

# 1 SAMPLE FPML

## 1.1 IRM

### 1.1.1 Vanilla Fixed-Float Swap

```

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

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    </d:AdjustableDate>
  </isfi:terminationDate>
  <isfi:notional>
    <m:Money>
      <m:ccy>USD</m:ccy>
      <m:amount>3000000</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>

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    </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>

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        <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>
          </iss:SwapStream>
        </ips:streams>
      </ips:SwapStreams>
    </fpml:product>
  </fpml:Trade>
</fpml:FpML>

```