

# ISDA Collateral subcommittee Electronic Data Interchange working group

## Collateral Trade Reconciliation - XML Data Interchange Format

10 March 2003

### Related Documents :

- [1] Collateral Trade Reconciliation – Minimum Data Requirements  
ISDA Collateral Subcommittee  
Electronic Data Interchange working group

### Version History :

Version 0.1	27 NOV 2002	Initial draft
Version 0.2	05 DEC 2002	Updated introduction – reworded for better readability Updated valuation detail – when native and base currencies are equal
Version 0.3	19 FEB 2003	Updated Introduction
Version 0.4	10 MAR 2003	Incorporated formatted examples
Version 1.0	10 MAR 2003	Release version of doc

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## **1. Introduction**

As the collateral market grows and participants become more sophisticated, the number of disputed calls arising leads to a significant increase in the number of reconciliations required. It has become evident that due to number of collateral management systems available, the format and information detail varies widely across the market.

The introduction of tighter dispute clauses in the 2000 ISDA documentation has led discussion on how collateral management teams can reach the target resolution times. Standardisation of trade information required to perform a reconciliation is seen as a key factor in achieving these targets. Specifying the minimum data requirements and the format in which they should be sent, will reduce the time spent matching the individual trades and allow more time to investigate the causes of the disputes.

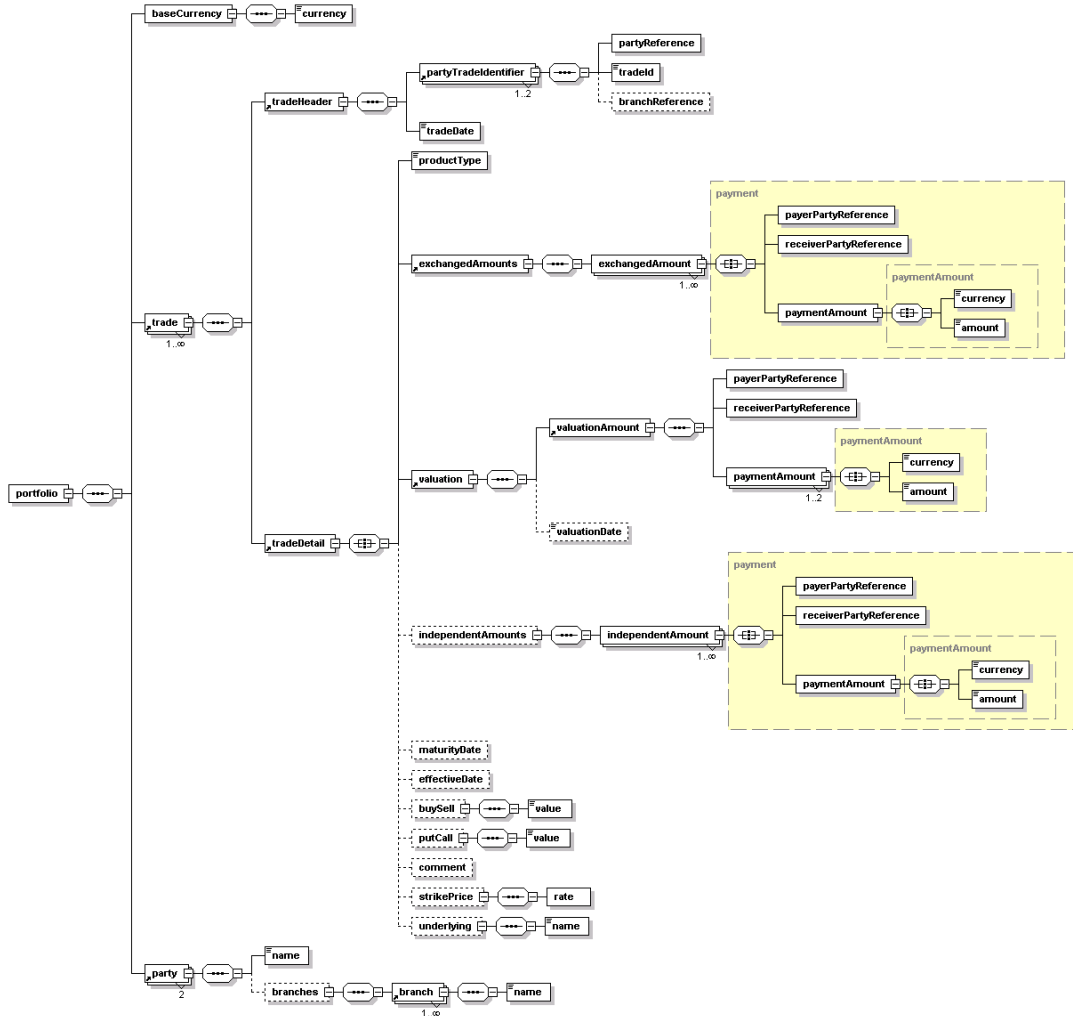
The Electronic Data Interchange working group has been looking at recommending a standard set of data to interchange. This minimum data requirement can then be exchanged using a number of mechanisms. The recommended mechanisms are delimited flat files or XML structured files. However it should be noted that the XML format does impose more stringent requirements for completeness of data than the flat file mechanism.

This document details the XML structured file format that has been agreed by the working group participants. As far as possible the formats have leveraged the ISDA FpML initiatives work. However the target use of the information is significantly different and simplifying changes have been made.

When reading this document it is useful to cross reference the example data to the schema explanations.

## 2. Overview

The following diagram gives an overview of the structure of the XML file. In essence the root portfolio element contains static data about the two parties involved in the exchange of information as well as the trade data and the base currency.



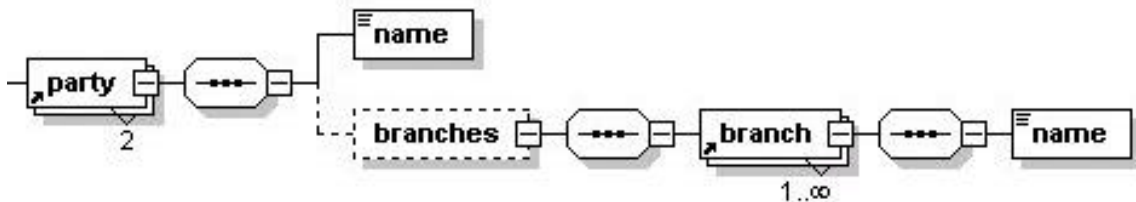
The schema provides detailed information on the format of the fields required. The field content will be described by reference to the Minimum Data Requirements [1] document. The reference will be of the format ‘XML element : Minimum Data Requirements Field Name’.

### 1.1. The Party Component

Party names are not explicitly included in the delimited file format as they are implicit in the exchange of information. The branch structures are a distinct list of all branches referred to by trades in the portfolio.

portfolio > party(1) > branches : normalised list of partyABranchName  
 portfolio > party(2) > branches : normalised list of partyBBranchName

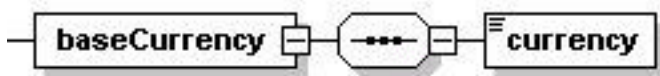
These references could equally be reversed such that party(1) referred to partyA and party(2) to partyB.



### 1.2. The Base Currency Component

The base currency of the agreement is a repeating field in the flat delimited format. It is normalised to a single entry in this format.

portfolio > baseCurrency > currency : valuationBaseCurrency



### 1.3. The Trades & Trade Components

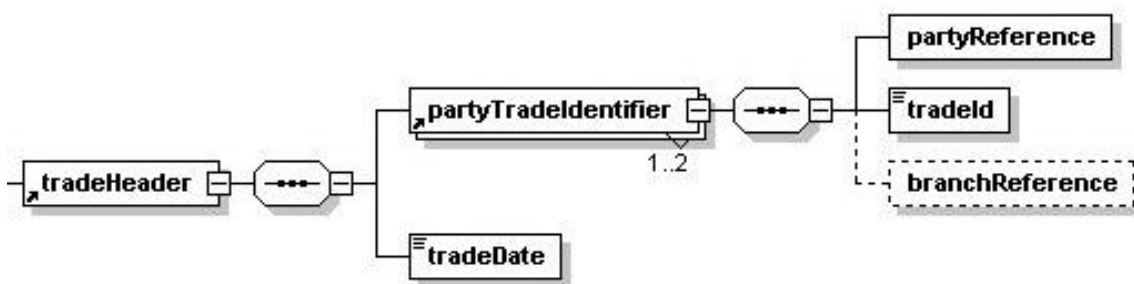
The Trades collection contains a number of Trade records. Each trade is then broken down in to a header component and a detail record.

#### 1.1.1. Trade Header

trade > tradeHeader > tradeDate : tradeDate

trade > tradeHeader > partyTradeIdentifier > tradeId : tradeIdentifierPartyA & tradeIdentifierPartyB

The partyReference is a link to the party elements defined in 1.1 to indicate if the tradeId value is that supplied by PartyA or PartyB. The branchReference is a similar link to the branch elements defined under the party in 1.1.



#### 1.1.2. Product Type

trade > tradeDetail > productType : productType



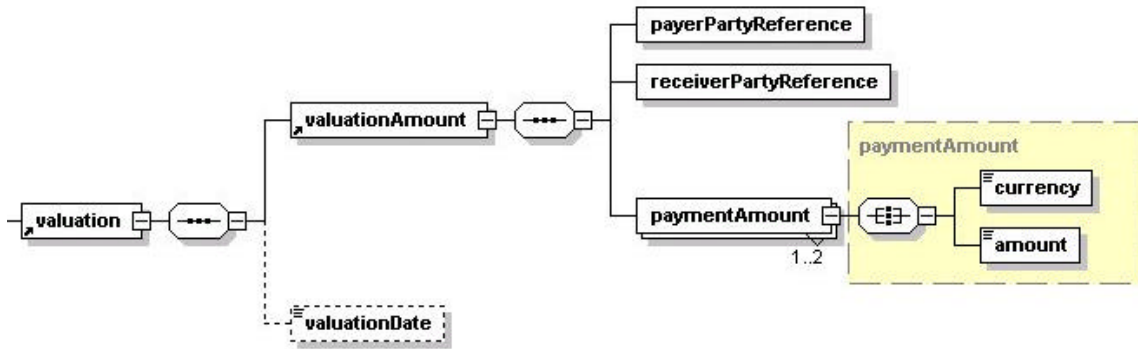
#### 1.1.3. The Valuation Detail

The payerPartyReference and receiverPartyReference are links to the parties defined in 1.1 and are used to explicitly indicate the direction of the payment flow. One of the paymentAmount subelements is the value of the trade in base currency, the other is the value in native currency. Only one paymentAmount structure is required when the native and base currencies are the same.

trade > tradeDetail > valuation > valuationDate : valuationDate

trade > tradeDetail > valuation >

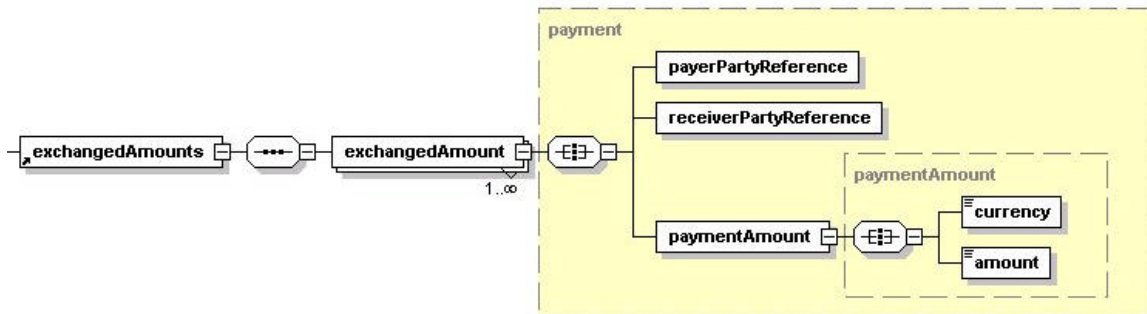
valuationAmount > paymentAmount > currency/amount :  
 valuationBaseCurrency/valuationBaseCurrencyAmount  
 & valuationNativeCurrency/valuationNativeCurrencyAmount



### 1.1.4. The Exchanged Amount Detail

The payerPartyReference and receiverPartyReference are links to the parties defined in 1.1 and are used to explicitly indicate the direction of the notional flow. The exchanged amounts refer to the notionals 1 & 2 of the deal.

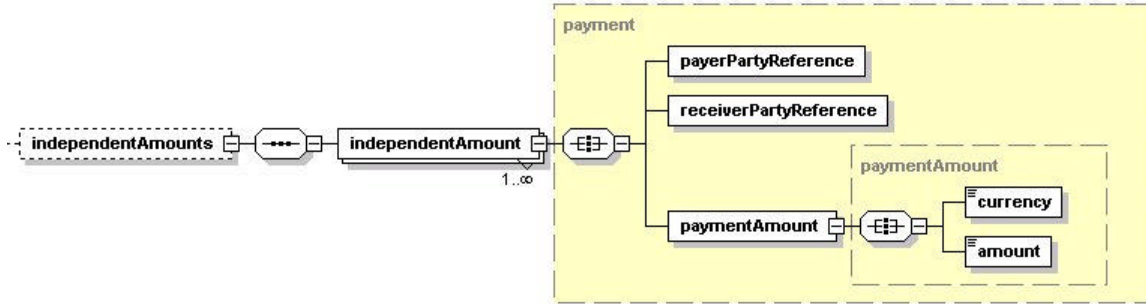
trade > exchangedAmounts > exchangedAmount > paymentAmount > currency/amount :  
 exchangedAmount1Currency/exchangedAmount1amount  
 & exchangedAmount2Currency/exchangedAmount2amount



### 1.1.5. The Independent Amount Detail

The payerPartyReference and receiverPartyReference are links to the parties defined in 1.1 and are used to explicitly indicate the direction of the IA flow. Unlike the delimited file format where the currency is assumed to be in the base currency of the agreement the XML allows the currency to be explicitly specified.

independentAmounts > independentAmount > paymentAmount > currency/amount :  
 valuationBaseCurrency/independentAmountPartyA  
 & valuationBaseCurrency/independentAmountPartyB



### 1.1.6. Maturity Date

trade > tradeDetail > maturityDate : maturityDate



### 1.1.7. Comment

Optional

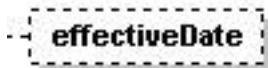
trade > tradeDetail > comment : comment



### 1.1.8. Effective Date

Optional

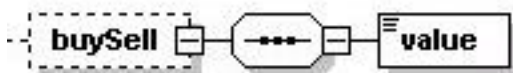
trade > tradeDetail > effectiveDate : effectiveDate



### 1.1.9. Buy Sell

Optional

trade > tradeDetail > buySell : buySell



### 1.1.10. Put Call

Optional

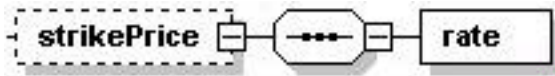
trade > tradeDetail > putCall : putCall



### 1.1.11. Strike Price

Optional

trade > tradeDetail > strikePrice > rate : strikePrice



### 1.1.12. Underlying

Optional

trade > tradeDetail > underlying > name : underlying



### 3. Schema

```

<?xml version="1.0" encoding="UTF-8"?>
<xs:schema xmlns:xs="http://www.w3.org/2001/XMLSchema" elementFormDefault="qualified" attributeFormDefault="unqualified">
  <xs:element name="portfolio">
    <xs:complexType>
      <xs:sequence>
        <xs:element name="baseCurrency">
          <xs:complexType>
            <xs:sequence>
              <xs:element name="currency" type="xs:string" nillable="false"/>
            </xs:sequence>
          </xs:complexType>
        </xs:element>
        <xs:element ref="trade" maxOccurs="unbounded"/>
        <xs:element ref="party" minOccurs="2" maxOccurs="2"/>
      </xs:sequence>
      <xs:attribute name="generationTime" type="xs:dateTime" use="optional"/>
      <xs:attribute name="generationSystem" type="xs:string" use="optional"/>
      <xs:attribute name="currencySchemeDefault" type="xs:string" use="optional"/>
      <xs:attribute name="partyIdSchemeDefault" type="xs:string" use="optional"/>
      <xs:attribute name="payRelativeToSchemeDefault" type="xs:string" use="optional"/>
      <xs:attribute name="version" type="xs:string" use="optional"/>
    </xs:complexType>
    <xs:key name="branchId-key">
      <xs:selector xpath="party/branches/branch"/>
      <xs:field xpath="@id"/>
    </xs:key>
    <xs:key name="partyId-key">
      <xs:selector xpath="party"/>
      <xs:field xpath="@id"/>
    </xs:key>
  </xs:element>
  <xs:element name="trade">
    <xs:complexType>
      <xs:sequence>
        <xs:element ref="tradeHeader"/>
        <xs:element ref="tradeDetail"/>
      </xs:sequence>
    </xs:complexType>
  </xs:element>
  <xs:element name="tradeHeader">
    <xs:complexType>
      <xs:sequence>
        <xs:element ref="partyTradeIdentifier" maxOccurs="2"/>
        <xs:element name="tradeDate" type="xs:date" nillable="false"/>
      </xs:sequence>
    </xs:complexType>
  </xs:element>

```

```

        </xs:sequence>
    </xs:complexType>
</xs:element>
<xs:element name="tradeDetail">
    <xs:complexType>
        <xs:all>
            <xs:element name="productType" nillable="false">
                <xs:simpleType>
                    <xs:restriction base="xs:string">
                        <xs:minLength value="1"/>
                    </xs:restriction>
                </xs:simpleType>
            </xs:element>
            <xs:element ref="exchangedAmounts"/>
            <xs:element ref="valuation"/>
            <xs:element name="independentAmounts" minOccurs="0">
                <xs:complexType>
                    <xs:sequence>
                        <xs:element name="independentAmount" type="payment" maxOccurs="unbounded"/>
                    </xs:sequence>
                </xs:complexType>
            </xs:element>
            <xs:element name="maturityDate" minOccurs="0"/>
            <xs:element name="effectiveDate" minOccurs="0"/>
            <xs:element name="buySell" minOccurs="0">
                <xs:complexType>
                    <xs:sequence>
                        <xs:element name="value" nillable="false">
                            <xs:simpleType>
                                <xs:restriction base="xs:string">
                                    <xs:pattern value="S"/>
                                    <xs:pattern value="B"/>
                                    <xs:enumeration value="B"/>
                                    <xs:enumeration value="S"/>
                                </xs:restriction>
                            </xs:simpleType>
                        </xs:element>
                    </xs:sequence>
                </xs:complexType>
            </xs:element>
            <xs:element name="putCall" minOccurs="0">
                <xs:complexType>
                    <xs:sequence>
                        <xs:element name="value" nillable="false">
                            <xs:simpleType>
                                <xs:restriction base="xs:string">
                                    <xs:pattern value="C"/>
                                </xs:restriction>
                            </xs:simpleType>
                        </xs:element>
                    </xs:sequence>
                </xs:complexType>
            </xs:element>
        </xs:all>
    </xs:complexType>
</xs:element>

```

```

                <xs:pattern value="P"/>
                <xs:enumeration value="C"/>
                <xs:enumeration value="P"/>
            </xs:restriction>
        </xs:simpleType>
    </xs:element>
</xs:sequence>
</xs:complexType>
</xs:element>
<xs:element name="comment" minOccurs="0"/>
<xs:element name="strikePrice" minOccurs="0">
    <xs:complexType>
        <xs:sequence>
            <xs:element name="rate" nillable="false"/>
        </xs:sequence>
    </xs:complexType>
</xs:element>
<xs:element name="underlying" minOccurs="0">
    <xs:complexType>
        <xs:sequence>
            <xs:element name="name" type="xs:string" nillable="false"/>
        </xs:sequence>
    </xs:complexType>
</xs:element>
</xs:all>
</xs:complexType>
</xs:element>
<xs:element name="party">
    <xs:complexType>
        <xs:sequence>
            <xs:element name="name" nillable="false">
                <xs:simpleType>
                    <xs:restriction base="xs:string">
                        <xs:minLength value="1"/>
                    </xs:restriction>
                </xs:simpleType>
            </xs:element>
            <xs:element name="branches" minOccurs="0">
                <xs:complexType>
                    <xs:sequence>
                        <xs:element ref="branch" maxOccurs="unbounded"/>
                    </xs:sequence>
                </xs:complexType>
            </xs:element>
        </xs:sequence>
        <xs:attribute name="id" type="partyId" use="required"/>
    </xs:complexType>

```

```

</xs:element>
<xs:element name="branch">
  <xs:complexType>
    <xs:sequence>
      <xs:element name="name" nillable="false">
        <xs:simpleType>
          <xs:restriction base="xs:string">
            <xs:minLength value="1"/>
          </xs:restriction>
        </xs:simpleType>
      </xs:element>
    </xs:sequence>
    <xs:attribute name="id" type="branchId" use="required"/>
  </xs:complexType>
</xs:element>
<xs:simpleType name="branchId">
  <xs:restriction base="xs:string">
    <xs:minLength value="1"/>
  </xs:restriction>
</xs:simpleType>
<xs:simpleType name="partyId">
  <xs:restriction base="xs:string">
    <xs:minLength value="1"/>
  </xs:restriction>
</xs:simpleType>
<xs:element name="partyTradeIdentifier">
  <xs:complexType>
    <xs:sequence>
      <xs:element name="partyReference">
        <xs:complexType>
          <xs:attribute name="href" type="partyId" use="required"/>
        </xs:complexType>
        <xs:keyref name="partyReference-partyId-valid" refer="partyId-key">
          <xs:selector xpath="."/>
          <xs:field xpath="@href"/>
        </xs:keyref>
      </xs:element>
      <xs:element name="tradeId" nillable="false">
        <xs:complexType>
          <xs:simpleContent>
            <xs:extension base="xs:string">
              <xs:attribute name="tradeIdScheme" type="xs:string" use="optional"/>
            </xs:extension>
          </xs:simpleContent>
        </xs:complexType>
      </xs:element>
      <xs:element name="branchReference" minOccurs="0">

```

## Collateral Trade Reconciliation – XML Data Interchange Format

```
        <xs:complexType>
            <xs:attribute name="href" type="branchId" use="required"/>
        </xs:complexType>
        <xs:keyref name="branchReference-branchId-valid" refer="branchId-key">
            <xs:selector xpath="."/>
            <xs:field xpath="@href"/>
        </xs:keyref>
    </xs:element>
</xs:sequence>
</xs:complexType>
</xs:element>
<xs:complexType name="payment">
    <xs:all>
        <xs:element name="payerPartyReference">
            <xs:complexType>
                <xs:attribute name="href" type="partyId" use="required"/>
            </xs:complexType>
            <xs:keyref name="payer-partyId-valid" refer="partyId-key">
                <xs:selector xpath="."/>
                <xs:field xpath="@href"/>
            </xs:keyref>
        </xs:element>
        <xs:element name="receiverPartyReference">
            <xs:complexType>
                <xs:attribute name="href" type="partyId" use="required"/>
            </xs:complexType>
            <xs:keyref name="reciever-partyId-valid" refer="partyId-key">
                <xs:selector xpath="."/>
                <xs:field xpath="@href"/>
            </xs:keyref>
        </xs:element>
        <xs:element name="paymentAmount" type="paymentAmount"/>
    </xs:all>
</xs:complexType>
<xs:complexType name="paymentAmount">
    <xs:all>
        <xs:element name="currency" type="xs:string" nillable="false"/>
        <xs:element name="amount" nillable="false">
            <xs:simpleType>
                <xs:restriction base="xs:string">
                    <xs:pattern value="\d+"/>
                </xs:restriction>
            </xs:simpleType>
        </xs:element>
    </xs:all>
</xs:complexType>
<xs:element name="exchangedAmounts">
```

## Collateral Trade Reconciliation – XML Data Interchange Format

```
<xs:complexType>
  <xs:sequence>
    <xs:element name="exchangedAmount" type="payment" maxOccurs="unbounded"/>
  </xs:sequence>
</xs:complexType>
</xs:element>
<xs:element name="valuation">
  <xs:complexType>
    <xs:sequence>
      <xs:element ref="valuationAmount"/>
      <xs:element name="valuationDate" type="xs:date" nillable="false" minOccurs="0"/>
    </xs:sequence>
  </xs:complexType>
</xs:element>
<xs:element name="valuationAmount">
  <xs:complexType>
    <xs:sequence>
      <xs:element name="payerPartyReference">
        <xs:complexType>
          <xs:attribute name="href" type="partyId" use="required"/>
        </xs:complexType>
        <xs:keyref name="payer-partyId-valid2" refer="partyId-key">
          <xs:selector xpath="."/>
          <xs:field xpath="@href"/>
        </xs:keyref>
      </xs:element>
      <xs:element name="receiverPartyReference">
        <xs:complexType>
          <xs:attribute name="href" type="partyId" use="required"/>
        </xs:complexType>
        <xs:keyref name="reciever-partyId-valid2" refer="partyId-key">
          <xs:selector xpath="."/>
          <xs:field xpath="@href"/>
        </xs:keyref>
      </xs:element>
      <xs:element name="paymentAmount" type="paymentAmount" maxOccurs="2"/>
    </xs:sequence>
  </xs:complexType>
</xs:element>
</xs:schema>
```

## 4. Example data

```

<?xml version="1.0" encoding="UTF-8"?>
<portfolio xmlns="http://www.isda.org/collateral/reconciliationPortfolio" version="1.0"
currencySchemeDefault="http://www.fpml.org/ext/iso4217"
partyIdSchemeDefault="http://www.fpml.org/ext/iso9362"
payRelativeToSchemeDefault="http://www.fpml.org/spec/2000/pay-relative-to-1-0">
  <baseCurrency>
    <currency>USD</currency>
  </baseCurrency>
  <trade>
    <tradeHeader>
      <partyTradeIdentifier>
        <partyReference href="partyA"/>
        <tradeId tradeIdScheme="http://www.partyA.com/trade-id">MT4343</tradeId>
        <branchReference href="partyAB1"/>
      </partyTradeIdentifier>
      <partyTradeIdentifier>
        <partyReference href="partyB"/>
        <tradeId tradeIdScheme="http://www.partyB.com/trade-id">D1</tradeId>
        <branchReference href="partyBB1"/>
      </partyTradeIdentifier>
      <tradeDate>1995-09-27</tradeDate>
    </tradeHeader>
    <tradeDetail>
      <productType>Ccy Swap</productType>
      <exchangedAmounts>
        <exchangedAmount>
          <payerPartyReference href="partyA"/>
          <receiverPartyReference href="partyB"/>
          <paymentAmount>
            <currency>USD</currency>
            <amount>22000000</amount>
          </paymentAmount>
        </exchangedAmount>
        <exchangedAmount>
          <payerPartyReference href="partyB"/>
          <receiverPartyReference href="partyA"/>
          <paymentAmount>
            <currency>ITL</currency>
            <amount>2827500000</amount>
          </paymentAmount>
        </exchangedAmount>
      </exchangedAmounts>
      <valuation>
        <valuationAmount>
          <payerPartyReference href="partyB"/>
          <receiverPartyReference href="partyA"/>
          <paymentAmount>
            <currency>USD</currency>
            <amount>397435</amount>
          </paymentAmount>
        </valuationAmount>
        <valuationDate>2002-08-06</valuationDate>
      </valuation>
      <maturityDate>2001-08-27</maturityDate>
      <effectiveDate>1995-09-27</effectiveDate>
      <putCall>
        <value>P</value>
      </putCall>
    </tradeDetail>
  </trade>
  <trade>
    <tradeHeader>
      <partyTradeIdentifier>

```

## Collateral Trade Reconciliation – XML Data Interchange Format

```

    <partyReference href="partyA"/>
    <tradeId tradeIdScheme="http://www.partyA.com/trade-id">IP80000607 </tradeId>
    <branchReference href="partyAB1"/>
  </partyTradeIdentifier>
  <partyTradeIdentifier>
    <partyReference href="partyB"/>
    <tradeId tradeIdScheme="http://www.partyB.com/trade-id">D2</tradeId>
    <branchReference href="partyBB1"/>
  </partyTradeIdentifier>
  <tradeDate>1995-08-07</tradeDate>
</tradeHeader>
<tradeDetail>
  <productType>IR Swap</productType>
  <exchangedAmounts>
    <exchangedAmount>
      <payerPartyReference href="partyA"/>
      <receiverPartyReference href="partyB"/>
      <paymentAmount>
        <currency>GBP</currency>
        <amount>5000000</amount>
      </paymentAmount>
    </exchangedAmount>
    <exchangedAmount>
      <payerPartyReference href="partyB"/>
      <receiverPartyReference href="partyA"/>
      <paymentAmount>
        <currency>GBP</currency>
        <amount>5000000</amount>
      </paymentAmount>
    </exchangedAmount>
  </exchangedAmounts>
  <valuation>
    <valuationAmount>
      <payerPartyReference href="partyA"/>
      <receiverPartyReference href="partyB"/>
      <paymentAmount>
        <currency>USD</currency>
        <amount>58790</amount>
      </paymentAmount>
    </valuationAmount>
    <valuationDate>2002-08-06</valuationDate>
  </valuation>
  <independentAmounts>
    <independentAmount>
      <payerPartyReference href="partyA"/>
      <receiverPartyReference href="partyB"/>
      <paymentAmount>
        <currency>USD</currency>
        <amount>1000000</amount>
      </paymentAmount>
    </independentAmount>
  </independentAmounts>
  <maturityDate>2000-08-07</maturityDate>
  <effectiveDate>1995-08-07</effectiveDate>
  <putCall>
    <value>C</value>
  </putCall>
  <comment>Exchanged Currency 1 and 2</comment>
</tradeDetail>
</trade>
<trade>
  <tradeHeader>
    <partyTradeIdentifier>
      <partyReference href="partyA"/>
      <tradeId tradeIdScheme="http://www.partyA.com/trade-id">IP800006071</tradeId>
      <branchReference href="partyAB1"/>

```

## Collateral Trade Reconciliation – XML Data Interchange Format

```

    </partyTradeIdentifier>
  <partyTradeIdentifier>
    <partyReference href="partyB"/>
    <tradeId tradeIdScheme="http://www.partyB.com/trade-id">D21 </tradeId>
    <branchReference href="partyBB1"/>
  </partyTradeIdentifier>
  <tradeDate>1995-08-07</tradeDate>
</tradeHeader>
<tradeDetail>
  <productType>IR Swap</productType>
  <exchangedAmounts>
    <exchangedAmount>
      <payerPartyReference href="partyA"/>
      <receiverPartyReference href="partyB"/>
      <paymentAmount>
        <currency>GBP</currency>
        <amount>5000000</amount>
      </paymentAmount>
    </exchangedAmount>
  </exchangedAmounts>
  <valuation>
    <valuationAmount>
      <payerPartyReference href="partyA"/>
      <receiverPartyReference href="partyB"/>
      <paymentAmount>
        <currency>USD</currency>
        <amount>58790</amount>
      </paymentAmount>
      <paymentAmount>
        <currency>GBP</currency>
        <amount>37929</amount>
      </paymentAmount>
    </valuationAmount>
    <valuationDate>2002-08-06</valuationDate>
  </valuation>
  <independentAmounts>
    <independentAmount>
      <payerPartyReference href="partyA"/>
      <receiverPartyReference href="partyB"/>
      <paymentAmount>
        <currency>USD</currency>
        <amount>1000000</amount>
      </paymentAmount>
    </independentAmount>
  </independentAmounts>
  <maturityDate>2000-08-07</maturityDate>
  <effectiveDate>1995-08-07</effectiveDate>
  <putCall>
    <value>C</value>
  </putCall>
  <comment>Exchanged Currency 1</comment>
</tradeDetail>
</trade>
<trade>
  <tradeHeader>
    <partyTradeIdentifier>
      <partyReference href="partyA"/>
      <tradeId tradeIdScheme="http://www.partyA.com/trade-id">IP80000646</tradeId>
      <branchReference href="partyAB1"/>
    </partyTradeIdentifier>
    <partyTradeIdentifier>
      <partyReference href="partyB"/>
      <tradeId tradeIdScheme="http://www.partyB.com/trade-id">D3</tradeId>
      <branchReference href="partyBB1"/>
    </partyTradeIdentifier>
    <tradeDate>1996-07-10</tradeDate>
  </tradeHeader>

```

## Collateral Trade Reconciliation – XML Data Interchange Format

```

</tradeHeader>
<tradeDetail>
  <productType>IR Swap</productType>
  <exchangedAmounts>
    <exchangedAmount>
      <payerPartyReference href="partyA"/>
      <receiverPartyReference href="partyB"/>
      <paymentAmount>
        <currency>GBP</currency>
        <amount>5000000</amount>
      </paymentAmount>
    </exchangedAmount>
    <exchangedAmount>
      <payerPartyReference href="partyB"/>
      <receiverPartyReference href="partyA"/>
      <paymentAmount>
        <currency>GBP</currency>
        <amount>5000000</amount>
      </paymentAmount>
    </exchangedAmount>
  </exchangedAmounts>
  <valuation>
    <valuationAmount>
      <payerPartyReference href="partyA"/>
      <receiverPartyReference href="partyB"/>
      <paymentAmount>
        <currency>USD</currency>
        <amount>247913</amount>
      </paymentAmount>
    </valuationAmount>
    <valuationDate>2002-08-06</valuationDate>
  </valuation>
  <maturityDate>2003-07-10</maturityDate>
  <effectiveDate>1996-07-10</effectiveDate>
  <putCall>
    <value>P</value>
  </putCall>
  <comment>Put</comment>
</tradeDetail>
</trade>
<trade>
  <tradeHeader>
    <partyTradeIdentifier>
      <partyReference href="partyA"/>
      <tradeId tradeIdScheme="http://www.partyA.com/trade-id">IP80000686</tradeId>
      <branchReference href="partyAB1"/>
    </partyTradeIdentifier>
    <partyTradeIdentifier>
      <partyReference href="partyB"/>
      <tradeId tradeIdScheme="http://www.partyB.com/trade-id">D4</tradeId>
    </partyTradeIdentifier>
    <tradeDate>1997-01-09</tradeDate>
  </tradeHeader>
  <tradeDetail>
    <productType>IR Swap</productType>
    <exchangedAmounts>
      <exchangedAmount>
        <payerPartyReference href="partyA"/>
        <receiverPartyReference href="partyB"/>
        <paymentAmount>
          <currency>GBP</currency>
          <amount>10000000</amount>
        </paymentAmount>
      </exchangedAmount>
      <exchangedAmount>
        <payerPartyReference href="partyB"/>

```

## Collateral Trade Reconciliation – XML Data Interchange Format

```

        <receiverPartyReference href="partyA"/>
        <paymentAmount>
            <currency>GBP</currency>
            <amount>1000000</amount>
        </paymentAmount>
    </exchangedAmount>
</exchangedAmounts>
<valuation>
    <valuationAmount>
        <payerPartyReference href="partyA"/>
        <receiverPartyReference href="partyB"/>
        <paymentAmount>
            <currency>USD</currency>
            <amount>259360</amount>
        </paymentAmount>
    </valuationAmount>
    <valuationDate>2002-01-19</valuationDate>
</valuation>
<maturityDate>2002-01-09</maturityDate>
<effectiveDate>1997-01-09</effectiveDate>
<putCall>
    <value>C</value>
</putCall>
<comment>Call</comment>
</tradeDetail>
</trade>
<trade>
    <tradeHeader>
        <partyTradeIdentifier>
            <partyReference href="partyA"/>
            <tradeId tradeIdScheme="http://www.partyA.com/trade-id">IP80000704</tradeId>
            <branchReference href="partyAB1"/>
        </partyTradeIdentifier>
        <partyTradeIdentifier>
            <partyReference href="partyB"/>
            <tradeId tradeIdScheme="http://www.partyB.com/trade-id">D5</tradeId>
            <branchReference href="partyBB1"/>
        </partyTradeIdentifier>
        <tradeDate>1997-04-14</tradeDate>
    </tradeHeader>
    <tradeDetail>
        <productType>IR Swap</productType>
        <exchangedAmounts>
            <exchangedAmount>
                <payerPartyReference href="partyA"/>
                <receiverPartyReference href="partyB"/>
                <paymentAmount>
                    <currency>GBP</currency>
                    <amount>15000000</amount>
                </paymentAmount>
            </exchangedAmount>
            <exchangedAmount>
                <payerPartyReference href="partyB"/>
                <receiverPartyReference href="partyA"/>
                <paymentAmount>
                    <currency>GBP</currency>
                    <amount>15000000</amount>
                </paymentAmount>
            </exchangedAmount>
        </exchangedAmounts>
        <valuation>
            <valuationAmount>
                <payerPartyReference href="partyA"/>
                <receiverPartyReference href="partyB"/>
                <paymentAmount>
                    <currency>USD</currency>

```

## Collateral Trade Reconciliation – XML Data Interchange Format

```

        <amount>476413</amount>
      </paymentAmount>
    </paymentAmount>
    <currency>EUR</currency>
    <amount>470000</amount>
  </paymentAmount>
</valuationAmount>
<valuationDate>2002-08-06</valuationDate>
</valuation>
<maturityDate>2002-04-15</maturityDate>
<effectiveDate>1997-04-14</effectiveDate>
<buySell>
  <value>S</value>
</buySell>
<comment>Sell</comment>
</tradeDetail>
</trade>
<trade>
  <tradeHeader>
    <partyTradeIdentifier>
      <partyReference href="partyA"/>
      <tradeId tradeIdScheme="http://www.partyA.com/trade-id">MT2828</tradeId>
      <branchReference href="partyAB2"/>
    </partyTradeIdentifier>
    <partyTradeIdentifier>
      <partyReference href="partyB"/>
      <branchReference href="partyBB2"/>
    </partyTradeIdentifier>
    <tradeDate>1992-09-22</tradeDate>
  </tradeHeader>
  <tradeDetail>
    <productType>IR Swap</productType>
    <exchangedAmounts>
      <exchangedAmount>
        <payerPartyReference href="partyA"/>
        <receiverPartyReference href="partyB"/>
        <paymentAmount>
          <currency>EUR</currency>
          <amount>50000000</amount>
        </paymentAmount>
      </exchangedAmount>
      <exchangedAmount>
        <payerPartyReference href="partyB"/>
        <receiverPartyReference href="partyA"/>
        <paymentAmount>
          <currency>EUR</currency>
          <amount>50000000</amount>
        </paymentAmount>
      </exchangedAmount>
    </exchangedAmounts>
    <valuation>
      <valuationAmount>
        <payerPartyReference href="partyB"/>
        <receiverPartyReference href="partyA"/>
        <paymentAmount>
          <currency>USD</currency>
          <amount>3998964</amount>
        </paymentAmount>
      </valuationAmount>
      <valuationDate>2002-08-06</valuationDate>
    </valuation>
    <maturityDate>2002-09-18</maturityDate>
    <effectiveDate>1992-09-22</effectiveDate>
    <buySell>
      <value>B</value>
    </buySell>
  </tradeDetail>
</trade>

```

## Collateral Trade Reconciliation – XML Data Interchange Format

```

        <comment>Buy </comment>
    </tradeDetail>
</trade>
<trade>
    <tradeHeader>
        <partyTradeIdentifier>
            <partyReference href="partyA"/>
            <tradeId tradeIdScheme="http://www.partyA.com/trade-id">IP80000759 </tradeId>
            <branchReference href="partyAB1"/>
        </partyTradeIdentifier>
        <partyTradeIdentifier>
            <partyReference href="partyB"/>
            <tradeId tradeIdScheme="http://www.partyB.com/trade-id">D6 </tradeId>
            <branchReference href="partyBB1"/>
        </partyTradeIdentifier>
        <tradeDate>1997-11-28 </tradeDate>
    </tradeHeader>
    <tradeDetail>
        <productType>IR Swap </productType>
        <exchangedAmounts>
            <exchangedAmount>
                <payerPartyReference href="partyA"/>
                <receiverPartyReference href="partyB"/>
                <paymentAmount>
                    <currency>GBP </currency>
                    <amount>25000000 </amount>
                </paymentAmount>
            </exchangedAmount>
            <exchangedAmount>
                <payerPartyReference href="partyB"/>
                <receiverPartyReference href="partyA"/>
                <paymentAmount>
                    <currency>GBP </currency>
                    <amount>25000000 </amount>
                </paymentAmount>
            </exchangedAmount>
        </exchangedAmounts>
        <valuation>
            <valuationAmount>
                <payerPartyReference href="partyB"/>
                <receiverPartyReference href="partyA"/>
                <paymentAmount>
                    <currency>USD </currency>
                    <amount>170511 </amount>
                </paymentAmount>
            </valuationAmount>
            <valuationDate>2002-08-06 </valuationDate>
        </valuation>
        <independentAmounts>
            <independentAmount>
                <payerPartyReference href="partyB"/>
                <receiverPartyReference href="partyA"/>
                <paymentAmount>
                    <currency>USD </currency>
                    <amount>2000000 </amount>
                </paymentAmount>
            </independentAmount>
        </independentAmounts>
        <maturityDate>2000-11-30 </maturityDate>
        <effectiveDate>1997-11-28 </effectiveDate>
        <buySell>
            <value>S </value>
        </buySell>
        <comment>independent amount A </comment>
    </tradeDetail>
</trade>

```

## Collateral Trade Reconciliation – XML Data Interchange Format

```

<trade>
  <tradeHeader>
    <partyTradeIdentifier>
      <partyReference href="partyA"/>
      <tradeId tradeIdScheme="http://www.partyA.com/trade-id">IP80000760</tradeId>
      <branchReference href="partyAB1"/>
    </partyTradeIdentifier>
    <partyTradeIdentifier>
      <partyReference href="partyB"/>
      <tradeId tradeIdScheme="http://www.partyB.com/trade-id">D7</tradeId>
      <branchReference href="partyBB1"/>
    </partyTradeIdentifier>
    <tradeDate>1997-11-28</tradeDate>
  </tradeHeader>
  <tradeDetail>
    <productType>IR Swap</productType>
    <exchangedAmounts>
      <exchangedAmount>
        <payerPartyReference href="partyA"/>
        <receiverPartyReference href="partyB"/>
        <paymentAmount>
          <currency>GBP</currency>
          <amount>30000000</amount>
        </paymentAmount>
      </exchangedAmount>
      <exchangedAmount>
        <payerPartyReference href="partyB"/>
        <receiverPartyReference href="partyA"/>
        <paymentAmount>
          <currency>GBP</currency>
          <amount>30000000</amount>
        </paymentAmount>
      </exchangedAmount>
    </exchangedAmounts>
    <valuation>
      <valuationAmount>
        <payerPartyReference href="partyB"/>
        <receiverPartyReference href="partyA"/>
        <paymentAmount>
          <currency>USD</currency>
          <amount>204613</amount>
        </paymentAmount>
      </valuationAmount>
      <valuationDate>2002-08-06</valuationDate>
    </valuation>
    <independentAmounts>
      <independentAmount>
        <payerPartyReference href="partyA"/>
        <receiverPartyReference href="partyB"/>
        <paymentAmount>
          <currency>USD</currency>
          <amount>4000000</amount>
        </paymentAmount>
      </independentAmount>
    </independentAmounts>
    <maturityDate>2000-11-30</maturityDate>
    <effectiveDate>1997-11-28</effectiveDate>
    <buySell>
      <value>S</value>
    </buySell>
    <comment>independent amount B</comment>
  </tradeDetail>
</trade>
<trade>
  <tradeHeader>
    <partyTradeIdentifier>

```

## Collateral Trade Reconciliation – XML Data Interchange Format

```

    <partyReference href="partyA"/>
    <tradeId tradeIdScheme="http://www.partyA.com/trade-id">IP80000833</tradeId>
    <branchReference href="partyAB1"/>
  </partyTradeIdentifier>
  <partyTradeIdentifier>
    <partyReference href="partyB"/>
    <tradeId tradeIdScheme="http://www.partyB.com/trade-id">D8</tradeId>
    <branchReference href="partyBB1"/>
  </partyTradeIdentifier>
  <tradeDate>1997-12-24</tradeDate>
</tradeHeader>
<tradeDetail>
  <productType>IR Swap</productType>
  <exchangedAmounts>
    <exchangedAmount>
      <payerPartyReference href="partyA"/>
      <receiverPartyReference href="partyB"/>
      <paymentAmount>
        <currency>GBP</currency>
        <amount>3000000</amount>
      </paymentAmount>
    </exchangedAmount>
    <exchangedAmount>
      <payerPartyReference href="partyB"/>
      <receiverPartyReference href="partyA"/>
      <paymentAmount>
        <currency>GBP</currency>
        <amount>3000000</amount>
      </paymentAmount>
    </exchangedAmount>
  </exchangedAmounts>
  <valuation>
    <valuationAmount>
      <payerPartyReference href="partyA"/>
      <receiverPartyReference href="partyB"/>
      <paymentAmount>
        <currency>USD</currency>
        <amount>198782</amount>
      </paymentAmount>
    </valuationAmount>
    <valuationDate>2002-01-19</valuationDate>
  </valuation>
  <independentAmounts>
    <independentAmount>
      <payerPartyReference href="partyB"/>
      <receiverPartyReference href="partyA"/>
      <paymentAmount>
        <currency>USD</currency>
        <amount>2000000</amount>
      </paymentAmount>
    </independentAmount>
    <independentAmount>
      <payerPartyReference href="partyA"/>
      <receiverPartyReference href="partyB"/>
      <paymentAmount>
        <currency>USD</currency>
        <amount>2000000</amount>
      </paymentAmount>
    </independentAmount>
  </independentAmounts>
  <maturityDate>2005-01-04</maturityDate>
  <effectiveDate>2000-01-04</effectiveDate>
  <comment>independent amount A and B</comment>
</tradeDetail>
</trade>
<trade>

```

## Collateral Trade Reconciliation – XML Data Interchange Format

```

<tradeHeader>
  <partyTradeIdentifier>
    <partyReference href="partyA"/>
    <tradeId tradeIdScheme="http://www.partyA.com/trade-id">IP80000864 </tradeId>
    <branchReference href="partyAB1"/>
  </partyTradeIdentifier>
  <partyTradeIdentifier>
    <partyReference href="partyB"/>
    <tradeId tradeIdScheme="http://www.partyB.com/trade-id">D9</tradeId>
    <branchReference href="partyBB1"/>
  </partyTradeIdentifier>
  <tradeDate>1998-07-21 </tradeDate>
</tradeHeader>
<tradeDetail>
  <productType>IR Swap</productType>
  <exchangedAmounts>
    <exchangedAmount>
      <payerPartyReference href="partyA"/>
      <receiverPartyReference href="partyB"/>
      <paymentAmount>
        <currency>GBP</currency>
        <amount>15000000</amount>
      </paymentAmount>
    </exchangedAmount>
    <exchangedAmount>
      <payerPartyReference href="partyB"/>
      <receiverPartyReference href="partyA"/>
      <paymentAmount>
        <currency>GBP</currency>
        <amount>15000000</amount>
      </paymentAmount>
    </exchangedAmount>
  </exchangedAmounts>
  <valuation>
    <valuationAmount>
      <payerPartyReference href="partyA"/>
      <receiverPartyReference href="partyB"/>
      <paymentAmount>
        <currency>USD</currency>
        <amount>239520 </amount>
      </paymentAmount>
      <paymentAmount>
        <currency>EUR</currency>
        <amount>240000 </amount>
      </paymentAmount>
    </valuationAmount>
    <valuationDate>2002-08-06</valuationDate>
  </valuation>
  <maturityDate>2013-07-22</maturityDate>
  <effectiveDate>1998-07-21 </effectiveDate>
</tradeDetail>
</trade>
<trade>
  <tradeHeader>
    <partyTradeIdentifier>
      <partyReference href="partyA"/>
      <tradeId tradeIdScheme="http://www.partyA.com/trade-id">IP80001184 </tradeId>
      <branchReference href="partyAB1"/>
    </partyTradeIdentifier>
    <partyTradeIdentifier>
      <partyReference href="partyB"/>
      <tradeId tradeIdScheme="http://www.partyB.com/trade-id">D10 </tradeId>
      <branchReference href="partyBB1"/>
    </partyTradeIdentifier>
    <tradeDate>1998-06-17 </tradeDate>
  </tradeHeader>

```

## Collateral Trade Reconciliation – XML Data Interchange Format

```

<tradeDetail >
  <productType>IR Swap</productType>
  <exchangedAmounts >
    <exchangedAmount >
      <payerPartyReference href="partyA"/>
      <receiverPartyReference href="partyB"/>
      <paymentAmount >
        <currency>GBP</currency>
        <amount>20000000</amount>
      </paymentAmount >
    </exchangedAmount >
    <exchangedAmount >
      <payerPartyReference href="partyB"/>
      <receiverPartyReference href="partyA"/>
      <paymentAmount >
        <currency>GBP</currency>
        <amount>20000000</amount>
      </paymentAmount >
    </exchangedAmount >
  </exchangedAmounts >
  <valuation >
    <valuationAmount >
      <payerPartyReference href="partyA"/>
      <receiverPartyReference href="partyB"/>
      <paymentAmount >
        <currency>USD</currency>
        <amount>291284</amount>
      </paymentAmount >
    </valuationAmount >
    <valuationDate>2002-01-19</valuationDate>
  </valuation >
  <maturityDate>2003-06-17</maturityDate>
  <effectiveDate>1998-06-17</effectiveDate>
</tradeDetail >
</trade >
<trade >
  <tradeHeader >
    <partyTradeIdentifier >
      <partyReference href="partyA"/>
      <tradeId tradeIdScheme="http://www.partyA.com/trade-id">IP80001203</tradeId >
      <branchReference href="partyAB1"/>
    </partyTradeIdentifier >
    <partyTradeIdentifier >
      <partyReference href="partyB"/>
      <tradeId tradeIdScheme="http://www.partyB.com/trade-id">D11</tradeId >
      <branchReference href="partyBB1"/>
    </partyTradeIdentifier >
    <tradeDate>1998-07-09</tradeDate>
  </tradeHeader >
  <tradeDetail >
    <productType>IR Swap</productType>
    <exchangedAmounts >
      <exchangedAmount >
        <payerPartyReference href="partyA"/>
        <receiverPartyReference href="partyB"/>
        <paymentAmount >
          <currency>GBP</currency>
          <amount>20000000</amount>
        </paymentAmount >
      </exchangedAmount >
      <exchangedAmount >
        <payerPartyReference href="partyB"/>
        <receiverPartyReference href="partyA"/>
        <paymentAmount >
          <currency>GBP</currency>
          <amount>20000000</amount>
        </paymentAmount >
      </exchangedAmount >
    </exchangedAmounts >
  </tradeDetail >
</trade >

```

## Collateral Trade Reconciliation – XML Data Interchange Format

```

        </paymentAmount>
    </exchangedAmount>
</exchangedAmounts>
<valuation>
    <valuationAmount>
        <payerPartyReference href="partyA"/>
        <receiverPartyReference href="partyB"/>
        <paymentAmount>
            <currency>USD</currency>
            <amount>202448</amount>
        </paymentAmount>
    </valuationAmount>
    <valuationDate>2002-08-06</valuationDate>
</valuation>
<maturityDate>2003-07-09</maturityDate>
<effectiveDate>1998-07-09</effectiveDate>
</tradeDetail>
</trade>
<trade>
    <tradeHeader>
        <partyTradeIdentifier>
            <partyReference href="partyA"/>
            <tradeId tradeIdScheme="http://www.partyA.com/trade-id">IP80001217</tradeId>
            <branchReference href="partyAB1"/>
        </partyTradeIdentifier>
        <partyTradeIdentifier>
            <partyReference href="partyB"/>
            <tradeId tradeIdScheme="http://www.partyB.com/trade-id">D12</tradeId>
            <branchReference href="partyBB1"/>
        </partyTradeIdentifier>
        <tradeDate>1998-08-04</tradeDate>
    </tradeHeader>
    <tradeDetail>
        <productType>IR Swap</productType>
        <exchangedAmounts>
            <exchangedAmount>
                <payerPartyReference href="partyA"/>
                <receiverPartyReference href="partyB"/>
                <paymentAmount>
                    <currency>GBP</currency>
                    <amount>40000000</amount>
                </paymentAmount>
            </exchangedAmount>
            <exchangedAmount>
                <payerPartyReference href="partyB"/>
                <receiverPartyReference href="partyA"/>
                <paymentAmount>
                    <currency>GBP</currency>
                    <amount>40000000</amount>
                </paymentAmount>
            </exchangedAmount>
        </exchangedAmounts>
        <valuation>
            <valuationAmount>
                <payerPartyReference href="partyA"/>
                <receiverPartyReference href="partyB"/>
                <paymentAmount>
                    <currency>USD</currency>
                    <amount>275580</amount>
                </paymentAmount>
                <paymentAmount>
                    <currency>GBP</currency>
                    <amount>177793</amount>
                </paymentAmount>
            </valuationAmount>
            <valuationDate>2002-01-19</valuationDate>
        </valuation>
    </tradeDetail>
</trade>

```

## Collateral Trade Reconciliation – XML Data Interchange Format

```

    </valuation>
    <maturityDate>2000-08-04</maturityDate>
    <effectiveDate>1998-08-04</effectiveDate>
  </tradeDetail>
</trade>
<trade>
  <tradeHeader>
    <partyTradeIdentifier>
      <partyReference href="partyA"/>
      <tradeId tradeIdScheme="http://www.partyA.com/trade-id">IP80001275</tradeId>
      <branchReference href="partyAB1"/>
    </partyTradeIdentifier>
    <partyTradeIdentifier>
      <partyReference href="partyB"/>
      <tradeId tradeIdScheme="http://www.partyB.com/trade-id">D13</tradeId>
      <branchReference href="partyBB1"/>
    </partyTradeIdentifier>
    <tradeDate>1998-08-06</tradeDate>
  </tradeHeader>
  <tradeDetail>
    <productType>IR Swap</productType>
    <exchangedAmounts>
      <exchangedAmount>
        <payerPartyReference href="partyA"/>
        <receiverPartyReference href="partyB"/>
        <paymentAmount>
          <currency>GBP</currency>
          <amount>25000000</amount>
        </paymentAmount>
      </exchangedAmount>
      <exchangedAmount>
        <payerPartyReference href="partyB"/>
        <receiverPartyReference href="partyA"/>
        <paymentAmount>
          <currency>GBP</currency>
          <amount>25000000</amount>
        </paymentAmount>
      </exchangedAmount>
    </exchangedAmounts>
    <valuation>
      <valuationAmount>
        <payerPartyReference href="partyB"/>
        <receiverPartyReference href="partyA"/>
        <paymentAmount>
          <currency>USD</currency>
          <amount>337441</amount>
        </paymentAmount>
      </valuationAmount>
      <valuationDate>2002-01-19</valuationDate>
    </valuation>
    <maturityDate>2001-08-06</maturityDate>
    <effectiveDate>1998-08-06</effectiveDate>
  </tradeDetail>
</trade>
<trade>
  <tradeHeader>
    <partyTradeIdentifier>
      <partyReference href="partyA"/>
      <tradeId tradeIdScheme="http://www.partyA.com/trade-id">IP80002902</tradeId>
      <branchReference href="partyAB1"/>
    </partyTradeIdentifier>
    <partyTradeIdentifier>
      <partyReference href="partyB"/>
      <tradeId tradeIdScheme="http://www.partyB.com/trade-id">D14</tradeId>
      <branchReference href="partyBB1"/>
    </partyTradeIdentifier>
  </tradeHeader>

```

## Collateral Trade Reconciliation – XML Data Interchange Format

```

    <tradeDate>1997-12-24</tradeDate>
  </tradeHeader>
  <tradeDetail>
    <productType>IR Swap</productType>
    <exchangedAmounts>
      <exchangedAmount>
        <payerPartyReference href="partyA"/>
        <receiverPartyReference href="partyB"/>
        <paymentAmount>
          <currency>GBP</currency>
          <amount>5000000</amount>
        </paymentAmount>
      </exchangedAmount>
      <exchangedAmount>
        <payerPartyReference href="partyB"/>
        <receiverPartyReference href="partyA"/>
        <paymentAmount>
          <currency>GBP</currency>
          <amount>5000000</amount>
        </paymentAmount>
      </exchangedAmount>
    </exchangedAmounts>
    <valuation>
      <valuationAmount>
        <payerPartyReference href="partyA"/>
        <receiverPartyReference href="partyB"/>
        <paymentAmount>
          <currency>USD</currency>
          <amount>565976</amount>
        </paymentAmount>
      </valuationAmount>
      <valuationDate>2002-01-19</valuationDate>
    </valuation>
    <maturityDate>2005-01-04</maturityDate>
    <effectiveDate>1998-01-02</effectiveDate>
  </tradeDetail>
</trade>
<trade>
  <tradeHeader>
    <partyTradeIdentifier>
      <partyReference href="partyA"/>
      <tradeId tradeIdScheme="http://www.partyA.com/trade-id">IP80003062</tradeId>
      <branchReference href="partyAB2"/>
    </partyTradeIdentifier>
    <partyTradeIdentifier>
      <partyReference href="partyB"/>
      <tradeId tradeIdScheme="http://www.partyB.com/trade-id">A4</tradeId>
      <branchReference href="partyBB2"/>
    </partyTradeIdentifier>
    <tradeDate>1996-07-01</tradeDate>
  </tradeHeader>
  <tradeDetail>
    <productType>IR Swap</productType>
    <exchangedAmounts>
      <exchangedAmount>
        <payerPartyReference href="partyA"/>
        <receiverPartyReference href="partyB"/>
        <paymentAmount>
          <currency>GBP</currency>
          <amount>6255000</amount>
        </paymentAmount>
      </exchangedAmount>
      <exchangedAmount>
        <payerPartyReference href="partyB"/>
        <receiverPartyReference href="partyA"/>
        <paymentAmount>

```

## Collateral Trade Reconciliation – XML Data Interchange Format

```

        <currency>GBP</currency>
        <amount>6255000</amount>
    </paymentAmount>
    </exchangedAmount>
</exchangedAmounts>
<valuation>
    <valuationAmount>
        <payerPartyReference href="partyA"/>
        <receiverPartyReference href="partyB"/>
        <paymentAmount>
            <currency>USD</currency>
            <amount>846011</amount>
        </paymentAmount>
    </valuationAmount>
    <valuationDate>2002-01-19</valuationDate>
</valuation>
<maturityDate>2002-02-07</maturityDate>
<effectiveDate>1996-07-05</effectiveDate>
</tradeDetail>
</trade>
<trade>
    <tradeHeader>
        <partyTradeIdentifier>
            <partyReference href="partyA"/>
            <tradeId tradeIdScheme="http://www.partyA.com/trade-id">IP80003262</tradeId>
            <branchReference href="partyAB2"/>
        </partyTradeIdentifier>
        <partyTradeIdentifier>
            <partyReference href="partyB"/>
            <tradeId tradeIdScheme="http://www.partyB.com/trade-id">A5</tradeId>
            <branchReference href="partyBB2"/>
        </partyTradeIdentifier>
        <tradeDate>1997-02-25</tradeDate>
    </tradeHeader>
    <tradeDetail>
        <productType>IR Swap</productType>
        <exchangedAmounts>
            <exchangedAmount>
                <payerPartyReference href="partyA"/>
                <receiverPartyReference href="partyB"/>
                <paymentAmount>
                    <currency>JPY</currency>
                    <amount>2500000000</amount>
                </paymentAmount>
            </exchangedAmount>
            <exchangedAmount>
                <payerPartyReference href="partyB"/>
                <receiverPartyReference href="partyA"/>
                <paymentAmount>
                    <currency>JPY</currency>
                    <amount>2500000000</amount>
                </paymentAmount>
            </exchangedAmount>
        </exchangedAmounts>
        <valuation>
            <valuationAmount>
                <payerPartyReference href="partyA"/>
                <receiverPartyReference href="partyB"/>
                <paymentAmount>
                    <currency>USD</currency>
                    <amount>2949557</amount>
                </paymentAmount>
            </valuationAmount>
            <valuationDate>2002-08-06</valuationDate>
        </valuation>
        <maturityDate>2002-08-09</maturityDate>
    </tradeDetail>
</trade>

```

## Collateral Trade Reconciliation – XML Data Interchange Format

```

    <effectiveDate>1997-02-28</effectiveDate>
  </tradeDetail>
</trade>
<trade>
  <tradeHeader>
    <partyTradeIdentifier>
      <partyReference href="partyA"/>
      <tradeId tradeIdScheme="http://www.partyA.com/trade-id">MT3131</tradeId>
      <branchReference href="partyAB2"/>
    </partyTradeIdentifier>
    <partyTradeIdentifier>
      <partyReference href="partyB"/>
      <tradeId tradeIdScheme="http://www.partyB.com/trade-id">A7</tradeId>
      <branchReference href="partyBB2"/>
    </partyTradeIdentifier>
    <tradeDate>1992-10-21</tradeDate>
  </tradeHeader>
  <tradeDetail>
    <productType>IR Swap</productType>
    <exchangedAmounts>
      <exchangedAmount>
        <payerPartyReference href="partyA"/>
        <receiverPartyReference href="partyB"/>
        <paymentAmount>
          <currency>EUR</currency>
          <amount>50000000</amount>
        </paymentAmount>
      </exchangedAmount>
      <exchangedAmount>
        <payerPartyReference href="partyB"/>
        <receiverPartyReference href="partyA"/>
        <paymentAmount>
          <currency>EUR</currency>
          <amount>50000000</amount>
        </paymentAmount>
      </exchangedAmount>
    </exchangedAmounts>
    <valuation>
      <valuationAmount>
        <payerPartyReference href="partyA"/>
        <receiverPartyReference href="partyB"/>
        <paymentAmount>
          <currency>USD</currency>
          <amount>1516584</amount>
        </paymentAmount>
      </valuationAmount>
      <valuationDate>2002-08-06</valuationDate>
    </valuation>
    <maturityDate>1999-09-11</maturityDate>
    <effectiveDate>1992-10-21</effectiveDate>
  </tradeDetail>
</trade>
<trade>
  <tradeHeader>
    <partyTradeIdentifier>
      <partyReference href="partyA"/>
      <tradeId tradeIdScheme="http://www.partyA.com/trade-id">MT3434</tradeId>
      <branchReference href="partyAB2"/>
    </partyTradeIdentifier>
    <partyTradeIdentifier>
      <partyReference href="partyB"/>
      <tradeId tradeIdScheme="http://www.partyB.com/trade-id">A8</tradeId>
      <branchReference href="partyBB2"/>
    </partyTradeIdentifier>
    <tradeDate>1994-01-25</tradeDate>
  </tradeHeader>

```

## Collateral Trade Reconciliation – XML Data Interchange Format

```

<tradeDetail >
  <productType>EQSW</productType>
  <exchangedAmounts >
    <exchangedAmount >
      <payerPartyReference href="partyA"/>
      <receiverPartyReference href="partyB"/>
      <paymentAmount >
        <currency>NLG</currency>
        <amount>50000000</amount>
      </paymentAmount >
    </exchangedAmount >
    <exchangedAmount >
      <payerPartyReference href="partyB"/>
      <receiverPartyReference href="partyA"/>
      <paymentAmount >
        <currency>NLG</currency>
        <amount>50000000</amount>
      </paymentAmount >
    </exchangedAmount >
  </exchangedAmounts >
  <valuation >
    <valuationAmount >
      <payerPartyReference href="partyB"/>
      <receiverPartyReference href="partyA"/>
      <paymentAmount >
        <currency>USD</currency>
        <amount>1926303</amount>
      </paymentAmount >
    </valuationAmount >
    <valuationDate>2002-08-06</valuationDate>
  </valuation >
  <maturityDate>2004-01-27</maturityDate>
  <effectiveDate>1994-01-25</effectiveDate>
  <strikePrice >
    <rate>509.234</rate>
  </strikePrice >
  <underlying >
    <name>Omega Shares</name>
  </underlying >
  <buySell >
    <value>B</value>
  </buySell >
</tradeDetail >
</trade >
<trade >
  <tradeHeader >
    <partyTradeIdentifier >
      <partyReference href="partyA"/>
      <tradeId tradeIdScheme="http://www.partyA.com/trade-id">MT3737</tradeId >
      <branchReference href="partyAB2"/>
    </partyTradeIdentifier >
    <partyTradeIdentifier >
      <partyReference href="partyB"/>
      <tradeId tradeIdScheme="http://www.partyB.com/trade-id">A9</tradeId >
      <branchReference href="partyBB2"/>
    </partyTradeIdentifier >
    <tradeDate>1994-09-21</tradeDate >
  </tradeHeader >
  <tradeDetail >
    <productType>EQSW</productType>
    <exchangedAmounts >
      <exchangedAmount >
        <payerPartyReference href="partyA"/>
        <receiverPartyReference href="partyB"/>
        <paymentAmount >
          <currency>EUR</currency>

```

## Collateral Trade Reconciliation – XML Data Interchange Format

```

        <amount>30000000</amount>
    </paymentAmount>
</exchangedAmount>
<exchangedAmount>
    <payerPartyReference href="partyB"/>
    <receiverPartyReference href="partyA"/>
    <paymentAmount>
        <currency>EUR</currency>
        <amount>30000000</amount>
    </paymentAmount>
</exchangedAmount>
</exchangedAmounts>
<valuation>
    <valuationAmount>
        <payerPartyReference href="partyA"/>
        <receiverPartyReference href="partyB"/>
        <paymentAmount>
            <currency>USD</currency>
            <amount>887297</amount>
        </paymentAmount>
    </valuationAmount>
    <valuationDate>2002-08-06</valuationDate>
</valuation>
<maturityDate>2002-09-10</maturityDate>
<effectiveDate>1994-09-21</effectiveDate>
<strikePrice>
    <rate>10.9827</rate>
</strikePrice>
<underlying>
    <name>Pharma</name>
</underlying>
</tradeDetail>
</trade>
<trade>
    <tradeHeader>
        <partyTradeIdentifier>
            <partyReference href="partyA"/>
            <tradeId tradeIdScheme="http://www.partyA.com/trade-id">MT4040</tradeId>
            <branchReference href="partyAB2"/>
        </partyTradeIdentifier>
        <partyTradeIdentifier>
            <partyReference href="partyB"/>
            <tradeId tradeIdScheme="http://www.partyB.com/trade-id">A10</tradeId>
            <branchReference href="partyBB2"/>
        </partyTradeIdentifier>
        <tradeDate>1994-01-26</tradeDate>
    </tradeHeader>
    <tradeDetail>
        <productType>IR Swap</productType>
        <exchangedAmounts>
            <exchangedAmount>
                <payerPartyReference href="partyA"/>
                <receiverPartyReference href="partyB"/>
                <paymentAmount>
                    <currency>EUR</currency>
                    <amount>25000000</amount>
                </paymentAmount>
            </exchangedAmount>
            <exchangedAmount>
                <payerPartyReference href="partyB"/>
                <receiverPartyReference href="partyA"/>
                <paymentAmount>
                    <currency>EUR</currency>
                    <amount>25000000</amount>
                </paymentAmount>
            </exchangedAmount>
        </exchangedAmounts>
    </tradeDetail>
</trade>

```

## Collateral Trade Reconciliation – XML Data Interchange Format

```

</exchangedAmounts >
<valuation >
  <valuationAmount >
    <payerPartyReference href="partyB"/>
    <receiverPartyReference href="partyA"/>
    <paymentAmount >
      <currency>USD</currency>
      <amount>972735 </amount>
    </paymentAmount >
  </valuationAmount >
  <valuationDate>2002-01-19</valuationDate>
</valuation >
<maturityDate>2004-01-28</maturityDate>
<effectiveDate>1994-01-26</effectiveDate>
</tradeDetail >
</trade >
<trade >
  <tradeHeader >
    <partyTradeIdentifier >
      <partyReference href="partyA"/>
      <tradeId tradeIdScheme="http://www.partyA.com/trade-id">IP80000045 </tradeId >
      <branchReference href="partyAB2"/>
    </partyTradeIdentifier >
    <partyTradeIdentifier >
      <partyReference href="partyB"/>
      <branchReference href="partyBB2"/>
    </partyTradeIdentifier >
    <tradeDate >2002-08-06 </tradeDate >
  </tradeHeader >
  <tradeDetail >
    <productType>IR Swaption </productType >
    <exchangedAmounts >
      <exchangedAmount >
        <payerPartyReference href="partyA"/>
        <receiverPartyReference href="partyB"/>
        <paymentAmount >
          <currency>GBP</currency>
          <amount>600000 </amount>
        </paymentAmount >
      </exchangedAmount >
      <exchangedAmount >
        <payerPartyReference href="partyB"/>
        <receiverPartyReference href="partyA"/>
        <paymentAmount >
          <currency>GBP</currency>
          <amount>1 </amount>
        </paymentAmount >
      </exchangedAmount >
    </exchangedAmounts >
    <valuation >
      <valuationAmount >
        <payerPartyReference href="partyB"/>
        <receiverPartyReference href="partyA"/>
        <paymentAmount >
          <currency>USD</currency>
          <amount>0 </amount>
        </paymentAmount >
      </valuationAmount >
      <valuationDate>2002-08-06</valuationDate>
    </valuation >
    <maturityDate>2000-08-07</maturityDate>
    <effectiveDate>1995-11-07</effectiveDate >
    <putCall >
      <value>P</value >
    </putCall >
  </tradeDetail >

```

## Collateral Trade Reconciliation – XML Data Interchange Format

```

</trade>
<trade>
  <tradeHeader>
    <partyTradeIdentifier>
      <partyReference href="partyA"/>
      <tradeId tradeIdScheme="http://www.partyA.com/trade-id">IP80000050</tradeId>
      <branchReference href="partyAB2"/>
    </partyTradeIdentifier>
    <partyTradeIdentifier>
      <partyReference href="partyB"/>
      <branchReference href="partyBB2"/>
    </partyTradeIdentifier>
    <tradeDate>2002-08-06</tradeDate>
  </tradeHeader>
  <tradeDetail>
    <productType>IR Swaption</productType>
    <exchangedAmounts>
      <exchangedAmount>
        <payerPartyReference href="partyA"/>
        <receiverPartyReference href="partyB"/>
        <paymentAmount>
          <currency>GBP</currency>
          <amount>1000000</amount>
        </paymentAmount>
      </exchangedAmount>
      <exchangedAmount>
        <payerPartyReference href="partyB"/>
        <receiverPartyReference href="partyA"/>
        <paymentAmount>
          <currency>GBP</currency>
          <amount>1</amount>
        </paymentAmount>
      </exchangedAmount>
    </exchangedAmounts>
    <valuation>
      <valuationAmount>
        <payerPartyReference href="partyB"/>
        <receiverPartyReference href="partyA"/>
        <paymentAmount>
          <currency>USD</currency>
          <amount>0</amount>
        </paymentAmount>
      </valuationAmount>
      <valuationDate>2002-08-06</valuationDate>
    </valuation>
    <maturityDate>2000-12-11</maturityDate>
    <effectiveDate>1995-12-11</effectiveDate>
    <putCall>
      <value>C</value>
    </putCall>
  </tradeDetail>
</trade>
<party id="partyA">
  <name>My Bank's name</name>
  <branches>
    <branch id="partyAB1">
      <name>Bank A London</name>
    </branch>
    <branch id="partyAB2">
      <name>Bank A New York</name>
    </branch>
  </branches>
</party >
<party id="partyB">
  <name>My counterpart's name</name>
  <branches>

```

## Collateral Trade Reconciliation – XML Data Interchange Format

```
<branch id="partyBB1">  
  <name>Bank B Paris </name >  
</branch >  
<branch id="partyBB2">  
  <name>Bank B Chicago</name >  
</branch >  
</branches >  
</party >  
</portfolio >
```