactOrganizationName>
              <a:emailAddress>jsmith@abc.com</a:emailAddress>
              <a:phoneNumber>212-888-1234</a:phoneNumber>
              <a:faxNumber>212-888-8888</a:faxNumber>
              <a:contactAddress>
                <a:Address>
                  <a:streetAddress>
                    <a:StreetAddress>
                      <a:streetLine>123, Park Avenue</a:streetLine>
                    </a:StreetAddress>
                  </a:streetAddress>
                  <a:city>New York</a:city>
                  <a:state>NY</a:state>
                  <a:country>US</a:country>

```

```

        <a:postalCode>10387</a:postalCode>
      </a:Address>
    </a:contactAddress>
  </a:Contact>
</pty:primaryConfirmContact>
</pty:ConfirmInformation>
</pty:confirmInformation>
<pty:settlementInformation>
  <pty:SettlementInstructions>
    <pty:settlementContact>
      <a:Contact>
        <a:contactName>Jacob Smith</a:contactName>
        <a:contactOrganizationName>Trade Settlements</a:contactOrganizationName>
        <a:phoneNumber>212-888-1434</a:phoneNumber>
        <a:faxNumber>212-888-6668</a:faxNumber>
      </a:Contact>
    </pty:settlementContact>
    <pty:paymentInstructions>
      <pty:PaymentInstructions>
        <pty:settlementCurrency>GBP</pty:settlementCurrency>
        <pty:payFromName>ABC Bank PLC</pty:payFromName>
        <pty:correspondentInformation>
          <pty:FIRoutingInformation>
            <pty:fiName>ABC Bank PLC</pty:fiName>
            <pty:fiAddress>
              <a:Address>
                <a:city>London</a:city>
                <a:country>UK</a:country>
              </a:Address>
            </pty:fiAddress>
            <pty:fiAccountNumber>123456</pty:fiAccountNumber>
            <pty:fiRoutingID>ABC45678UK33</pty:fiRoutingID>
            <pty:fiRoutingIDType>SwiftBIC</pty:fiRoutingIDType>
          </pty:FIRoutingInformation>
        </pty:correspondentInformation>
        <pty:intermediaryInformation>
          <pty:FIRoutingInformation>
            <pty:fiName>XYZ Bank PLC</pty:fiName>
            <pty:fiAccountNumber>293774</pty:fiAccountNumber>
          </pty:FIRoutingInformation>
        </pty:intermediaryInformation>
        <pty:beneficiaryInformation>
          <pty:FIRoutingInformation>
            <pty:fiName>ABC Brokers</pty:fiName>
            <pty:fiAccountNumber>/883733333</pty:fiAccountNumber>
            <pty:fiReferenceText>For the account of Harry Smith-
/883733333</pty:fiReferenceText>
          </pty:FIRoutingInformation>
        </pty:beneficiaryInformation>
      </pty:PaymentInstructions>
    </pty:paymentInstructions>
  </pty:SettlementInstructions>
</pty:settlementInformation>
</pty:Party>
<!--
Also expected is the full settlement instructions for:
<pty:partyReferenceName>XYZ Investment bank</pty:partyReferenceName>
...
-->
  </pty:tradeParties>
</pty:PartyInformation>
</fpml:partyInformation>
</fpml:Trade>

```

</fpml:FpML>

1.3.3 InterpFRA

```

<?xml version="1.0" standalone="no"?>
<!-- Copyright (c) 1999 by J.P.Morgan and PricewaterhouseCoopers.
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wide PricewaterhouseCoopers organization. All rights reserved.
-->
<!-- version 1.0b2 : August 6, 1999 -->

<!DOCTYPE fpml:FpML SYSTEM "fpml.dtd">

<fpml:FpML xmlns:fpml="urn:fpml-FpML"
  xmlns:d="urn:fpml-date"
  xmlns:m="urn:fpml-money"
  xmlns:r="urn:fpml-rate">
  <fpml:Trade>
    <fpml:tradeIDs>
      <tid:TradeIDs xmlns:tid="urn:fpml-TradeID">
        <tid:TradeID>
          <tid:partyReference>XYZ Investement Bank</tid:partyReference>
          <tid:transactionReferenceNumber>237732</tid:transactionReferenceNumber>
        </tid:TradeID>
        <tid:TradeID>
          <tid:partyReference>ABC Investments</tid:partyReference>
          <tid:transactionReferenceNumber>1230</tid:transactionReferenceNumber>
        </tid:TradeID>
      </tid:TradeIDs>
    </fpml:tradeIDs>
    <fpml:product>
      <fpfra:ForwardRateAgreement xmlns:fpfra="urn:fpml-Product-Fra">
        <fpfra:productID>P123908</fpfra:productID>
        <fpfra:productType>Interpolated</fpfra:productType>
        <fpfra:forwardRateAgreement>
          <ftfra:ForwardRateAgreementTemplate xmlns:ftfra="urn:fpml-Template-Fra"
xmlns:fras="urn:fpml-FRA-shared">
            <fras:fraCore>
              <fras:FRACore>
                <fras:sellerReference>XYZ Investement Bank</fras:sellerReference>
                <fras:buyerReference>ABC Investments</fras:buyerReference>
                <fras:fixingDate>1999-06-25</fras:fixingDate>
                <fras:startDate>1999-06-29</fras:startDate>
                <fras:endDate>1999-09-29</fras:endDate>
                <fras:settlementDate>1999-06-29</fras:settlementDate>
                <fras:notional>
                  <m:Money>
                    <m:ccy>USD</m:ccy>
                    <m:amount>5000000</m:amount>
                  </m:Money>
                </fras:notional>
                <fras:dayCountFraction>Act/360</fras:dayCountFraction>
                <fras:settlementRule>FRABBA</fras:settlementRule>
                <fras:fraFixedRate>
                  <fras:FRAFixedRate>
                    <fras:fixedRate>6.1275</fras:fixedRate>
                    <!-- valid values are yield, discount -->
                    <fras:rateConvention>Yield</fras:rateConvention>
                  </fras:FRAFixedRate>
                </fras:fraFixedRate>
                <fras:floatingRates>
                  <r:FloatingRate>
                    <r:isda-rate-option>USD-LIBOR-BBA</r:isda-rate-option>
                    <r:maturityPeriod>month</r:maturityPeriod>
                    <r:maturityMultiple>3</r:maturityMultiple>

```

```

        <r:spread>0</r:spread>
      </r:FloatingRate>
    <r:FloatingRate>
      <r:isda-rate-option>USD-LIBOR-BBA</r:isda-rate-option>
      <r:maturityPeriod>month</r:maturityPeriod>
      <r:maturityMultiple>6</r:maturityMultiple>
      <r:spread>0</r:spread>
    </r:FloatingRate>
  </fras:floatingRates>
</fras:FRACore>
</fras:fraCore>
</ftfra:ForwardRateAgreementTemplate>
</fpfra:forwardRateAgreement>
</fpml:product>
<fpml:partyInformation>
  <pty:PartyInformation xmlns:pty="urn:fpml-party" xmlns:a="urn:fpml-contact">
    <pty:tradeParties>
      <pty:Party name="ABC_Trust">
<pty:partyType>COUNTERPARTY</pty:partyType>
      <pty:corporateInformation>
        <pty:CorporateInformation>
          <pty:shortName>ABC Investments</pty:shortName>
        </pty:CorporateInformation>
      </pty:corporateInformation>
      <pty:confirmInformation>
        <pty:ConfirmInformation>
          <pty:primaryConfirmContact>
            <a:Contact>
              <a:contactName>Jacob Smith</a:contactName>
              <a:contactOrganizationName>ABC Investments</a:contactOrganizationName>
              <a:emailAddress>jsmith@abc.com</a:emailAddress>
              <a:phoneNumber>212-888-1234</a:phoneNumber>
              <a:faxNumber>212-888-8888</a:faxNumber>
              <a:contactAddress>
                <a:Address>
                  <a:streetAddress>
                    <a:StreetAddress>
                      <a:streetLine>123, Park Avenue</a:streetLine>
                    </a:StreetAddress>
                  </a:streetAddress>
                  <a:city>New York</a:city>
                  <a:state>NY</a:state>
                  <a:country>US</a:country>
                  <a:postalCode>10387</a:postalCode>
                </a:Address>
              </a:contactAddress>
            </a:Contact>
          </pty:primaryConfirmContact>
        </pty:ConfirmInformation>
      </pty:confirmInformation>
      <pty:settlementInformation>
        <pty:SettlementInstructions>
          <pty:settlementContact>
            <a:Contact>
              <a:contactName>Jacob Smith</a:contactName>
              <a:contactOrganizationName>Trade Settlements</a:contactOrganizationName>
              <a:phoneNumber>212-888-1434</a:phoneNumber>
              <a:faxNumber>212-888-6668</a:faxNumber>
            </a:Contact>
          </pty:settlementContact>
        <pty:paymentInstructions>
          <pty:PaymentInstructions>

```

```

    <pty:settlementCurrency>GBP</pty:settlementCurrency>
    <pty:payFromName>ABC Bank PLC</pty:payFromName>
    <pty:correspondentInformation>
      <pty:FIRoutingInformation>
        <pty:fiName>ABC Bank PLC</pty:fiName>
        <pty:fiAddress>
          <a:Address>
            <a:city>London</a:city>
            <a:country>UK</a:country>
          </a:Address>
        </pty:fiAddress>
        <pty:fiAccountNumber>123456</pty:fiAccountNumber>
        <pty:fiRoutingID>ABC45678UK33</pty:fiRoutingID>
        <pty:fiRoutingIDType>SwiftBIC</pty:fiRoutingIDType>
      </pty:FIRoutingInformation>
    </pty:correspondentInformation>
    <pty:intermediaryInformation>
      <pty:FIRoutingInformation>
        <pty:fiName>XYZ Bank PLC</pty:fiName>
        <pty:fiAccountNumber>293774</pty:fiAccountNumber>
      </pty:FIRoutingInformation>
    </pty:intermediaryInformation>
    <pty:beneficiaryInformation>
      <pty:FIRoutingInformation>
        <pty:fiName>ABC Brokers</pty:fiName>
        <pty:fiAccountNumber>/883733333</pty:fiAccountNumber>
        <pty:fiReferenceText>For the account of Harry Smith-
/883733333</pty:fiReferenceText>
      </pty:FIRoutingInformation>
    </pty:beneficiaryInformation>
  </pty:PaymentInstructions>
</pty:paymentInstructions>
</pty:SettlementInstructions>
</pty:settlementInformation>
</pty:Party>
<!--
Also expected is the full settlement instructions for:
<pty:partyReferenceName>XYZ Investment bank</pty:partyReferenceName>
...
-->
  </pty:tradeParties>
</pty:PartyInformation>
</fpml:partyInformation>
</fpml:Trade>
</fpml:FpML>

```


1.4 Market Data

1.4.1 MarketData

```
<?xml version="1.0" standalone="no"?>
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-->
<!-- version 1.0b2 : August 6, 1999 -->

<!DOCTYPE fpml:FpML SYSTEM "fpml.dtd">

<fpml:FpML xmlns:fpml="urn:fpml-FpML"
  xmlns:mdr="urn:fpml-MarketData">
  <mdr:MarketData>
    <mdr:fxoVolatility>
      <mdr:FXOVolatility>
        <mdr:valueDate>1999-05-05T14:15 -0400</mdr:valueDate>
        <mdr:inputType>IntraDay</mdr:inputType>
        <mdr:volCcyPairs>
          <mdr:VolCcyPair>
            <mdr:termCcy>EUR</mdr:termCcy>
            <mdr:baseCcy>USD</mdr:baseCcy>
            <mdr:premiumCcy>USD</mdr:premiumCcy>
            <mdr:smileDeltaTerms>USD</mdr:smileDeltaTerms>
            <mdr:terms>
              <mdr:Term>
                <mdr:inputMethod>D</mdr:inputMethod>
                <mdr:termValue>SP</mdr:termValue>
                <mdr:volatilities>
                  <mdr:Volatility>
                    <mdr:delta>NEUTRAL</mdr:delta>
                    <mdr:volatilityValue>0.1063</mdr:volatilityValue>
                  </mdr:Volatility>
                  <mdr:Volatility>
                    <mdr:delta>10</mdr:delta>
                    <mdr:volatilityValue>0.1182</mdr:volatilityValue>
                    <mdr:termPutCall>PUT</mdr:termPutCall>
                  </mdr:Volatility>
                  <mdr:Volatility>
                    <mdr:delta>10</mdr:delta>
                    <mdr:volatilityValue>0.1207</mdr:volatilityValue>
                    <mdr:termPutCall>CALL</mdr:termPutCall>
                  </mdr:Volatility>
                  <mdr:Volatility>
                    <mdr:delta>25</mdr:delta>
                    <mdr:volatilityValue>0.1101</mdr:volatilityValue>
                    <mdr:termPutCall>PUT</mdr:termPutCall>
                  </mdr:Volatility>
                  <mdr:Volatility>
                    <mdr:delta>25</mdr:delta>
                    <mdr:volatilityValue>0.1158</mdr:volatilityValue>
                    <mdr:termPutCall>CALL</mdr:termPutCall>
                  </mdr:Volatility>
                </mdr:volatilities>
              </mdr:Term>
            </mdr:Term>
            <mdr:Term>
              <mdr:inputMethod>D</mdr:inputMethod>
              <mdr:termValue>7D</mdr:termValue>
              <mdr:volatilities>
                <mdr:Volatility>
                  <mdr:delta>NEUTRAL</mdr:delta>
```

```

        <mdr:volatilityValue>0.0899</mdr:volatilityValue>
      </mdr:Volatility>
    <mdr:Volatility>
      <mdr:delta>10</mdr:delta>
      <mdr:volatilityValue>0.1164</mdr:volatilityValue>
      <mdr:termPutCall>PUT</mdr:termPutCall>
    </mdr:Volatility>
    <mdr:Volatility>
      <mdr:delta>10</mdr:delta>
      <mdr:volatilityValue>0.1192</mdr:volatilityValue>
      <mdr:termPutCall>CALL</mdr:termPutCall>
    </mdr:Volatility>
    <mdr:Volatility>
      <mdr:delta>25</mdr:delta>
      <mdr:volatilityValue>0.1076</mdr:volatilityValue>
      <mdr:termPutCall>PUT</mdr:termPutCall>
    </mdr:Volatility>
    <mdr:Volatility>
      <mdr:delta>25</mdr:delta>
      <mdr:volatilityValue>0.1092</mdr:volatilityValue>
      <mdr:termPutCall>CALL</mdr:termPutCall>
    </mdr:Volatility>
  </mdr:volatilities>
</mdr:Term>
</mdr:terms>
</mdr:VolCcyPair>
</mdr:volCcyPairs>
</mdr:FXOVolatility>
</mdr:fxoVolatility>
</mdr:MarketData>
</fpml:FpML>

```

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