



**Financial products Markup Language**

**FpML Financial product Markup Language**

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# 1 CHARACTER ENCODING AND CHARACTER REPERTOIRE

## ***1.1 Character Encoding***

Producers of FpML documents intended for interchange with other parties must encode such documents using either UTF-8 or UTF-16. Consumers of FpML documents must be able to process documents encoded using UTF-8, as well as documents encoded using UTF-16.

For more information, see

<http://www.w3.org/TR/REC-xml#charencoding>

## ***1.2 Character Repertoire***

FpML element content, as well as values of the FpML id and href attributes, may use any valid XML characters.

For more information, see

<http://www.w3.org/TR/REC-xml#charsets>

## 2 DATATYPES AND CODING SCHEMES

### 2.1 Datatypes

FpML uses a subset of the built-in datatypes (both primitive and derived datatypes) as defined in XML Schema Part 2: Datatypes, W3C Recommendation 02 May 2001. The built-in datatypes are described at:

<http://www.w3.org/TR/2001/REC-xmlschema-2-20010502/> - built-in-datatypes

The built-in datatypes used in FpML are the following:

- boolean
- date
- decimal
- integer
- nonNegativeInteger
- positiveInteger
- string
- time.

The set of valid literals for each datatype are those defined in the XML Schema specification as being its lexical space. Additional constraints are imposed by FpML on the date and time built-in datatypes as described below.

#### 2.1.1 date

All elements of type date in FpML must contain date values with the format CCYY-MM-DD where "CC" represents the century, "YY" the year, "MM" the month and "DD" the day. The CCYY field must have exactly four digits, the MM and DD fields exactly two digits each; leading zeroes must be used if the field would otherwise have too few digits. A following time zone qualifier is not allowed and year values must be in the range 0001 to 9999. For example, 25 May 2000 would be represented in FpML as 2000-05-25.

#### 2.1.2 time

All elements of type time in FpML must represent daily recurring instant of time values with the format hh:mm:ss where "hh", "mm" and "ss" represent hour, minute and second respectively. The hh, mm and ss fields must have exactly two digits each; leading zeroes must be used if the field would otherwise have too few digits. FpML imposes the further restriction that the second (ss) component must be '00' and a time zero qualifier is not allowed. For example, 00:00:00 (midnight), 01:00:00 (1:00am), 12:00:00 (midday), 23:30:00 (11:30pm).



## 3 CODING SCHEMES

### 3.1 Introduction

A number of data elements defined in FpML are restricted to holding one of a limited set of possible values, e.g. currency, business centers, etc. Such restricted sets of values are frequently referred to as domains.

In FpML, two different codings of domains are used. Domains that are small and not expected to change during the life of the specification are coded using XML schema enumerations. These domains are described elsewhere, in particular in the fpml-enum schema file. Other domains are coded using a strategy that has been defined by the Architecture Working Group, referred to as 'Schemes'. Each Scheme is associated with a URI. Coding Schemes can be categorized as one of the following:

- An external coding Scheme, which has a well-known URI. In this case the URI is assigned by an external body, and may or may not have its own versioning, date syntax and semantics. The external body may be an open standards organization, or it may be a market participant. It's worth stating that a scheme provides alternate identifiers for one identity. However it is not used to identify things other than the identity of the thing that contains it.
- An external coding Scheme, which does not have a well-known URI. In this case FpML assigns a URI as a proxy to refer to the concept of the external Scheme, but this URI will not be versioned or dated
- An FpML-defined coding Scheme. In this case the Scheme is fully under FpML control and the URI will change reflecting newer versions and revisions as the scheme evolves and changes.

In this section, the FpML-controlled Schemes and their associated URIs are defined, as well as URIs assigned by FpML to external coding schemes. The URI construction follows the FpML Architecture Version 2.0 recommendation.

Note that FpML does not define a coding Scheme or URI for the following Schemes:

- Additional Data (additionalDataScheme)
- Conversation Identifier (conversationIdScheme)
- Event Identifier (eventIdScheme)
- Future Identifier (futureIdScheme)
- Index Name (indexNameScheme)
- Index Identifier (indexIdScheme)
- Language (languageScheme)
- Link Identifier (linkIdScheme)
- Message Identifier (messageIdScheme)
- MIME Type (mimeTypeScheme)
- Payment Type (paymentTypeScheme)
- Product Identifier (productIdScheme)
- Rate Source Page (rateSourcePageScheme)
- Reference Amount (referenceAmountScheme)
- Trade Identifier (tradeIdScheme)
- Trade Status (tradeStatusScheme)
- Trader (traderScheme)
- Portfolio Name (portfolioNameScheme)
- Query Parameter Identifier (queryParameterIdScheme)
- Reference Bank Identifier (referenceBankIdScheme)
- Resource Identifier (resourceIdScheme)
- Type (typeScheme)
- Validation (validationScheme)

These are currently assumed to be specific to individual organizations or FpML based implementations.

Although the initial set of Schemes are defined in this document we expect that new versions of Schemes will be released from time to time and published separately. Key benefits of using Schemes are that they allow:

- enumerations to be revised without requiring a re-issue of the FpML schema files
- alternate Schemes to be used without requiring changes to the FpML schema files.

### ***3.2 Coding Schemes in XML Format***

- Coding Schemes (.zip file) - List of internal coding schemes defined in XML format.

## **4 Scheme Definitions**

## 4.1 assetMeasureScheme

### Definition:

The type of measure about an asset. Used for describing valuation, sensitivity, and risk measures.

### URI:

<http://www.fpml.org/coding-scheme/asset-measure-5-0>

### Coding Scheme

| CODE                                      | SOURCE | DESCRIPTION  |
|---|--------|--|
| AccruedCoupon                             | FpML   | The coupon accrued on the underlying bonds from that the most recent bond coupon payment date until the valuation date.  |
| AccruedInterest                           | FpML   | The value of interest accrued from the previous payment to the valuation date.   |
| AccruedInterestResetPrice                 | FpML   | The value of interest accrued for price at last Reset.   |
| AverageExposure                           | FpML   | The average exposure of this trade over its lifetime   |
| BucketedCreditSpreadSensitivity           | FpML   | Change in NPV/value caused by a point change shift in the credit spread.   |
| BucketedDefaultProbabilitySensitivity     | FpML   | Change in NPV/value caused by a point change shift in the default probability.   |
| BucketedInterestRateConvexity             | FpML   | Change in interest rate sensitivity caused by a single point change in the yield curve (IR Gamma).   |
| BucketedInterestRateSensitivity           | FpML   | Change in NPV/value caused by a single point change in the yield curve (IR Delta).   |
| BucketedInterestRateVolatilitySensitivity | FpML   | Change in NPV/value caused by a point change shift in the volatility matrix (vega).  |
| BucketedRecoveryRateSensitivity           | FpML   | Change in NPV/value caused by a point change shift in the credit default recovery rate.  |
| CalculatedStrike                          | FpML   | The effective strike price of the option as derived from the underlying asset swap. (Used for options on asset swaps).   |
| CAPMBeta                                  | FpML   | Systematic risk = Ratio of expected return to expected return of the market  |
| Cash                                      | FpML   | A monetary amount paid or received. For example, a monetary amount payable on the valuation date, or a monetary amount payable on another specified date, such as a payment date.            |
| CashEquivalent                            | FpML   | The CashEquivalentLocalCurrency converted to the reporting currency (e.g. USD) at the spot exchange rate.  |
| CashEquivalentLocalCurrency               | FpML   | The aggregated equivalent FX position in a specific currency. This includes the NPVs payable in that currency, plus equivalent positions generated by trades' price sensitivity to FX rates. |
| CleanGrossCurrentMarketPrice              | FpML   | The price of an asset, expressed in par  |

|                              |      |   |
|------------------------------|------|---|
|                              |      | value, excluding accrued interest, excluding commissions.   |
| CleanGrossResetPrice         | FpML | The reset price of an asset, expressed in par value, excluding accrued interest, excluding commissions.   |
| CleanNetCurrentMarketPrice   | FpML | The price of an asset, expressed in par value, excluding accrued interest, including commissions.   |
| CleanNetResetPrice           | FpML | The reset price of an asset, expressed in par value, excluding accrued interest, including commissions.   |
| ConvexityAdjustment          | FpML | An adjustment to the price of an instrument (such as a future) to compensate for its lack of convexity.   |
| CreditSpread                 | FpML | The spread between the return of a credit instrument and of a corresponding risk free instrument.   |
| CurrentNotional              | FpML | The notional in effect on the valuation date.   |
| DE@R                         | FpML | VAR for 1 day time horizon and 95% level of confidence  |
| DirtyGrossCurrentMarketPrice | FpML | The price of an asset, expressed in par value, including accrued interest, excluding commissions.   |
| DirtyGrossResetPrice         | FpML | The reset price of an asset, expressed in par value, including accrued interest, excluding commissions.   |
| DirtyNetCurrentMarketPrice   | FpML | The price of an asset, expressed in par value, including accrued interest, including commissions.   |
| DirtyNetResetPrice           | FpML | The reset price of an asset, expressed in par value, including accrued interest, including commissions.   |
| DividendYield                | FpML | The dividend payout ratio, expressed as a decimal (e.g. 0.03 = 3%) per year.  |
| EconomicCapital              | FpML | Capital which is kept aside to compensate for unexpected losses due to credit risk. (VAR for 1 year and 99.97%)   |
| EquityAccrual                | FpML | Unrealized profit or loss on an equity price based stream or product. This is based on the difference between current market price and the reset/reference price. |
| EVA                          | FpML | Economic Value Added = (Spread + Fees - Expected loss - Operating cost) - ROE*(Capital at risk)   |
| FundingOnRealizedGains       | FpML | Funding-related interest charges associated with profit or loss on realized gains that have not yet been exchanged.   |
| FXSpotSensitivity            | FpML | Change in NPV/value caused by a change in FX spot rate  |
| ImpliedVolatility            | FpML | The implied volatility of the underlying asset from the valuation date to the expiration of the option.   |
| InterestOnRealizedGains      | FpML | Accrued interest on realized gains, for portfolio swap agreements where unwind profit/loss not exchanged until  |

|  |      |  |
|--|------|--|
|  |      | reset.   |
| JensensAlpha                                   | FpML | The average excess return on a portfolio relative to the excess return predicted by CAPM                                       |
| LoanEquivalent                                 | FpML | The loan equivalent exposure of this asset.  |
| MarginalRisk                                   | FpML | Change of a portfolio VAR with addition of a specified asset.  |
| MarketQuote                                    | FpML | The price of an instrument as quoted on an exchange or similar market.   |
| ModifiedSharpeRatio                            | FpML | Sharpe ratio where both return and risk are defined relative to a benchmark portfolio  |
| NPV  | FpML | Net Present Value = sum of present values of all cash flows; excludes cash flows paid or received on the valuation date.       |
| NPVLocalCurrency                               | FpML | NPV in the trade currency.   |
| NumberOfUnderlyingSecurities                   | FpML | Used for bond positions to report the product of the open units and the par value of the bond.                                 |
| ParallelShiftCreditSpreadSensitivity           | FpML | Change in NPV/value caused by a parallel shift in the credit spread.   |
| ParallelShiftDefaultProbabilitySensitivity     | FpML | Change in NPV/value caused by a parallel shift in the default probability.   |
| ParallelShiftInterestRateSensitivity           | FpML | Change in NPV/value caused by a parallel shift in the yield curve/risk free rate of interest (IR Delta, rho).                  |
| ParallelShiftInterestRateVolatilitySensitivity | FpML | Change in NPV/value caused by a parallel shift in the volatility matrix (vega).  |
| ParallelShiftRecoveryRateSensitivity           | FpML | Change in NPV/value caused by a parallel shift in the credit default recovery rate.  |
| PayNPV   | FpML | NPV of cash flows for which the base counterparty pays.  |
| PeakExposure                                   | FpML | The peak/potential exposure of this trade over its lifetime  |
| RAROC  | FpML | Risk adjusted return on capital = (Adjusted income)/(Capital at risk)  |
| RealizedTradingGains                           | FpML | Realized profit or loss that has not yet been exchanged. This is based on positions that have been closed out but not settled. |
| RealizedVariance                               | FpML | Realized variance between effective date and valuation date.   |
| ReceiveNPV                                     | FpML | NPV of cash flows for which the base counterparty receives.  |
| RecoveryRate                                   | FpML | The estimated amount that a creditor would receive in final satisfaction of the claims on a defaulted credit.                  |
| RegulatoryCapital                              | FpML | A provision for expected losses, required by the BIS.  |
| ReturnOnEconomicCapital                        | FpML | The return from an asset expressed as a percentage of the amount of economic capital involved in holding that asset.           |
| ReturnOnRegulatoryCapital                      | FpML | The return from an asset expressed as a percentage of the amount of regulatory capital involved in holding                     |

|                                |      |   |
|--------------------------------|------|---|
|                                |      | that asset.   |
| RiskConcentration              | FpML | Measures the amount of risk concentrated in individual counterparties, similar assets, common geographical locations, or common industries. |
| ROA                            | FpML | Return on assets = (Adjusted income)/Assets   |
| RORAC                          | FpML | Return on risk-adjusted capital = (Adjusted income)/(BIS risk - based capital requirement)  |
| SettlementFxRate               | FpML | The FX rate used to compute a settlement amount.  |
| SharpeRatio                    | FpML | The ratio between portfolio return in excess of the risk-free return and portfolio risk (measured as volatility)                            |
| SortinoRatio                   | FpML | Similar to Sharpe Ratio but risk defined as downside risk rather than portfolio variance.   |
| TransactedGrossPrice           | FpML | The price, exclusive of any commission, at which a transaction has been conducted.  |
| TransactedNetPrice             | FpML | The actual price (inclusive of commissions, when applicable) at which a transaction has been conducted.                                     |
| TreatedRate                    | FpML | A rate following rate treatment procedures.   |
| TreynorRatio                   | FpML | Similar to Sharpe Ratio but risk defined as CAPM systematic risk (beta) rather than portfolio variance.                                     |
| ValuationDateChangeSensitivity | FpML | Change in NPV/value caused by a change in valuation date (theta).   |
| VAR                            | FpML | Value at Risk is the amount of money that could be lost over a pre-defined period of time with a given level of confidence.                 |
| Volatility                     | FpML | The underlying price volatility used for calculating the value of this asset.   |



## 4.2 brokerConfirmationTypeScheme

### Definition:

Defines the type of Broker Confirm the FpML trade represents.

### URI:

<http://www.fpml.org/coding-scheme/broker-confirmation-type-3-2>

### Coding Scheme

| CODE                                      | SOURCE | DESCRIPTION   |
|---|--------|---|
| ABX.HH                                    | FpML   | Broker Confirmation Type representing ABX.HH index trades.  |
| AsiaCorporate                             | FpML   | Broker Confirmation Type of Asia Corporate.   |
| AsiaSovereign                             | FpML   | Broker Confirmation Type of Asia Sovereign.   |
| AustraliaCorporate                        | FpML   | Broker Confirmation Type of Australia Corporate.  |
| AustraliaSovereign                        | FpML   | Broker Confirmation Type of Australia Sovereign.  |
| CDXEmergingMarketsDiversifiedTranche      | FpML   | Broker Confirmation Type for Dow Jones CDX Emerging Markets Diversified Tranche Transactions.                       |
| CDXTranche                                | FpML   | Broker Confirmation Type for Dow Jones CDX Tranche Transactions.  |
| CMBX                                      | FpML   | Broker Confirmation Type representing CMBX index trades.  |
| DJ.CDX.EM                                 | FpML   | Broker Confirmation Type for CDS Index trades relating to Dow Jones CDX.EM index series.                            |
| DJ.CDX.NA                                 | FpML   | Broker Confirmation Type for CDS Index trades relating to Dow Jones CDX.NA.IG and Dow Jones CDX.NA.HY index series. |
| EmergingEuropeanAndMiddleEasternSovereign | FpML   | Broker Confirmation Type of Emerging European and Middle Eastern Sovereign.   |
| EmergingEuropeanCorporate                 | FpML   | Broker Confirmation Type for EMERGING EUROPEAN CORPORATE.   |
| EuropeanCorporate                         | FpML   | Broker Confirmation Type of European Corporate.   |
| iTraxxAsiaExJapan                         | FpML   | Broker Confirmation Type for iTraxx Asia Excluding Japan.   |
| iTraxxAsiaExJapanTranche                  | FpML   | Broker Confirmation Type for iTraxx Asia Excluding Japan Tranchd Transactions.                                      |
| iTraxxAustralia                           | FpML   | Broker Confirmation Type for iTraxx Australia.  |
| iTraxxAustraliaTranche                    | FpML   | Broker Confirmation Type for iTraxx Australia Tranchd Transactions.   |
| iTraxxCJ                                  | FpML   | Broker Confirmation Type for iTraxx CJ.   |
| iTraxxCJTranche                           | FpML   | Broker Confirmation Type for iTraxx CJ Tranchd Transactions.  |
| iTraxxEurope                              | FpML   | Broker Confirmation Type for iTraxx   |

|  |      |  |
|--|------|--|
|  |      | Europe.  |
| iTraxxEuropeTranche                    | FpML | Broker Confirmation Type for iTraxx Europe Tranché Transactions.       |
| iTraxxLevX                             | FpML | Broker Confirmation Type for iTraxx LevX.                              |
| iTraxxSDI75                            | FpML | Broker Confirmation Type for iTraxx SDI 75 Transactions.               |
| JapanCorporate                         | FpML | Broker Confirmation Type of Japan Corporate.                           |
| JapanSovereign                         | FpML | Broker Confirmation Type of Japan Sovereign.                           |
| LatinAmericaCorporate                  | FpML | Broker Confirmation Type of Latin America Corporate.                   |
| LatinAmericaCorporateBond              | FpML | Broker Confirmation Type for LATIN AMERICA CORPORATE B.                |
| LatinAmericaCorporateBondOrLoan        | FpML | Broker Confirmation Type for LATIN AMERICA CORPORATE BL.               |
| LatinAmericaSovereign                  | FpML | Broker Confirmation Type of Latin America Sovereign.                   |
| NewZealandCorporate                    | FpML | Broker Confirmation Type of New Zealand Corporate.                     |
| NewZealandSovereign                    | FpML | Broker Confirmation Type of New Zealand Sovereign.                     |
| NorthAmericanCorporate                 | FpML | Broker Confirmation Type of North American Corporate.                  |
| SingaporeCorporate                     | FpML | Broker Confirmation Type of Singapore Corporate.                       |
| SingaporeSovereign                     | FpML | Broker Confirmation Type of Singapore Sovereign.                       |
| SubordinatedEuropeanInsuranceCorporate | FpML | Broker Confirmation Type of Subordinated European Insurance Corporate. |
| WesternEuropeanSovereign               | FpML | Broker Confirmation Type of Western European Sovereign.                |

## 4.3 businessCenterScheme

### Definition:

A financial business center location

### URI:

<http://www.fpml.org/coding-scheme/business-center-6-4>

### Description

In general, the codes are based on the ISO country code and the English name of the location.

Additional location codes can be built according to the following rules. The first two characters represent the ISO country code, the next two characters represent a) if the location name is one word, the first two letters of the location b) if the location name consists of at least two words, the first letter of the first word followed by the first letter of the second word.

There are exceptions to this rule. For example, the TARGET (Trans-European Automated Real-time Gross settlement Express Transfer system) business center for Euro settlement has a code of EUTA.

This coding scheme is currently consistent with the S.W.I.F.T. Financial Center scheme used in the MT340/MT360/MT361 message definitions, although FpML controls the Business Center Scheme and it should not be assumed that both schemes will remain synchronized.

### Coding Scheme

| CODE | SOURCE | DESCRIPTION   |
|------|--------|---|
| AEAD | FpML   | Abu Dhabi   |
| AEDU | FpML   | Dubai   |
| ARBA | FpML   | Buenos Aires  |
| ATVI | FpML   | Vienna  |
| AUME | FpML   | Melbourne   |
| AUSY | FpML   | Sydney  |
| BEBR | FpML   | Brussels  |
| BMHA | FpML   | Hamilton, Bermuda   |
| BRBR | FpML   | Brasilia  |
| BRRJ | FpML   | Rio de Janeiro  |
| BRSP | FpML   | Sao Paulo   |
| CAMO | FpML   | Montreal  |
| CATO | FpML   | Toronto   |
| CHGE | FpML   | Geneva  |
| CHZU | FpML   | Zurich  |
| CLSA | FpML   | Santiago  |
| CNBE | FpML   | Beijing   |
| CZPR | FpML   | Prague  |
| DEDU | FpML   | Düsseldorf  |
| DEFR | FpML   | Frankfurt   |
| DEST | FpML   | Stuttgart   |
| DKCO | FpML   | Copenhagen  |
| EETA | FpML   | Tallinn   |
| ESAS | FpML   | ESAS Settlement Day (as defined in 2006 ISDA Definitions Section 7.1 and Supplement Number 15 to the 2000 ISDA Definitions) |
| ESBA | FpML   | Barcelona   |
| ESMA | FpML   | Madrid  |
| EUTA | FpML   | TARGET (euro 'Business Center')   |
| FIHE | FpML   | Helsinki  |
| FRPA | FpML   | Paris   |

|      |      |   |
|------|------|---|
| GBLO | FpML | London  |
| GRAT | FpML | Athens  |
| HKHK | FpML | Hong Kong   |
| HUBU | FpML | Budapest  |
| IDJA | FpML | Jakarta   |
| IEDU | FpML | Dublin  |
| ILTA | FpML | Tel Aviv  |
| INMU | FpML | Mumbai, India   |
| ISRE | FpML | Reykjavik   |
| ITMI | FpML | Milan   |
| ITRO | FpML | Rome  |
| JPTO | FpML | Tokyo   |
| KRSE | FpML | Seoul   |
| KYGE | FpML | George Town, Cayman Islands   |
| LBBE | FpML | Beirut  |
| LKCO | FpML | Colombo, Sri Lanka  |
| LULU | FpML | Luxembourg  |
| MOMA | FpML | Macau   |
| MXMC | FpML | Mexico City   |
| MYKL | FpML | Kuala Lumpur  |
| NLAM | FpML | Amsterdam   |
| NOOS | FpML | Oslo  |
| NYFD | FpML | New York Fed Business Day (as defined in 2006 ISDA Definitions Section 1.9 and 2000 ISDA Definitions Section 1.9)                 |
| NYSE | FpML | New York Stock Exchange Business Day (as defined in 2006 ISDA Definitions Section 1.10 and 2000 ISDA Definitions Section 1.10)    |
| NZAU | FpML | Auckland  |
| NZWE | FpML | Wellington  |
| PAPC | FpML | Panama City   |
| PHMA | FpML | Manila  |
| PKKA | FpML | Karachi, Pakistan   |
| PLWA | FpML | Warsaw  |
| PTLI | FpML | Lisbon  |
| ROBU | FpML | Bucarest, Romania   |
| RUMO | FpML | Moscow  |
| SARI | FpML | Riyadh  |
| SEST | FpML | Stockholm   |
| SGSI | FpML | Singapore   |
| SKBR | FpML | Bratislava  |
| THBA | FpML | Bangkok   |
| TRAN | FpML | Ankara  |
| TRIS | FpML | Istanbul, Turkey  |
| TWTA | FpML | Taipei  |
| USCH | FpML | Chicago   |
| USGS | FpML | U.S. Government Securities Business Day (as defined in 2006 ISDA Definitions Section 1.11 and 2000 ISDA Definitions Section 1.11) |
| USLA | FpML | Los Angeles   |
| USNY | FpML | New York  |
| USSE | FpML | Seattle   |
| VECA | FpML | Caracas, Venezuela  |
| VNHA | FpML | Hanoi, Vietnam  |
| ZAJO | FpML | Johannesburg  |

## 4.4 cashflowTypeScheme

### Definition:

The type of cash flows associated with OTC derivatives contracts and their lifecycle events.

### URI:

<http://www.fpml.org/coding-scheme/cashflow-type-2-0>

### Coding Scheme

| CODE                  | SOURCE | DESCRIPTION   |
|-----------------------|--------|---|
| AmendmentFee          | FpML   | A cash flow associated with an amendment lifecycle event.   |
| AssignmentFee         | FpML   | A cash flow resulting from the assignment of a contract to a new counterparty.  |
| Coupon                | FpML   | A cash flow corresponding to the periodic accrued interests.  |
| CreditEvent           | FpML   | A cashflow resulting from a credit event.   |
| DividendReturn        | FpML   | A cash flow corresponding to the synthetic dividend of an equity underlyer asset traded through a derivative instrument.  |
| ExerciseFee           | FpML   | A cash flow associated with an exercise lifecycle event.  |
| Fee                   | FpML   | A generic term for describing a non-scheduled cashflow that can be associated either with the initial contract, with some later corrections to it (e.g. a correction to the day count fraction that has a cashflow impact) or with some lifecycle events. Fees that are specifically associated with termination and partial termination, increase, amendment, and exercise events are qualified accordingly. |
| IncreaseFee           | FpML   | A cash flow associated with an increase lifecycle event.  |
| InterestReturn        | FpML   | A cash flow corresponding to the return of the interest rate portion of a derivative instrument that has different types of underlying assets, such as a total return swap.   |
| PartialTerminationFee | FpML   | A cash flow associated with a partial termination lifecycle event.  |
| Premium               | FpML   | The premium associated with an OTC contract such as an option or a cap/floor.   |
| PriceReturn           | FpML   | A cash flow corresponding to the return of the price portion of a derivative instrument that has different types of underlying assets, such as a total return swap.   |
| PrincipalExchange     | FpML   | A cash flow which amount typically corresponds to the notional of the contract and that is exchanged between the parties on trade inception and   |

|                |      |  |
|----------------|------|--|
|                |      | reverted back when the contract is terminated.             |
| TerminationFee | FpML | A cash flow associated with a termination lifecycle event. |

## 4.5 clearanceSystemScheme

### Definition:

A clearance system

### URI:

<http://www.fpml.org/coding-scheme/clearance-system-1-0>

### Coding Scheme

| CODE        | SOURCE | DESCRIPTION                                   |
|-------------|--------|---|
| Clearstream | FpML   | Clearstream International                     |
| CREST       | FpML   | CREST   |
| DTCC        | FpML   | The Depository Trust and Clearing Corporation |
| Euroclear   | FpML   | Euroclear                                     |
| MonteTitoli | FpML   | Monte Titoli SPA                              |

## 4.6 *compoundingFrequencyScheme*

### Definition:

The frequency at which a rate is compounded.

### URI:

<http://www.fpml.org/coding-scheme/compounding-frequency-1-0>

### Coding Scheme

| CODE       | SOURCE | DESCRIPTION                                  |
|------------|--------|--|
| Annual     | FpML   | The curve represents annual compounding.     |
| Continuous | FpML   | The curve represents continuous compounding. |
| Daily      | FpML   | The curve represents daily compounding.      |



## 4.7 contractualDefinitionsScheme

### Definition:

Specifies a set of standard contract definitions relevant to the transaction

### URI:

<http://www.fpml.org/coding-scheme/contractual-definitions-3-2>

### Coding Scheme

| CODE                   | SOURCE | DESCRIPTION                                  |
|------------------------|--------|--|
| ISDA1991               | FpML   | ISDA 1991 Definitions                        |
| ISDA1996Equity         | FpML   | ISDA 1996 Equity Derivatives Definitions     |
| ISDA1997GovernmentBond | FpML   | ISDA 1997 Government Bond Option Definitions |
| ISDA1998FX             | FpML   | ISDA 1998 FX and Currency Option Definitions |
| ISDA1999Credit         | FpML   | ISDA 1999 Credit Derivatives Definitions     |
| ISDA2000               | FpML   | ISDA 2000 Definitions                        |
| ISDA2002Equity         | FpML   | ISDA 2002 Equity Derivatives Definitions     |
| ISDA2003Credit         | FpML   | ISDA 2003 Credit Derivatives Definitions     |
| ISDA2004Novation       | FpML   | ISDA 2004 Novation Definitions               |
| ISDA2006               | FpML   | ISDA 2006 Definitions                        |
| ISDA2006Inflation      | FpML   | ISDA 2006 Inflation Derivatives Definitions  |

## 4.8 contractualSupplementScheme

### Definition:

Defines the supplements to a base set of ISDA Definitions that are applicable to the transaction.

### URI:

<http://www.fpml.org/coding-scheme/contractual-supplement-6-3>

### Coding Scheme

| CODE   | SOURCE | DESCRIPTION   |
|--|--------|---|
| ABXTranche   | FpML   | Standard Terms Supplement for Asset-Backed Tranche Transactions.  |
| CDXEmergingMarketsDiversifiedTranche                 | FpML   | Standard Terms Supplement for Dow Jones CDX Emerging Markets Diversified Tranche Transactions.  |
| CDXTranche   | FpML   | Standard Terms Supplement for Dow Jones CDX Tranche Transactions.   |
| ISDA1999CreditConvertibleExchangeableAccretingObliga | FpML   | Supplement to the 1999 ISDA Credit Derivatives Definitions Relating to Convertible, Exchangeable or Accreting Obligations dated November 9, 2001. |
| ISDA1999CreditRestructuring                          | FpML   | Restructuring Supplement to the 1999 ISDA Credit Derivatives Definitions dated May 11, 2001.  |
| ISDA1999CreditSuccessorAndCreditEvents               | FpML   | Supplement Relating to Successor and Credit Events to the 1999 ISDA Credit Derivatives Definitions dated November 28, 2001.                       |
| ISDA2003Credit2005MatrixSupplement                   | FpML   | 2005 Matrix Supplement to the 2003 ISDA Credit Derivatives.   |
| ISDA2003CreditArgentineRepublic                      | FpML   | Additional Provisions for the Argentine Republic: Excluded Obligations and Excluded Deliverable Obligations dated December 21, 2005.              |
| ISDA2003CreditMay2003                                | FpML   | May 2003 Supplement to the 2003 ISDA Credit Derivatives Definitions.  |
| ISDA2003CreditMonolineInsurers                       | FpML   | Additional Provisions for Physically Settled Default Swaps Monoline Insurer as Reference Entity dated May 9, 2003.                                |
| ISDA2003CreditMonolineInsurers2005                   | FpML   | Additional Provisions for Physically Settled Default Swaps Monoline Insurer as Reference Entity dated January 21, 2005.                           |
| ISDA2003CreditRepublicOfHungary                      | FpML   | Additional Provisions for the Republic of Hungary: Obligation Characteristics and Deliverable Obligation Characteristics dated August 13, 2004.   |
| ISDA2003CreditRepublicOfHungary2005                  | FpML   | Additional Provisions for the Republic of Hungary: Obligation Characteristics and Deliverable Obligation Characteristics dated February 14, 2005. |
| ISDA2003CreditRussianFederation                      | FpML   | Additional Provisions for the Russian Federation: Obligation Characteristics and Deliverable Obligation Characteristics dated August 13, 2004.    |

|  |      |  |
|--|------|--|
| ISDA2003CreditUSMunicipals                         | FpML | Additional Provisions for Credit Derivative Transactions - U.S. Municipal Entity as Reference Entity dated September 17, 2004. |
| ISDA2003DeliveryRestrictions                       | FpML | Additional Provisions for Reference Entities with Delivery Restrictions dated February 1, 2007.                                |
| ISDA2003LPNReferenceEntities                       | FpML | Additional Provisions for LPN Reference Entities dated October 3, 2006.  |
| ISDA2003SecuredDeliverableObligationCharacteristic | FpML | Additional Provisions for Secured Deliverable Obligation Characteristic dated June 16, 2006.                                   |
| ISDAMarch2004EquityCanadianSupplement              | FpML | Canadian Supplement to the 2004 Americas Interdealer Master Equity Derivatives Confirmation Agreement dated March 29, 2004.    |
| iTraxxAsiaExJapan                                  | FpML | Standard Terms Supplement for iTraxx Asia Excluding Japan.   |
| iTraxxAsiaExJapanTranche                           | FpML | Standard Terms Supplement for iTraxx Asia Excluding Japan Tranche Transactions.  |
| iTraxxAustralia                                    | FpML | Standard Terms Supplement for iTraxx Australia.  |
| iTraxxAustraliaTranche                             | FpML | Standard Terms Supplement for iTraxx Australia Tranche Transactions.   |
| iTraxxCJ   | FpML | Standard Terms Supplement for iTraxx CJ.   |
| iTraxxCJTranche                                    | FpML | Standard Terms Supplement for iTraxx CJ Tranche Transactions.  |
| iTraxxEuropeDealer                                 | FpML | Standard Terms Supplement for iTraxx Europe Dealer Form.   |
| iTraxxEuropeNonDealer                              | FpML | Standard Terms Supplement for iTraxx Europe Non-Dealer Form.   |
| iTraxxEuropeTranche                                | FpML | Standard Terms Supplement for iTraxx Europe Tranche Transactions.  |
| iTraxxLevX   | FpML | Standard Terms Supplement for iTraxx LevX.   |
| iTraxxSDI75Dealer                                  | FpML | Standard Terms Supplement for iTraxx SDI 75 Dealer Transactions.   |
| iTraxxSDI75NonDealer                               | FpML | Standard Terms Supplement for iTraxx SDI 75 Non-Dealer Transactions.   |
| LCDX   | FpML | Standard Terms Supplement for Syndicated Secured Loan Credit Default Swap Index Transactions.                                  |
| LCDXTranche  | FpML | Standard Terms Supplement for Syndicated Secured Loan Credit Default Swap Index Tranche Transactions.                          |

## **4.9 countryScheme**

### **Definition:**

The code representation of a country.

### **URI:**

<http://www.fpml.org/ext/iso3166>

### **Description**

A valid 2 character country code as defined by the ISO standard 3166-1 alpha-2 - Codes for representation of countries <http://www.niso.org/standards/resources/3166.html>.

## 4.10 couponTypeScheme

### Definition:

Defines a scheme of values for specifying if the bond has a variable coupon, step-up/down coupon or a zero-coupon.

### URI:

<http://www.fpml.org/coding-scheme/coupon-type-1-0>

### Coding Scheme

| CODE   | SOURCE | DESCRIPTION                    |
|--------|--------|--------------------------------|
| Fixed  | FpML   | Bond has fixed rate coupon.    |
| Float  | FpML   | Bond has floating rate coupon. |
| Struct | FpML   | Bond has structured coupon.    |

## 4.11 *creditSeniorityScheme*

### Definition:

Specifies the repayment precedence of a debt instrument.

### URI:

<http://www.fpml.org/coding-scheme/credit-seniority-1-0>

### Coding Scheme

| CODE          | SOURCE | DESCRIPTION                |
|---------------|--------|----------------------------|
| Senior        | FpML   | Top precedence.            |
| SubLowerTier2 | FpML   | Subordinate, Lower Tier 2. |
| SubTier1      | FpML   | Subordinate Tier 1.        |
| SubTier3      | FpML   | Subordinate, Tier 3.       |
| SubUpperTier2 | FpML   | Subordinate, Upper Tier 2. |

## 4.12 *creditSeniorityTradingScheme*

### Definition:

Specifies the seniority of the reference obligation used in a single name credit default swap trade. It overrides the `creditSeniorityScheme`.

### URI:

<http://www.fpml.org/coding-scheme/credit-seniority-trading-1-0>

### Coding Scheme

| CODE        | SOURCE | DESCRIPTION     |
|-------------|--------|-----------------|
| Senior      | FpML   | Top precedence. |
| Subordinate | FpML   | Subordinate     |

## **4.13 currencyScheme**

### **Definition:**

The code representation of a currency.

### **URI:**

<http://www.fpml.org/ext/iso4217-2001-08-15>

### **Description**

A valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds  
<http://www.iso.org/iso/en/prods-services/popstds/currencycodeslist.html>.



## 4.14 *cutNameScheme*

### Definition:

The specification of the cut name, or expiry date and time, for an FX OTC option.

### URI:

<http://www.fpml.org/coding-scheme/cut-name-1-0>

### Coding Scheme

| CODE              | SOURCE | DESCRIPTION               |
|-------------------|--------|---------------------------|
| Comex             | FpML   | 2:30 p.m. New York time.  |
| ECB               | FpML   | 1:30 p.m. London time.    |
| LondonEveningGold | FpML   | 3:00 p.m. London time.    |
| LondonEveningPgm  | FpML   | 2:00 p.m. London time.    |
| LondonMorningGold | FpML   | 10:30 a.m. London time.   |
| LondonMorningPgm  | FpML   | 9:45 a.m. London time.    |
| Mexico            | FpML   | 12:30 p.m. New York time. |
| NewYork           | FpML   | 10:00 a.m. New York time. |
| NewYorkPgm        | FpML   | 9:30 a.m. New York time.  |
| SilverLondon      | FpML   | 12:15 p.m. London time.   |

## 4.15 dayCountFractionScheme

### Definition:

Defines a scheme of values for specifying how the number of days between two dates is calculated for purposes of calculation of a fixed or floating payment amount and the basis for how many days are assumed to be in a year.

### URI:

<http://www.fpml.org/coding-scheme/day-count-fraction-2-1>

### Coding Scheme

| CODE          | SOURCE | DESCRIPTION  |
|---------------|--------|--|
| 1/1           | FpML   | Per 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (a) or Annex to the 2000 ISDA Definitions (June 2000 Version), Section 4.16. Day Count Fraction, paragraph (a).   |
| 30/360        | FpML   | Per 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (f) or Annex to the 2000 ISDA Definitions (June 2000 Version), Section 4.16. Day Count Fraction, paragraph (e).   |
| 30E/360       | FpML   | Per 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (g) or Annex to the 2000 ISDA Definitions (June 2000 Version), Section 4.16. Day Count Fraction, paragraph (f). Note that the algorithm defined for this day count fraction has changed between the 2000 ISDA Definitions and 2006 ISDA Definitions. See Introduction to the 2006 ISDA Definitions for further information relating to this change. |
| 30E/360.ISDA  | FpML   | Per 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (h). Note the algorithm for this day count fraction under the 2006 ISDA Definitions is designed to yield the same results in practice as the version of the 30E/360 day count fraction defined in the 2000 ISDA Definitions. See Introduction to the 2006 ISDA Definitions for further information relating to this change.                         |
| ACT/360       | FpML   | Per 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (e) or Annex to the 2000 ISDA Definitions (June 2000 Version), Section 4.16. Day Count Fraction, paragraph (d).   |
| ACT/365.FIXED | FpML   | Per 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (d) or Annex to the 2000 ISDA Definitions (June 2000 Version), Section 4.16. Day Count Fraction, paragraph (c).   |
| ACT/ACT.AFB   | FpML   | The Fixed/Floating Amount will be calculated in accordance with the "BASE EXACT/EXACT" day count   |

|              |      |  |
|--------------|------|--|
|              |      | fraction, as defined in the "Definitions Communes plusieurs Additifs Techniques" published by the Association Francaise des Banques in September 1994.   |
| ACT/ACT.ICMA | FpML | Per 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (c)   |
| ACT/ACT.ISDA | FpML | Per 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (b) or Annex to the 2000 ISDA Definitions (June 2000 Version), Section 4.16. Day Count Fraction, paragraph (b). Note that going from FpML 2.0 Recommendation to the FpML 3.0 Trial Recommendation the code in FpML 2.0 'ACT/365.ISDA' became 'ACT/ACT.ISDA'.                                    |
| ACT/ACT.ISMA | FpML | The Fixed/Floating Amount will be calculated in accordance with Rule 251 of the statutes, by-laws, rules and recommendations of the International Securities Market Association, as published in April 1999, as applied to straight and convertible bonds issued after December 31, 1998, as though the Fixed/Floating Amount were the interest coupon on such a bond. |
| BUS/252      | FpML | The number of Business Days in the Calculation Period or Compounding Period in respect of which payment is being made divided by 252.  |

## 4.16 derivativeCalculationMethodScheme

### Definition:

Specifies the method by which a derivative is computed.

### URI:

<http://www.fpml.org/coding-scheme/derivative-calculation-method-1-0>

### Coding Scheme

| CODE         | SOURCE | DESCRIPTION  |
|--------------|--------|--|
| Analytic     | FpML   | The derivative is computed analytically, e.g. by a closed form analytical equation.  |
| Numerical    | FpML   | The derivative is computed by other (non-perturbative) numerical means, such as a direct output from a numerical model.  |
| Perturbation | FpML   | The derivative is computed by a numerical difference method, ie. by numerically perturbing the input, recalculating the measure, and dividing by the amount of the perturbation. |
| Substitution | FpML   | The derivative is computed by finite difference based on the substitution of a supplied pricing input, e.g. a bumped yield curve.  |

## 4.17 designatedPriorityScheme

### Definition:

Specifies the types of liens that can be associated with a loan facility. In practice there could be any number of liens. Practice shows that the number does not typically goes beyond 3.

### URI:

<http://www.fpml.org/coding-scheme/designated-priority-1-0>

### Coding Scheme

| CODE           | SOURCE | DESCRIPTION  |
|----------------|--------|--|
| FirstLienLoan  | FpML   | First lien.  |
| SecondLienLoan | FpML   | Second lien.   |
| ThirdLienLoan  | FpML   | Third lien.  |
| Unknown        | FpML   | It is unknown whether a lien is associated with a loan facility. |

## ***4.18 entityIdScheme***

### **Definition:**

A qualifier for the entity identifier that specifies which set of entity identifiers has been used to specify an entity.

### **URI:**

<http://www.fpml.org/spec/2003/entity-id-RED-1-0>

### **Description**

RED Entity Identifiers

## **4.19 *entityNameScheme***

### **Definition:**

A qualifier for the entity name that specifies which set of entity names has been used to specify an entity.

### **URI:**

<http://www.fpml.org/spec/2003/entity-name-RED-1-0>

### **Description**

RED Entity Names

## 4.20 *entityTypeScheme*

### Definition:

This specifies the reference entity types corresponding to a list of types defined in the ISDA First to Default documentation.

### URI:

<http://www.fpml.org/coding-scheme/entity-type-1-0>

### Coding Scheme

| CODE                         | SOURCE | DESCRIPTION                                     |
|------------------------------|--------|---|
| Asian                        | FpML   | Entity Type of Asian.                           |
| AustralianAndNewZealand      | FpML   | Entity Type of Australian and New Zealand.      |
| EuropeanEmergingMarkets      | FpML   | Entity Type of European Emerging Markets.       |
| Japanese                     | FpML   | Entity Type of Japanese.                        |
| NorthAmericanHighYield       | FpML   | Entity Type of North American High Yield.       |
| NorthAmericanInsurance       | FpML   | Entity Type of North American Insurance.        |
| NorthAmericanInvestmentGrade | FpML   | Entity Type of North American Investment Grade. |
| Singaporean                  | FpML   | Entity Type of Singaporean.                     |
| WesternEuropean              | FpML   | Entity Type of Western European.                |
| WesternEuropeanInsurance     | FpML   | Entity Type of Western European Insurance.      |



## **4.21 *exchangeIdScheme***

### **Definition:**

A qualifier for the exchange identifier that specifies which set of exchange identifiers has been used to specify a securities or derivatives exchange.

### **URI:**

<http://www.fpml.org/spec/2002/exchange-id-MIC-1-0>

### **Description**

Market Identifier Code

### **Alternate URIs:**

#### ***URI:***

<http://www.fpml.org/spec/2002/exchange-id-REC-1-0>

### **Description**

*Reuters Exchange Code*

## 4.22 floatingRateIndexScheme

### Definition:

ISDA Rate Options as published by ISDA in either the 2006 ISDA Definitions or the Annex to the 2000 Definitions, Section 7.1. Rate Options.

### URI:

<http://www.fpml.org/coding-scheme/floating-rate-index-2-0>

### Coding Scheme

| CODE                              | SOURCE | DESCRIPTION   |
|-----------------------------------|--------|---|
| AUD-AONIA-OIS-COMPOUND            | ISDA   | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| AUD-AONIA-OIS-COMPOUND-SwapMarker | ISDA   | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| AUD-BBR-AUBBSW                    | ISDA   | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| AUD-BBR-BBSW                      | ISDA   | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| AUD-BBR-BBSW-Bloomberg            | ISDA   | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| AUD-BBR-BBSY (BID)                | ISDA   | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| AUD-BBR-ISDC                      | ISDA   | Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                          |
| AUD-LIBOR-BBA                     | ISDA   | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| AUD-LIBOR-BBA-Bloomberg           | ISDA   | Per 2006 ISDA Definitions, Section 7.1  |

|                           |      |   |
|---------------------------|------|---|
|                           |      | Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.  |
| AUD-LIBOR-Reference Banks | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| AUD-Swap Rate-Reuters     | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| CAD-BA-CDOR               | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| CAD-BA-CDOR-Bloomberg     | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| CAD-BA-ISDD               | ISDA | Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                          |
| CAD-BA-Reference Banks    | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| CAD-BA-Reuters            | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| CAD-BA-Telerate           | ISDA | Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                          |
| CAD-CORRA-OIS-COMPOUND    | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| CAD-ISDA-Swap Rate        | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| CAD-LIBOR-BBA             | ISDA | Per 2006 ISDA Definitions or Annex to   |

|                                      |      |   |
|--------------------------------------|------|---|
|                                      |      | the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| CAD-LIBOR-BBA-Bloomberg              | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| CAD-LIBOR-BBA-SwapMarker             | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| CAD-LIBOR-Reference Banks            | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| CAD-REPO-CORRA                       | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| CAD-TBILL-ISDD                       | ISDA | Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                          |
| CAD-TBILL-Reference Banks            | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| CAD-TBILL-Reuters                    | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| CAD-TBILL-Telerate                   | ISDA | Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                          |
| CHF-Annual Swap Rate                 | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| CHF-Annual Swap Rate-Reference Banks | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant              |

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| CHF-ISDAFIX-Swap Rate      | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| CHF-LIBOR-BBA              | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| CHF-LIBOR-BBA-Bloomberg    | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| CHF-LIBOR-ISDA             | ISDA | Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                          |
| CHF-LIBOR-Reference Banks  | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| CHF-TOIS-OIS-COMPOUND      | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| CL-CLICP-Bloomberg         | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| CZK-PRIBOR-PRBO            | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| CZK-PRIBOR-Reference Banks | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| DKK-CIBOR-DKNA13           | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| DKK-CIBOR-DKNA13-Bloomberg | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and   |

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| DKK-CIBOR-Reference Banks             | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| DKK-CIBOR2-DKNA13                     | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| DKK-CITA-DKNA14-COMPOUND              | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| DKK-DKKOIS-OIS-COMPOUND               | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| EUR-Annual Swap Rate-10:00            | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| EUR-Annual Swap Rate-10:00-Bloomberg  | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| EUR-Annual Swap Rate-10:00-SwapMarker | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| EUR-Annual Swap Rate-11:00            | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| EUR-Annual Swap Rate-11:00-Bloomberg  | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| EUR-Annual Swap Rate-11:00-SwapMarker | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |

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| EUR-Annual Swap Rate-3 Month            | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| EUR-Annual Swap Rate-3 Month-SwapMarker | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| EUR-Annual Swap Rate-Reference Banks    | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| EUR-EONIA-AVERAGE                       | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| EUR-EONIA-OIS-COMPOUND                  | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| EUR-EONIA-OIS-COMPOUND-Bloomberg        | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| EUR-EONIA-Swap-Index                    | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| EUR-EURIBOR-Act/365                     | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| EUR-EURIBOR-Act/365-Bloomberg           | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| EUR-EURIBOR-Reference Banks             | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| EUR-EURIBOR-Reuters                     | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on  |

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| EUR-EURIBOR-Telerate             | ISDA | Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                          |
| EUR-EURONIA-OIS-COMPOUND         | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| EUR-ISDA-EURIBOR Swap Rate-11:00 | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| EUR-ISDA-EURIBOR Swap Rate-12:00 | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| EUR-ISDA-LIBOR Swap Rate-10:00   | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| EUR-ISDA-LIBOR Swap Rate-11:00   | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| EUR-LIBOR-BBA                    | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| EUR-LIBOR-BBA-Bloomberg          | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| EUR-LIBOR-Reference Banks        | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| EUR-TAM-CDC                      | ISDA | Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                          |



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| EUR-TEC10-CNO             | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| EUR-TEC10-CNO-SwapMarker  | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| EUR-TEC10-Reference Banks | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| EUR-TEC5-CNO              | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| EUR-TEC5-CNO-SwapMarker   | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| EUR-TEC5-Reference Banks  | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| EUR-TMM-CDC-COMPOUND      | ISDA | Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                          |
| GBP-ISDA-Swap Rate        | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| GBP-LIBOR-BBA             | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| GBP-LIBOR-BBA-Bloomberg   | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| GBP-LIBOR-ISDA            | ISDA | Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant                                       |

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| GBP-LIBOR-Reference Banks                 | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| GBP-Semi-Annual Swap Rate                 | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| GBP-Semi-Annual Swap Rate-Reference Banks | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| GBP-WMBA-SONIA-COMPOUND                   | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| GRD-ATHIBOR-ATHIBOR                       | ISDA | Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                          |
| GRD-ATHIBOR-Reference Banks               | ISDA | Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                          |
| GRD-ATHIBOR-Telerate                      | ISDA | Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                          |
| GRD-ATHIMID-Reference Banks               | ISDA | Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                          |
| GRD-ATHIMID-Reuters                       | ISDA | Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                          |
| HKD-HIBOR-HIBOR-Bloomberg                 | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| HKD-HIBOR-HIBOR=                          | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on  |

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| HKD-HIBOR-HKAB            | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| HKD-HIBOR-HKAB-Bloomberg  | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| HKD-HIBOR-ISDC            | ISDA | Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                          |
| HKD-HIBOR-Reference Banks | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| HKD-HONIX-OIS-COMPOUND    | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| HKD-ISDA-Swap Rate-11:00  | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| HKD-ISDA-Swap Rate-4:00   | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| HUF-BUBOR-Reference Banks | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| HUF-BUBOR-Reuters         | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| IDR-IDMA-Bloomberg        | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| IDR-IDRFIX                | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and   |

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| IDR-SBI-Reuters            | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| IDR-SOR-Reference Banks    | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| IDR-SOR-Reuters            | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| IDR-SOR-Telerate           | ISDA | Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                          |
| ILS-TELBOR-Reference Banks | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| ILS-TELBOR01-Reuters       | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| INR-BMK                    | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| INR-CMT                    | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| INR-INBMK-REUTERS          | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| INR-MIBOR-OIS-COMPOUND     | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| INR-MIFOR                  | ISDA | Per 2006 ISDA Definitions or Annex to   |

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| INR-MIOIS                | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| INR-MITOR-OIS-COMPOUND   | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| INR-Reference Banks      | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| JPY-BBSF-Bloomberg-10:00 | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| JPY-BBSF-Bloomberg-15:00 | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| JPY-ISDA-Swap Rate-10:00 | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| JPY-ISDA-Swap Rate-15:00 | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| JPY-LIBOR-BBA            | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| JPY-LIBOR-BBA-Bloomberg  | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| JPY-LIBOR-FRASETT        | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on  |

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| JPY-LIBOR-ISDA                       | ISDA | Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                          |
| JPY-LIBOR-Reference Banks            | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| JPY-MUTANCALL-TONAR                  | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| JPY-TIBOR-17096                      | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| JPY-TIBOR-17097                      | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| JPY-TIBOR-TIBM (10 Banks)            | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| JPY-TIBOR-TIBM (5 Banks)             | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| JPY-TIBOR-TIBM (All Banks)           | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| JPY-TIBOR-TIBM (All Banks)-Bloomberg | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| JPY-TIBOR-TIBM-Reference Banks       | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |

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| JPY-TIBOR-ZTIBOR           | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| JPY-TONA-OIS-COMPOUND      | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| JPY-TSR-Reference Banks    | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| JPY-TSR-Reuters-10:00      | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| JPY-TSR-Reuters-15:00      | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| JPY-TSR-Telerate-10:00     | ISDA | Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                          |
| JPY-TSR-Telerate-15:00     | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| KRW-CD-3220                | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| KRW-CD-KSDA-Bloomberg      | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| MXN-TIIE-Banxico           | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| MXN-TIIE-Banxico-Bloomberg | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and   |

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|                                  |      | supplemented through the date on which parties enter into the relevant transaction.   |
| MXN-TIIE-Banxico-Reference Banks | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| MYR-KLIBOR-BNM                   | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| MYR-KLIBOR-Reference Banks       | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| NOK-NIBOR-NIBR                   | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| NOK-NIBOR-NIBR-Reference Banks   | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| NOK-NIBOR-Reference Banks        | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| NZD-BBR-BID                      | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| NZD-BBR-FRA                      | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| NZD-BBR-ISDC                     | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| NZD-BBR-Reference Banks          | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and   |



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|                           |      | supplemented through the date on which parties enter into the relevant transaction.   |
| NZD-BBR-Telerate          | ISDA | Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                          |
| NZD-NZIONA-OIS-COMPOUND   | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| PLN-WIBOR-Reference Banks | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| PLN-WIBOR-WIBO            | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| PLZ-WIBOR-Reference Banks | ISDA | Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                          |
| PLZ-WIBOR-WIBO            | ISDA | Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                          |
| SAR-SRIOR-Reference Banks | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| SAR-SRIOR-SUAA            | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| SEK-Annual Swap Rate      | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| SEK-SIOR-OIS-COMPOUND     | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| SEK-STIBOR-Bloomberg      | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and   |

|                            |      |   |
|----------------------------|------|---|
|                            |      | supplemented through the date on which parties enter into the relevant transaction.   |
| SEK-STIBOR-Reference Banks | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| SEK-STIBOR-SIDE            | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| SGD-SIBOR-Reference Banks  | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| SGD-SIBOR-Reuters          | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| SGD-SIBOR-Telerate         | ISDA | Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                          |
| SGD-SONAR-OIS-COMPOUND     | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| SGD-SOR-Reference Banks    | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| SGD-SOR-Reuters            | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| SGD-SOR-Telerate           | ISDA | Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                          |
| SKK-BRIBOR-Bloomberg       | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |

|                            |      |   |
|----------------------------|------|---|
| SKK-BRIBOR-BRBO            | ISDA | Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                          |
| SKK-BRIBOR-NBSK07          | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| SKK-BRIBOR-Reference Banks | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| THB-SOR-Reference Banks    | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| THB-SOR-Reuters            | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| THB-SOR-Telerate           | ISDA | Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                          |
| THB-THBFIX-Reuters         | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| TWD-Reference Dealers      | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| TWD-Reuters-6165           | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| TWD-Telerate-6165          | ISDA | Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                          |
| TWD-TWCPBA                 | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on  |

|                                     |      |   |
|-------------------------------------|------|---|
|                                     |      | which parties enter into the relevant transaction.  |
| USD-BA-H.15                         | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| USD-BA-Reference Dealers            | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| USD-BMA Municipal Swap Index        | ISDA | Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                          |
| USD-CD-H.15                         | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| USD-CD-Reference Dealers            | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| USD-CMS-Reference Banks             | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| USD-CMS-Reference Banks-ICAP SwapPX | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| USD-CMS-Reuters                     | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| USD-CMS-Telerate                    | ISDA | Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                          |
| USD-CMT-T7051                       | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| USD-CMT-T7052                       | ISDA | Per 2006 ISDA Definitions or Annex to   |

|                                     |      |   |
|-------------------------------------|------|---|
|                                     |      | the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| USD-COF11-FHLBSF                    | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| USD-COF11-Reuters                   | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| USD-COF11-Telerate                  | ISDA | Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                          |
| USD-CP-H.15                         | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| USD-CP-Reference Dealers            | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| USD-Federal Funds-H.15              | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| USD-Federal Funds-H.15-Bloomberg    | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| USD-Federal Funds-H.15-OIS-COMPOUND | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| USD-Federal Funds-Reference Dealers | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| USD-FFCB-DISCO                      | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and   |

|                             |      |   |
|-----------------------------|------|---|
|                             |      | supplemented through the date on which parties enter into the relevant transaction.   |
| USD-ISDA-Swap Rate          | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| USD-ISDA-Swap Rate-3:00     | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| USD-ISDAFIX3-Swap Rate      | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| USD-ISDAFIX3-Swap Rate-3:00 | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| USD-LIBOR-BBA               | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| USD-LIBOR-BBA-Bloomberg     | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| USD-LIBOR-ISDA              | ISDA | Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                          |
| USD-LIBOR-LIBO              | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| USD-LIBOR-Reference Banks   | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| USD-Prime-H.15              | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |

|                                  |      |   |
|----------------------------------|------|---|
| USD-Prime-Reference Banks        | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| USD-S&P Index-High Grade         | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| USD-SIBOR-Reference Banks        | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| USD-SIBOR-SIBO                   | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| USD-SIFMA Municipal Swap Index   | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| USD-TBILL-H.15                   | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| USD-TBILL-H.15-Bloomberg         | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| USD-TBILL-Secondary Market       | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| USD-TIBOR-ISDC                   | ISDA | Per Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                          |
| USD-TIBOR-Reference Banks        | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| USD-Treasury Rate-ICAP BrokerTec | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and   |

|                                   |      |   |
|-----------------------------------|------|---|
|                                   |      | supplemented through the date on which parties enter into the relevant transaction.   |
| USD-Treasury Rate-SwapMarker100   | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| USD-Treasury Rate-SwapMarker99    | ISDA | Per 2006 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction.                                       |
| USD-Treasury Rate-T19901          | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| USD-Treasury Rate-T500            | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| ZAR-DEPOSIT-Reference Banks       | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| ZAR-DEPOSIT-SAFEX                 | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| ZAR-JIBAR-Reference Banks         | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| ZAR-JIBAR-SAFEX                   | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| ZAR-PRIME-AVERAGE                 | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on which parties enter into the relevant transaction. |
| ZAR-PRIME-AVERAGE-Reference Banks | ISDA | Per 2006 ISDA Definitions or Annex to the 2000 ISDA Definitions, Section 7.1 Rate Options, as amended and supplemented through the date on  |



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|  |  | which parties enter into the relevant transaction. |
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## 4.23 governingLawScheme

### Definition:

Identification of the law governing the transaction.

### URI:

<http://www.fpml.org/coding-scheme/governing-law-1-0>

### Description

In general the codes are the ISO country code where the applicable law is the law of an entire country

For countries that have more than one legal regime the code is constructed from the two-character ISO country code followed by two characters indicating the legal regime. In the cases of Canada and the United States of America, these two characters are the conventional abbreviations for the provinces and states respectively. In the case of the United Kingdom, the first two characters are "GB" followed by two characters indicating the legal regime.

The following are examples of valid codes, not an exhaustive list.

### Coding Scheme

| CODE | SOURCE | DESCRIPTION                       |
|------|--------|-----------------------------------|
| CAAB | FpML   | Alberta law                       |
| CABC | FpML   | British Columbia Law              |
| CAMN | FpML   | Manitoba law                      |
| CAON | FpML   | Ontario law                       |
| CAQC | FpML   | Quebec law                        |
| DE   | FpML   | German law                        |
| FR   | FpML   | French law                        |
| GBEN | FpML   | English law                       |
| GBGY | FpML   | The law of the island of Guernsey |
| GBIM | FpML   | The law of the Isle of Man        |
| GBJY | FpML   | The law of the island of Jersey   |
| GBSC | FpML   | Scottish law                      |
| JP   | FpML   | Japanese law                      |
| USCA | FpML   | Californian law                   |
| USIL | FpML   | Illinois law                      |
| USNY | FpML   | New York law                      |

## 4.24 *indexAnnexSourceScheme*

### Definition:

Defines a scheme of values for specifying the CDX index annex source.

### URI:

<http://www.fpml.org/coding-scheme/cdx-index-annex-source-1-0>

### Coding Scheme

| CODE               | SOURCE | DESCRIPTION   |
|--------------------|--------|---|
| MasterConfirmation | FpML   | As defined in the relevant form of Master Confirmation applicable to the confirmation of Dow Jones CDX indices. |
| Publisher          | FpML   | As defined in the relevant form of Master Confirmation applicable to the confirmation of Dow Jones CDX indices. |

## 4.25 inflationIndexDescriptionScheme

### Definition:

### URI:

<http://www.fpml.org/coding-scheme/inflation-index-description-2-0>

### Description

The specification of the Index Descriptions based on the section 1.12 of the 2006 ISDA Inflation Derivatives Definitions

### Coding Scheme

| CODE           | SOURCE | DESCRIPTION  |
|----------------|--------|--|
| AUD-CPI        | FpML   | AUD – Non-revised Consumer Price Index (CPI)   |
| BLG-HICP       | FpML   | BLG – Non-revised Harmonised Consumer Price Index (HICP)                                     |
| BRL-IGPM       | FpML   | BRL – Non-revised Price Index (IGP-M)  |
| BRL-IPCA       | FpML   | BRL – Non-revised Consumer Price Index (IPCA)  |
| CAD-CPI        | FpML   | CAD – Non-revised Consumer Price Index (CPI)   |
| DEK-CPI        | FpML   | DEK – Non-revised Consumer Price Index (CPI)   |
| DEM-CPI        | FpML   | DEM – Non-revised Consumer Price Index (CPI)   |
| ESP-CPI        | FpML   | ESP – National-Non-revised Consumer Price Index (CPI)  |
| ESP-HICP       | FpML   | ESP – Harmonised-Non-revised Consumer Price Index (HCPI)                                     |
| ESP-R-CPI      | FpML   | ESP – National-Revised Consumer Price Index (CPI).   |
| ESP-R-HICP     | FpML   | ESP – Harmonised-Revised Consumer Price Index (HCPI)   |
| EUR-AI-CPI     | FpML   | EUR – All Items-Non-revised Consumer Price Index   |
| EUR-AI-R-CPI   | FpML   | EUR – All Items–Revised Consumer Price Index   |
| EUR-EXT-CPI    | FpML   | EUR – Excluding Tobacco-Non-revised Consumer Price Index                                     |
| FRC-EXT-CPI    | FpML   | FRC – Excluding Tobacco-Non-Revised Consumer Price Index                                     |
| GRD-CPI        | FpML   | GRD – Non-revised Consumer Price Index (CPI)   |
| GRD-HICP       | FpML   | GRD – Harmonised-Non-revised Consumer Price Index (HICP)                                     |
| IRL-CPI        | FpML   | IRL – Non-revised Consumer Price Index (CPI)   |
| ISK-CPI        | FpML   | ISK – Non-revised Consumer Price Index (CPI)   |
| ISK-HICP       | FpML   | ISK – Harmonised Consumer Price Index (HICP)   |
| ITL-BC-EXT-CPI | FpML   | ITL – Inflation for Blue Collar Workers and Employees–Excluding Tobacco Consumer Price Index |

|                |      |  |
|----------------|------|--|
| ITL-BC-INT-CPI | FpML | ITL – Inflation for Blue Collar Workers and Employees-Including Tobacco Consumer Price Index |
| ITL-WC-EXT-CPI | FpML | ITL – Whole Community –Excluding Tobacco Consumer Price Index                                |
| ITL-WC-INT-CPI | FpML | ITL – Whole Community –Including Tobacco Consumer Price Index                                |
| JPY-CPI-EXF    | FpML | JPY – Non-revised Consumer Price Index Nationwide General Excluding Fresh Food (CPI)         |
| KRW-CPI        | FpML | KRW – Non-revised Consumer Price Index (CPI)   |
| MXN-CPI        | FpML | MXN – Non-revised Consumer Price Index (CPI)   |
| MXN-UDI        | FpML | MXN – Unidad de Inversion Index (UDI)  |
| NLG-HICP       | FpML | NLG – Harmonised-Non-revised Consumer Price Index (HICP)                                     |
| NZD-CPI        | FpML | NZD – Non-revised Consumer Price Index (CPI)   |
| PLN-CPI        | FpML | PLN – Non-Revised Consumer Price Index (CPI)   |
| SEK-CPI        | FpML | SEK – Non-revised Consumer Price Index (CPI)   |
| UK-RPI         | FpML | GBP – Non-revised Retail Price Index (UKRPI)   |
| USA-CPI-U      | FpML | USA – Non-revised Consumer Price Index – Urban (CPI-U)                                       |
| ZAR-CPI        | FpML | ZAR – Non-revised Consumer Price Index (CPI)   |
| ZAR-CPIX       | FpML | ZAR – Non-revised Consumer Price Index Excluding Mortgages (CPIX)                            |

## 4.26 *inflationIndexSourceScheme*

### Definition:

### URI:

<http://www.fpml.org/coding-scheme/inflation-index-source-2-0>

### Description

The specification of the Index Source.

### Coding Scheme

| CODE           | SOURCE    | DESCRIPTION                    |
|----------------|-----------|--------------------------------|
| AUCPI          | Bloomberg | Bloomberg Screen AUCP.         |
| CACPI          | Bloomberg | Bloomberg Screen CACPI.        |
| CPALBE         | Bloomberg | Bloomberg Screen CPALBE.       |
| CPALEMU        | Bloomberg | Bloomberg Screen CPALEMU.      |
| CPTFEMU        | Bloomberg | Bloomberg Screen CPTFEMU.      |
| CPTFIEU        | Bloomberg | Bloomberg Screen CPTFIEU.      |
| CPURNSA        | Bloomberg | Bloomberg Screen CPURNSA.      |
| DNCPINEW       | Bloomberg | Bloomberg Screen DNCPINEW.     |
| FRCPXTOB       | Bloomberg | Bloomberg Screen FRCPXTOB.     |
| GRCP2000       | Bloomberg | GRCP2000.                      |
| HICPFIX        | Reuters   | Reuters Screen HICPFIX.        |
| ITCPFOI        | Bloomberg | Bloomberg Screen ITCPFOI.      |
| ITCPI          | Bloomberg | Bloomberg Screen ITCPI.        |
| ITCPNIC        | Bloomberg | Bloomberg Screen ITCPNIC.      |
| ITCPNICT       | Bloomberg | Bloomberg Screen ITCPNICT.     |
| JCPNGENF       | Bloomberg | Bloomberg Screen JCPNGENF.     |
| OATINFLATION01 | Reuters   | Reuters Screen OATINFLATION01. |
| SPCPEU         | Bloomberg | Bloomberg Screen SPCPEU.       |
| SPIPC          | Bloomberg | Bloomberg Screen SPIPC.        |
| SWCPI          | Bloomberg | Bloomberg Screen SWCPI.        |
| UKRPI          | Bloomberg | Bloomberg Screen UKRPI.        |

## 4.27 inflationMainPublicationScheme

### Definition:

### URI:

<http://www.fpml.org/coding-scheme/inflation-main-publication-1-0>

### Description

The specification of the Inflation Index Main Publication.

### Coding Scheme

| CODE     | SOURCE | DESCRIPTION   |
|----------|--------|---|
| ABS      | FpML   | Bloomberg Screen AUCP.  |
| BLS      | FpML   | Bureau of Labor Statistics, on internet website: <a href="http://www.bls.gov/cpi/home.htm">www.bls.gov/cpi/home.htm</a>                                   |
| DS       | FpML   | Danmark Statistik, on internet website <a href="http://www.dst.dk">www.dst.dk</a> .   |
| ECBMB    | FpML   | European Central Bank Monthly Bulletin.   |
| Eurostat | FpML   | Eurostat, on internet website: <a href="http://www.europa.eu.int/comm/eurostat">www.europa.eu.int/comm/eurostat</a> .                                     |
| INE      | FpML   | Instituto Nacional de Estadística, on internet website: <a href="http://www.ine.es">www.ine.es</a> .  |
| INSEEJOJ | FpML   | INSEE Journal Officiel.   |
| ISTAT    | FpML   | ISTAT website: <a href="http://www.istat.it/English/index.htm">www.istat.it/English/index.htm</a> .   |
| MIA      | FpML   | Japan Ministry of Internal Affairs.   |
| ONS      | FpML   | Office of National Statistics, on internet website <a href="http://www.statistics.gov.uk/instantfigures.asp">www.statistics.gov.uk/instantfigures.asp</a> |
| SB       | FpML   | Statistisches Bundesmat.  |
| SS       | FpML   | Statistics Sweden.  |
| STCA     | FpML   | STCA - Statistics Canada.   |

## 4.28 informationProviderScheme

### Definition:

The specification of a list of information providers and vendors who publish financial markets information. Their information sources will typically be used to determine a relevant market rate, price or index.

### URI:

<http://www.fpml.org/coding-scheme/information-provider-2-0>

### Description

List compiled from the Annex to the 2000 ISDA Definitions Section 7.2 - Certain Published and Displayed Sources, and other sources.

### Coding Scheme

| CODE           | SOURCE | DESCRIPTION  |
|----------------|--------|--|
| BankOfCanada   | ISDA   | The central bank of Canada.                                    |
| BankOfJapan    | ISDA   | The central bank of Japan.                                     |
| Bloomberg      | ISDA   | Bloomberg LP.  |
| FederalReserve | ISDA   | The Federal Reserve, the central bank of the United States.    |
| FHLBSF         | ISDA   | The Federal Home Loan Bank of San Francisco, or its successor. |
| ISDA           | ISDA   | International Swaps and Derivatives Association, Inc.          |
| Reuters        | ISDA   | Reuters Group Plc.   |
| SAFEX          | ISDA   | South African Futures Exchange, or its successor.              |
| Telerate       | ISDA   | Telerate, Inc.   |



## 4.29 *instrumentIdScheme*

### **Definition:**

A qualifier for the instrument identifier that specifies which set of instrument identifiers has been used to specify an instrument.

### **URI:**

<http://www.fpml.org/spec/2002/instrument-id-Bloomberg-1-0>

### **Description**

Bloomberg ticker symbol

### **Alternate URIs:**

#### **URI:**

<http://www.fpml.org/spec/2002/instrument-id-CUSIP-1-0>

### **Description**

*Committee on Uniform Securities Identification Procedures*

#### **URI:**

<http://www.fpml.org/spec/2002/instrument-id-ISIN-1-0>

### **Description**

*International Securities Identification Number*

#### **URI:**

<http://www.fpml.org/spec/2003/instrument-id-Reuters-RIC-1-0>

### **Description**

*Reuters Instrument Code (RIC)*

#### **URI:**

<http://www.fpml.org/spec/2003/instrument-id-RED-pair-1-0>

### **Description**

*RED pair code*

#### **URI:**

<http://www.fpml.org/spec/2002/instrument-id-SEDOL-1-0>

### **Description**

*London Stock Exchange Daily Official List*

#### **URI:**

<http://www.fpml.org/spec/2002/instrument-id-Sicovam-1-0>

### **Description**

*Sicovam code*

#### **URI:**

*<http://www.fpml.org/coding-scheme/external/instrument-id-common-code-1-0>*

***Description***

*Common Code for Euroclear/CEDEL*

## **4.30 *interpolationMethodScheme***

### **Definition:**

Specifies the type of interpolation used.

### **URI:**

<http://www.fpml.org/coding-scheme/interpolation-method-1-0>

### **Coding Scheme**

| CODE            | SOURCE | DESCRIPTION |
|-----------------|--------|-------------|
| LinearZeroYield | FpML   | TBD         |

## 4.31 *loanTypeScheme*

### Definition:

Specifies a typology for loan facilities.

### URI:

<http://www.fpml.org/coding-scheme/facility-type-1-0>

### Coding Scheme

| CODE             | SOURCE | DESCRIPTION  |
|------------------|--------|--|
| BridgeLoan       | FpML   | Bridge loan.   |
| LetterOfCredit   | FpML   | Letter of credit, i.e. commitment by a bank or syndicate to provide a certain amount of funding.   |
| RevolvingLoan    | FpML   | Revolving loan.  |
| SwinglineFunding | FpML   | Swingline funding, which refers to the portion of revolving loan facility that can be funded without advance notice. Sometimes, the swingline is traded separately from the rest of the loan facility. |
| TermLoan         | FpML   | Term loan.   |
| TradeClaim       | FpML   | Trade claim, i.e. claim on assets that result from a restructuring or bankruptcy.  |

## 4.32 localJurisdictionScheme

### Definition:

This overrides the countryScheme. Specifies the Local Jurisdiction that applies to a Transaction, for example for the purposes of defining which Local Taxes will apply.

### URI:

<http://www.fpml.org/coding-scheme/local-jurisdiction-1-0>

### Coding Scheme

| CODE          | SOURCE | DESCRIPTION  |
|---------------|--------|--|
| India         | FpML   | Indian Local Jurisdiction applies.                 |
| Indonesia     | FpML   | Indonesian Local Jurisdiction applies.             |
| Korea         | FpML   | Korean Local Jurisdiction applies.                 |
| Malaysia      | FpML   | Malaysian Local Jurisdiction applies.              |
| NotApplicable | FpML   | No Local Jurisdiction applies to this Transaction. |
| Taiwan        | FpML   | Taiwanese Local Jurisdiction applies.              |

## 4.33 marketDisruptionScheme

### Definition:

Defines the handling of a averaging date market disruption for an equity derivative transaction.

### URI:

<http://www.fpml.org/coding-scheme/market-disruption-1-0>

### Coding Scheme

| CODE                 | SOURCE | DESCRIPTION  |
|----------------------|--------|--|
| ModifiedPostponement | FpML   | As defined in section 6.7 para (c) subpara (iii) of the ISDA 2002 Equity Derivative definitions. |
| Omission             | FpML   | As defined in section 6.7 para (c) subpara (i) of the ISDA 2002 Equity Derivative definitions.   |
| Postponement         | FpML   | As defined in section 6.7 para (c) subpara (ii) of the ISDA 2002 Equity Derivative definitions.  |

## 4.34 *masterAgreementTypeScheme*

### Definition:

Defines the type of the master agreement governing the transaction.

### URI:

<http://www.fpml.org/coding-scheme/master-agreement-type-1-0>

### Coding Scheme

| CODE     | SOURCE | DESCRIPTION  |
|----------|--------|--|
| AFB      | FpML   | AFB Master Agreement for Foreign Exchange and Derivatives Transactions   |
| German   | FpML   | German Master Agreement for Financial derivatives and Addendum for Options on Stock Exchange Indices or Securities |
| ISDA1987 | FpML   | ISDA 1987 Master Agreement   |
| ISDA1992 | FpML   | ISDA 1992 Master Agreement   |
| ISDA2002 | FpML   | ISDA 2002 Master Agreement   |
| Swiss    | FpML   | Swiss Master Agreement for OTC Derivatives Instruments   |

## 4.35 masterConfirmationTypeScheme

### Definition:

Defines the type of master confirmation agreement governing the transaction.

### URI:

<http://www.fpml.org/coding-scheme/master-confirmation-type-5-4>

### Coding Scheme

| CODE                                | SOURCE | DESCRIPTION   |
|-------------------------------------|--------|---|
| 2003CreditIndex                     | FpML   | Used for CDS Index trades. Relevant Master Confirmation determined by the contents of the creditDefaultSwap element. Best practice is to use the most specific code that applies. |
| 2004EquityEuropeanInterdealer       | FpML   | A privately negotiated European Interdealer Master Confirmation Agreement applies.  |
| 2005VarianceSwapEuropeanInterdealer | FpML   | A privately negotiated European Interdealer Master Confirmation Agreement applies.  |
| 2006DividendSwapEuropean            | FpML   | A European Interdealer Master Confirmation Agreement not defined by ISDA, and modified by the parties to the transaction applies.   |
| 2006DividendSwapEuropeanInterdealer | FpML   | A European Interdealer Master Confirmation Agreement not defined by ISDA applies.   |
| DJ.CDX.EM                           | FpML   | Used for CDS Index trades executed under the Dow Jones CDX Emerging Markets Master Confirmation.  |
| DJ.CDX.EM.DIV                       | FpML   | Used for CDS Index trades executed under the Dow Jones CDX Emerging Markets Diversified Master Confirmation.  |
| DJ.CDX.NA                           | FpML   | Used for CDS Index trades executed under the Dow Jones CDX Master Confirmation that covers CDX.NA.IG, CDX.NA.HY, and CDX.NA.XO.   |
| DJ.iTraxx.Europe                    | FpML   | Used for CDS Index trades executed under the Dow Jones iTraxx Europe Master Confirmation Agreement.   |
| EquityAmericas                      | FpML   | A general reference to the types of Americas Master Confirmation Agreements. Use the more specific values to reference a specific type of Americas Master Confirmation Agreement. |
| EquityAsia                          | FpML   | A general reference to the types of Asia Master Confirmation Agreements. Use the more specific values to reference a specific type of Asia Master Confirmation Agreement.         |
| EquityEuropean                      | FpML   | A general reference to the types of European Master Confirmation Agreements. Use the more specific  |



|  |      |  |
|--|------|--|
|  |      | values to reference a specific type of European Master Confirmation Agreement.   |
| ISDA1999Credit                                 | FpML | ISDA 1999 Master Credit Derivatives Confirmation Agreement   |
| ISDA2003CreditAsia                             | FpML | ISDA 2003 Master Credit Derivatives Confirmation Agreement interpreted as if Asia had been specified as the relevant Transaction Type in the Transaction Supplement.   |
| ISDA2003CreditAustraliaNewZealand              | FpML | ISDA 2003 Master Credit Derivatives Confirmation Agreement interpreted as if Australia and New Zealand had been specified as the relevant Transaction Type in the Transaction Supplement.  |
| ISDA2003CreditEuropean                         | FpML | ISDA 2003 Master Credit Derivatives Confirmation Agreement interpreted as if European had been specified as the relevant Transaction Type in the Transaction Supplement.   |
| ISDA2003CreditJapan                            | FpML | ISDA 2003 Master Credit Derivatives Confirmation Agreement interpreted as if Japan had been specified as the relevant Transaction Type in the Transaction Supplement.  |
| ISDA2003CreditNorthAmerican                    | FpML | ISDA 2003 Master Credit Derivatives Confirmation Agreement interpreted as if North American had been specified as the relevant Transaction Type in the Transaction Supplement.   |
| ISDA2003CreditSingapore                        | FpML | ISDA 2003 Master Credit Derivatives Confirmation Agreement interpreted as if Singapore had been specified as the relevant Transaction Type in the Transaction Supplement.  |
| ISDA2003CreditSovereignAsia                    | FpML | ISDA Sovereign 2003 Master Credit Derivatives Confirmation Agreement interpreted as if Asia had been specified as the relevant Transaction Type in the Transaction Supplement. The 2003 Sovereign Master Confirmation has been superceded by the 2004.                       |
| ISDA2003CreditSovereignCentralAndEasternEurope | FpML | ISDA Sovereign 2003 Master Credit Derivatives Confirmation Agreement interpreted as if Central and Eastern Europe had been specified as the relevant Transaction Type in the Transaction Supplement. The 2003 Sovereign Master Confirmation has been superceded by the 2004. |
| ISDA2003CreditSovereignJapan                   | FpML | ISDA Sovereign 2003 Master Credit Derivatives Confirmation Agreement interpreted as if Japan had been specified as the relevant Transaction Type in the Transaction Supplement. The 2003 Sovereign Master Confirmation has been superceded by the 2004.                      |
| ISDA2003CreditSovereignLatinAmerica            | FpML | ISDA Sovereign 2003 Master Credit  |

|   |      |  |
|---|------|--|
|   |      | Derivatives Confirmation Agreement interpreted as if Latin America had been specified as the relevant Transaction Type in the Transaction Supplement. The 2003 Sovereign Master Confirmation has been superceded by the 2004.                                    |
| ISDA2003CreditSovereignMiddleEast                 | FpML | ISDA Sovereign 2003 Master Credit Derivatives Confirmation Agreement interpreted as if Middle East had been specified as the relevant Transaction Type in the Transaction Supplement. The 2003 Sovereign Master Confirmation has been superceded by the 2004.    |
| ISDA2003CreditSovereignWesternEurope              | FpML | ISDA Sovereign 2003 Master Credit Derivatives Confirmation Agreement interpreted as if Western Europe had been specified as the relevant Transaction Type in the Transaction Supplement. The 2003 Sovereign Master Confirmation has been superceded by the 2004. |
| ISDA2004CreditSovereignAsia                       | FpML | ISDA Sovereign 2004 Master Credit Derivatives Confirmation Agreement interpreted as if Asia had been specified as the relevant Transaction Type in the Transaction Supplement.   |
| ISDA2004CreditSovereignEmergingEuropeanAndMiddleE | FpML | ISDA Sovereign 2004 Master Credit Derivatives Confirmation Agreement interpreted as if Emerging European and Middle Eastern had been specified as the relevant Transaction Type in the Transaction Supplement.   |
| ISDA2004CreditSovereignJapan                      | FpML | ISDA Sovereign 2004 Master Credit Derivatives Confirmation Agreement interpreted as if Japan had been specified as the relevant Transaction Type in the Transaction Supplement.  |
| ISDA2004CreditSovereignLatinAmerican              | FpML | ISDA Sovereign 2004 Master Credit Derivatives Confirmation Agreement interpreted as if Latin American had been specified as the relevant Transaction Type in the Transaction Supplement.   |
| ISDA2004CreditSovereignWesternEuropean            | FpML | ISDA Sovereign 2004 Master Credit Derivatives Confirmation Agreement interpreted as if Western European had been specified as the relevant Transaction Type in the Transaction Supplement.   |
| ISDA2004EquityAmericasInterdealer                 | FpML | ISDA 2004 Americas Interdealer Master Equity Derivatives Confirmation Agreement applies.   |
| ISDA2005EquityAsiaExcludingJapanInterdealer       | FpML | ISDA 2005 AEJ (Asia Excluding Japan) Interdealer Master Equity Derivatives Confirmation Agreement applies.   |
| ISDA2005EquityJapaneseInterdealer                 | FpML | The ISDA 2005 Japanese Interdealer Master Equity Derivatives Confirmation  |

|   |      |  |
|---|------|--|
|   |      | Agreement applies.   |
| ISDA2006VarianceSwapJapaneseInterdealer | FpML | ISDA 2006 Variance Swap Japanese Interdealer Confirmation Agreement applies. |
| ISDA2007EquityEuropean                  | FpML | ISDA 2007 European Master Equity Derivatives Confirmation Agreement applies. |
| ISDA2007VarianceSwapAmericas            | FpML | The ISDA 2007 Americas Master Variance Swap Confirmation Agreement applies.  |
| ISDA2007VarianceSwapAsiaExcludingJapan  | FpML | The ISDA 2007 AEJ Master Variance Swap Confirmation Agreement applies.       |
| ISDA2007VarianceSwapEuropean            | FpML | The ISDA 2007 European Variance Swap Master Confirmation Agreement applies.  |

## 4.36 *matrixTermScheme*

### Definition:

Defines a scheme of transaction types specified in the Credit Derivatives Physical Settlement Matrix.

### URI:

<http://www.fpml.org/coding-scheme/credit-matrix-transaction-type-2-2>

### Coding Scheme

| CODE                                      | SOURCE | DESCRIPTION  |
|---|--------|--|
| ABX.HH                                    | FpML   | Matrix Term Type representing ABX.HH index trades.                         |
| AsiaCorporate                             | FpML   | Matrix Transaction Type of ASIA CORPORATE.                                 |
| AsiaSovereign                             | FpML   | Matrix Transaction Type of ASIA SOVEREIGN.                                 |
| AustraliaCorporate                        | FpML   | Matrix Transaction Type of AUSTRALIA CORPORATE.                            |
| AustraliaSovereign                        | FpML   | Matrix Transaction Type of AUSTRALIA SOVEREIGN.                            |
| CMBX                                      | FpML   | Matrix Term Type representing CMBX index trades.                           |
| EmergingEuropeanAndMiddleEasternSovereign | FpML   | Matrix Transaction Type of EMERGING EUROPEAN AND MIDDLE EASTERN SOVEREIGN. |
| EmergingEuropeanCorporate                 | FpML   | Matrix Transaction Type of EMERGING EUROPEAN CORPORATE.                    |
| EuropeanCorporate                         | FpML   | Matrix Transaction Type of EUROPEAN CORPORATE.                             |
| JapanCorporate                            | FpML   | Matrix Transaction Type of JAPAN CORPORATE.                                |
| JapanSovereign                            | FpML   | Matrix Transaction Type of JAPAN SOVEREIGN.                                |
| LatinAmericaCorporate                     | FpML   | Matrix Transaction Type of LATIN AMERICA CORPORATE.                        |
| LatinAmericaCorporateBond                 | FpML   | Matrix Transaction Type of LATIN AMERICA CORPORATE B.                      |
| LatinAmericaCorporateBondOrLoan           | FpML   | Matrix Transaction Type of LATIN AMERICA CORPORATE BL.                     |
| LatinAmericaSovereign                     | FpML   | Matrix Transaction Type of LATIN AMERICA SOVEREIGN.                        |
| NewZealandCorporate                       | FpML   | Matrix Transaction Type of NEW ZEALAND CORPORATE.                          |
| NewZealandSovereign                       | FpML   | Matrix Transaction Type of NEW ZEALAND SOVEREIGN.                          |
| NorthAmericanCorporate                    | FpML   | Matrix Transaction Type of NORTH AMERICAN CORPORATE.                       |
| SingaporeCorporate                        | FpML   | Matrix Transaction Type of SINGAPORE CORPORATE.                            |
| SingaporeSovereign                        | FpML   | Matrix Transaction Type of SINGAPORE SOVEREIGN.                            |
| SubordinatedEuropeanInsuranceCorporate    | FpML   | Matrix Transaction Type of SUBORDINATED EUROPEAN INSURANCE CORPORATE.      |
| WesternEuropeanSovereign                  | FpML   | Matrix Transaction Type of WESTERN   |

|  |                     |
|--|---------------------|
|  | EUROPEAN SOVEREIGN. |
|--|---------------------|

## 4.37 *matrixTypeScheme*

### Definition:

Defines a scheme of values for identifying the form of applicable matrix.

### URI:

<http://www.fpml.org/coding-scheme/matrix-type-1-0>

### Coding Scheme

| CODE                                      | SOURCE | DESCRIPTION  |
|---|--------|--|
| CreditDerivativesPhysicalSettlementMatrix | FpML   | The ISDA-published Credit Derivatives Physical Settlement Matrix.                                |
| SettlementMatrix                          | FpML   | The ISDA-published 2000 ISDA Definitions Settlement Matrix for Early Terminations and Swaptions. |

## 4.38 *mortgageSectorScheme*

### Definition:

Specifies a mortgage typology.

### URI:

<http://www.fpml.org/coding-scheme/mortgage-sector-1-0>

### Coding Scheme

| CODE | SOURCE | DESCRIPTION                           |
|------|--------|---------------------------------------|
| ABS  | FpML   | Asset Backed Security.                |
| CDO  | FpML   | Collateralized Debt Obligation.       |
| CMBS | FpML   | Commercial Mortgage Backed Security.  |
| RMBS | FpML   | Residential Mortgage Backed Security. |

## **4.39 partyIdScheme**

### **Definition:**

The code for identification of parties involved in a trade.

### **URI:**

<http://www.fpml.org/ext/iso9362>

### **Description**

Valid bank identifier codes (BICs) as defined by the ISO standard 9362 - Bank identifier codes (BIC)

S.W.I.F.T is the designated authority for the assignment of BIC codes. They maintain an online BIC directory at <http://www.swift.com>

### **Alternate URIs:**

#### **URI:**

<http://www.fpml.org/ext/duns-numbers>

### **Description**

*The DUNS number is D&B's distinctive 9-digit identification sequence and is an internationally recognized company identifier for EDI and global electronic commerce transactions. (<http://www.dnb.com>)*

#### **URI:**

<http://www.fpml.org/ext/reuters-dealer-codes>

### **Description**

*The Reuters dealing code is a unique 4-character code assigned by Reuters that identifies a particular party and are commonly used to identify a company in various types of financial transactions*



## 4.40 *perturbationTypeScheme*

### Definition:

Specifies the type of perturbation applied to compute a derivative perturbatively.

### URI:

<http://www.fpml.org/coding-scheme/perturbation-type-1-0>

### Coding Scheme

| CODE     | SOURCE | DESCRIPTION   |
|----------|--------|---|
| Absolute | FpML   | The perturbation is absolute, ie. it is ADDED to the original value.      |
| Relative | FpML   | The perturbation is relative, ie. it is MULTIPLIED by the original value. |

## 4.41 *positionStatusScheme*

### Definition:

Indicates the status of the reconciliation of a position.

### URI:

<http://www.fpml.org/coding-scheme/position-status-1-0>

### Coding Scheme

| CODE       | SOURCE | DESCRIPTION  |
|------------|--------|--|
| Alleged    | FpML   | No corresponding position was found in "your" submitted set.   |
| Matched    | FpML   | Both sides have the same position information within matching policies.  |
| Mismatched | FpML   | Both sides have the same position, but there are differences greater than the acceptable tolerance in the matching policies. |
| Unmatched  | FpML   | No corresponding position was found in "the other party's" submitted set.  |

## 4.42 priceQuoteUnitsScheme

### Definition:

Specifies the units in which a price is quoted.

### URI:

<http://www.fpml.org/coding-scheme/price-quote-units-1-1>

### Coding Scheme

| CODE                         | SOURCE | DESCRIPTION  |
|------------------------------|--------|--|
| BasisPointValue              | FpML   | The value (expressed in currency units) per basis point change in the underlying rate. Typically used for expressing sensitivity to interest rate changes ("IR delta" risk, "rho" risk).   |
| BasisPointValuePerBasisPoint | FpML   | The Basis Point Value (BPV) (expressed in currency units per basis point) per basis point change in the underlying rate. Typically used for expressing second order sensitivity to interest rate changes (IR "gamma" risk, "convexity"). |
| BBL                          | FpML   | Description: Barrel.   |
| Discount                     | FpML   | A discount factor expressed as a decimal, e.g. 0.95.   |
| ExchangeRate                 | FpML   | A dimensionless conversion rate, e.g. 1.2. Typically used for FX.  |
| gal                          | FpML   | Gallon.  |
| GJ                           | FpML   | Description: Gigajoule.  |
| IRFuturesPrice               | FpML   | A IMM futures style price, e.g. 9750 is equivalent to 2.5%.  |
| KL                           | FpML   | Kiloliter.   |
| KWH                          | FpML   | Kilowatt-hour.   |
| LogNormalVolatility          | FpML   | A log normal volatility, expressed in %/month [?] .  |
| MMBTU                        | FpML   | Million British Thermal Units.   |
| MWH                          | FpML   | Megawatt-hour.   |
| ParValueDecimal              | FpML   | A price, expressed in percentage of face value as a decimal, e.g. 101.5.   |
| ParValueFraction             | FpML   | A price, expressed in percentage of face value with fractions, e.g. 101 3/8. Normally used for quoting bonds.  |
| Price                        | FpML   | A price, expressed in currency units.  |
| Rate                         | FpML   | A yield (typically an interest rate) expressed as a decimal. I.e. 0.05 means 5%.   |
| Shares                       | FpML   | The number of units of stock. Typically used for expressing sensitivity to equity prices (equity "delta" risk).  |
| t                            | FpML   | Tonne.   |
| ValuePerDay                  | FpML   | The value (expressed in currency units) for a one day change in a valuation date. Typically used for expressing sensitivity to the passage of time ("theta" risk, "carry", etc.).  |

|                 |      |   |
|-----------------|------|---|
| ValuePerPercent | FpML | The value (expressed in currency units) per percent change in the underlying rate. Typically used for expressing sensitivity to volatility changes ("vega" risk). |
|-----------------|------|---|

## 4.43 *pricingInputTypeScheme*

### Definition:

Specifies the type of pricing structure represented.

### URI:

<http://www.fpml.org/coding-scheme/pricing-input-type-1-0>

### Coding Scheme

| CODE             | SOURCE | DESCRIPTION  |
|------------------|--------|--|
| AssetPrices      | FpML   | A representation of the prices of collection of assets (in any asset class). |
| CreditCurve      | FpML   | A representation of credit pricing at different maturities.                  |
| FXForecastCurve  | FpML   | A representation of forecast FX rates at different maturities.               |
| Time             | FpML   | The valuation date or other time input.                                      |
| VolatilityMatrix | FpML   | A representation of the volatility of an asset (in any asset class).         |
| YieldCurve       | FpML   | A representation of the interest rates (yields) at different maturities.     |

## 4.44 productTypeSimpleScheme

### Definition:

A simple product typology, focused on identifying the type of financial instrument, without characterizing its features.

### URI:

<http://www.fpml.org/coding-scheme/product-type-simple-1-2>

### Coding Scheme

| CODE                       | SOURCE | DESCRIPTION  |
|----------------------------|--------|--|
| AssetSwap                  | FpML   | A swap agreement where one leg mimics the return of the underlying asset. No transfer of asset takes place (sometimes the sale of the bond is included in the "asset swap construct").   |
| BondOption                 | FpML   | A contract that gives the buyer of the option the right to exercise it into the bond underlyer (or its cash equivalent) under specified conditions.  |
| BulletPayment              | FpML   | Refers to one of two ways for repaying a loan; With a balloon loan, a balloon payment is paid back when the loan comes to its contractual maturity, e.g. reaches the deadline set to repayment at the time the loan was granted, representing the full loan amount (also called principal). Periodic interest payments are generally made throughout the life of the loan. |
| CapFloor                   | FpML   | A contract that guarantees either a maximum (cap) or a minimum (floor) level of a variable interest rate reference.  |
| ConvertibleBondOption      | FpML   | An option contract in which the underlying asset is a convertible bond.  |
| CreditDefaultBasket        | FpML   | A swap agreement in which one party pays a periodic fee in return for a contingent payment by the other party following a credit event on a basket of credit entities.   |
| CreditDefaultBasketTranche | FpML   | A swap agreement in which one party pays a periodic fee in return for a contingent payment by the other party following a credit event on a Tranche of an Index of a basket of credit entities.  |
| CreditDefaultIndex         | FpML   | A swap agreement in which one party pays a periodic fee in return for a contingent payment by the other party following a credit event on an Index of credit entities.   |
| CreditDefaultIndexTranche  | FpML   | A swap agreement in which one party pays a periodic fee in return for a contingent payment by the other party following a credit event on a Tranche of an Index of credit entities.  |

|                      |      |  |
|----------------------|------|--|
| CreditDefaultOption  | FpML | An option to buy protection (payer option) or sell protection (receiver option) as a credit default swap on a specific reference credit with a specific maturity.  |
| CreditDefaultSwap    | FpML | A swap agreement in which one party pays a periodic fee in return for a contingent payment by the other other party following a credit event on a reference entity, a specific reference obligation or a basket of such reference names.     |
| CrossCurrencySwap    | FpML | An interest rate swap agreement which interest streams are denominated in different currencies.  |
| DividendSwap         | FpML | TBD  |
| EquityForward        | FpML | A contract between two parties regarding the future value of the equity underlyer (or its cash equivalent).  |
| EquityOption         | FpML | A contract that gives the buyer of the option the right to exercise it into the equity underlyer (or its cash equivalent) under specified conditions.  |
| FRA                  | FpML | Forward Rate Agreement, corresponding to an agreement between parties regarding the level of a variable interest rate at a future date.  |
| FxForward            | FpML | An agreement between two parties regarding the future value of a currency exchange rate.   |
| FxOption             | FpML | A contract that gives the buyer of the option the right to exercise it into the FX underlyer (or its cash equivalent) under specified conditions.  |
| FxOptionStrategy     | FpML | A transaction consisting of several component transactions, at least one of which is a foreign exchange option transaction.  |
| FxSpot               | FpML | A foreign exchange deal that consists of a bilateral contract between a party delivering a certain amount of a currency against receiving a certain amount of another currency from a second counterparty, based on an agreed exchange rate. |
| FxSwap               | FpML | A financial instrument that corresponds to the combination of an FX spot and an FX forward transactions.   |
| InflationSwap        | FpML | A swap agreement where one leg references an inflation index while the other one will typically reference a variable interest rate.  |
| InterestRateSwap     | FpML | A swap agreement which consists in swapping interest rate streams, whatever the type of interest rate references that are being used (i.e. float vs. float swaps, also known as basis swaps, are included in this category).                 |
| InterestRateSwaption | FpML | An option to enter into an interest rate   |

|                 |      |  |
|-----------------|------|--|
|                 |      | swap.  |
| TermDeposit     | FpML | The simple commoditized term deposit that is typically a trade with a tenor of 1-year or less with no interim interest payments.   |
| TotalReturnSwap | FpML | A swap agreement in which one party transfers the economic performance of a reference asset to the other party, typically in the exchange of the financing cost of this asset. |
| VarianceSwap    | FpML | A financial derivative instrument whose price is a function of the variance of the price of the underlyer.   |



## 4.45 *queryParameterOperatorScheme*

### Definition:

Specifies the query parameter operator.

### URI:

<http://www.fpml.org/coding-scheme/query-parameter-operator-1-0>

### Coding Scheme

| CODE        | SOURCE | DESCRIPTION                |
|-------------|--------|----------------------------|
| Equals      | FpML   | The equals operator.       |
| GreaterThan | FpML   | The greater than operator. |
| LessThan    | FpML   | The less than operator.    |
| NotEquals   | FpML   | The not equals operator.   |

## 4.46 *quoteTimingScheme*

### Definition:

Specifies the type of the time of the quote.

### URI:

<http://www.fpml.org/coding-scheme/quote-timing-1-0>

### Coding Scheme

| CODE  | SOURCE | DESCRIPTION   |
|-------|--------|---|
| Close | FpML   | The quotation represents the end of day/market close.               |
| High  | FpML   | The quotation represents the highest value obtained during the day. |
| Low   | FpML   | The quotation represents the lowest value obtained during the day.  |
| Open  | FpML   | The quotation represents the beginning of day/market open.          |

## 4.47 reasonCodeScheme

### Definition:

Defines a list of machine interpretable error codes.

### URI:

<http://www.fpml.org/coding-scheme/reason-code-1-0>

### Coding Scheme

| CODE | SOURCE | DESCRIPTION  |
|------|--------|--|
| 100  | FpML   | Default transport error code.  |
| 101  | FpML   | Transport unavailable.   |
| 102  | FpML   | Unknown recipient/destination.   |
| 103  | FpML   | Delivered to wrong recipient.  |
| 104  | FpML   | Timeout - message delivered past expiration.   |
| 105  | FpML   | This type of message not accepted on this transport.   |
| 106  | FpML   | Message generation problem (e.g. data conversion).   |
| 110  | FpML   | Message corrupted (e.g. CRC failure).  |
| 111  | FpML   | Message text doesn't match digital signature hash.   |
| 200  | FpML   | Default message processing error code.   |
| 201  | FpML   | Lexical problem - not well-formed XML.   |
| 202  | FpML   | Unsupported character set.   |
| 203  | FpML   | Empty or missing content.  |
| 204  | FpML   | Content too large.   |
| 210  | FpML   | System unavailable.  |
| 211  | FpML   | Message component text doesn't match digital signature hash.                                       |
| 300  | FpML   | Default validation error code.   |
| 301  | FpML   | Unknown or unsupported DTD/Schema.   |
| 302  | FpML   | Unsupported FpML version.  |
| 303  | FpML   | Invalid FpML message - message doesn't validate w.r.t. specified DTD/schema.                       |
| 304  | FpML   | Validation failure - unsupported message type.   |
| 305  | FpML   | Validation failure - mandatory FpML rule (a rule we say must always be followed).                  |
| 306  | FpML   | Validation failure - master agreement rule (a rule 2 parties agree to follow).                     |
| 307  | FpML   | Validation failure - business policy (a rule that only the recipient has).                         |
| 308  | FpML   | Validation failure - unsupported product/asset.  |
| 310  | FpML   | Signature required - message content must be signed.   |
| 311  | FpML   | Signature not accepted - problem with message signer (cert revoked, unacceptable principal, etc.). |
| 400  | FpML   | Default business process error code.   |
| 401  | FpML   | Don't know - unrecognized trade.   |
| 402  | FpML   | Suitability - trade can't be done for client   |

|     |      |  |
|-----|------|--|
|     |      | or dealer suitability reasons.   |
| 403 | FpML | Credit - trade can't be done for credit reasons.                                     |
| 404 | FpML | Not interested - recipient chooses not to respond.                                   |
| 410 | FpML | Message arrived too late - e.g. trade no longer exists.                              |
| 411 | FpML | Message expired - message arrived on time, but a response was not generated in time. |

## 4.48 restructuringScheme

### Definition:

Specifies the form of the restructuring credit event that is applicable to the credit default swap.

### URI:

<http://www.fpml.org/coding-scheme/restructuring-1-0>

### Coding Scheme

| CODE    | SOURCE | DESCRIPTION  |
|---------|--------|--|
| ModModR | FpML   | 2003 Definitions: Restructuring (Section 4.7) and Modified Restructuring Maturity Limitation and Conditionally Transferable Obligation (Section 2.33) apply.   |
| ModR    | FpML   | 1999 Definitions: Restructuring definition and May 2001 Restructuring supplement apply. Note that the 1999 Restructuring definition can be altered on a bilateral basis with the November 2001 Successor Supplement. 2003 Definitions: Restructuring (Section 4.7) and Restructuring Maturity Limitation and Fully Transferable Obligation (Section 2.32) apply. |
| R       | FpML   | Restructuring as defined in the applicable ISDA Credit Derivatives Definitions. (1999 or 2003). Note that the 1999 Restructuring definition can be altered on a bilateral basis with the November 2001 Successor Supplement.   |

## ***4.49 routingIdCodeScheme***

### **Definition:**

The specification of the routing id code, which can be used to determine the coding convention for the settlement.

### **URI:**

<http://www.fpml.org/ext/iso9362>

## 4.50 *scheduledDateTypeScheme*

### Definition:

Defines the type of each scheduled date that is reported.

### URI:

<http://www.fpml.org/coding-scheme/scheduled-date-type-1-0>

### Coding Scheme

| CODE            | SOURCE | DESCRIPTION   |
|-----------------|--------|---|
| AccrualStart    | FpML   | Date interest first starts accruing. In most cases, this will be the effective date.  |
| Effective       | FpML   | The effective date of the swap leg. This is useful when the information is not directly included in the swap stream (for example, in certain equity swaps).   |
| FinalPayment    | FpML   | The date of the final payment defined by this asset. The amount of the payment, if known, could be represented by an associated value of measure type "Cash".   |
| FirstPayment    | FpML   | The date of the first payment defined by this asset. The amount of the payment, if known, could be represented by an associated value of measure type "Cash".   |
| NextPayment     | FpML   | The date of the next upcoming payment defined by this asset, on or after the valuation date. The amount of the payment, if known, could be represented by an associated value of measure type "Cash".   |
| NextReset       | FpML   | The date of the next upcoming reset in this stream, after the valuation date.   |
| PreviousPayment | FpML   | The date of the most recent payment defined by this asset prior to the valuation date. The amount of the payment could be represented by an associated value of measure type "Cash".  |
| PreviousReset   | FpML   | The date of the most recent reset in this stream, on or before the valuation date. The reset rate could be represented by an associated value of measure type "MarketQuote" (for an untreated rate), and/or one of measure type "TreatedRate" (for a treated rate). |
| Termination     | FpML   | The termination date of the swap leg. This is useful when the information is not directly included in the swap stream (for example, in certain equity swaps).   |

## 4.51 settledEntityMatrixSourceScheme

### Definition:

Used to specify the relevant settled entity matrix source.

### URI:

<http://www.fpml.org/coding-scheme/settled-entity-matrix-source-1-0>

### Coding Scheme

| CODE              | SOURCE | DESCRIPTION   |
|-------------------|--------|---|
| ConfirmationAnnex | FpML   | The Relevant Settled Entity Matrix shall be the list agreed for this purpose by the parties. The list is not included as part of the electronic confirmation. |
| NotApplicable     | FpML   | The term is not applicable.   |
| Publisher         | FpML   | The Settled Entity Matrix published by the Index Publisher.   |



## 4.52 settlementMethodScheme

### Definition:

The specification of the method for settling a particular trade.

### URI:

<http://www.fpml.org/coding-scheme/settlement-method-1-0>

### Coding Scheme

| CODE     | SOURCE | DESCRIPTION                      |
|----------|--------|----------------------------------|
| Chaps    | FpML   | To be settled via Chaps network. |
| ChipsABA | FpML   | To be settled via Chips ABA.     |
| ChipsUID | FpML   | To be settled via Chips UID.     |
| CLS      | FpML   | To be settled via CLS Bank.      |
| DDA      | FpML   | To be settled over DDA account.  |
| Fedwire  | FpML   | To be settled via U.S. Fedwire.  |
| SWIFT    | FpML   | To be settled via SWIFT network. |

## 4.53 settlementPriceSourceScheme

### Definition:

The source from which the settlement price is to be obtained.

### URI:

<http://www.fpml.org/coding-scheme/settlement-price-source-1-0>

### Coding Scheme

| CODE                | SOURCE | DESCRIPTION  |
|---------------------|--------|--|
| Bid                 | FpML   | The bid price per share on the exchange at the valuation time on the valuation date  |
| Mid                 | FpML   | The mid-market price per share on the exchange at the valuation time on the valuation date   |
| NASDAQ              | FpML   | An amount equal to the arithmetic average of the two prices constituting the Bid/Offer Spread. "Bid/Offer Spread" means the highest bid price per share and the corresponding lowest offer price per share last published prior to or at the expiration time on the expiration date.   |
| Offer               | FpML   | The offer price per share on the exchange at the valuation time on the valuation date  |
| OfficialClose       | FpML   | (i) The published official closing price of the shares on the exchange on the valuation date, or (ii) the official closing level of the index, as published by the index sponsor, on the valuation date  |
| OfficialSettlement  | FpML   | The official settlement price (however described under the rules of the relevant exchange or its clearing house) on maturity of any of the relevant exchange-traded contracts published by the exchange or its clearing house. For this purpose, exchange-traded contract shall mean a future or listed option contract on the Index whose delivery date is expected to be on the valuation date |
| PrezzoDiRiferimento | FpML   | The official reference price per share quoted by the exchange on the exchange business day immediately prior to the expiration date equal to the weighted average of the last 10% traded volume on the share   |

## 4.54 settlementRateOptionScheme

### Definition:

Defines a scheme of settlement rate options specified in the Annex A to the 1998 FX and Currency Option Definitions.

### URI:

<http://www.fpml.org/coding-scheme/settlement-rate-option-2-1>

### Coding Scheme

| CODE                    | SOURCE | DESCRIPTION  |
|-------------------------|--------|--|
| ARS.BNAR/ARS01          | FpML   | The Spot Rate for a Rate Calculation Date will be the Argentine Peso/U.S. Dollar Specified Rate, expressed as the amount of Argentine Pesos per one U.S. Dollar, for settlement on the same day (or, if such day is not a Business Day in New York, for settlement on the first succeeding day that is a Business Day in both Buenos Aires and New York) which appears on the Reuters Screen BNAR Page at the close of business in Buenos Aires on that Rate Calculation Date.   |
| ARS.OFFICIAL.RATE/ARS02 | FpML   | The Spot Rate for a Rate Calculation Date will be the Argentine Peso/U.S. Dollar Specified Rate, expressed as the amount of Argentine Pesos per one U.S. Dollar, for settlement on the same day (or, if such day is not a Business Day in New York, for settlement on the first succeeding day that is a Business Day in both Buenos Aires and New York) quoted by the Banco Central de la Republica Argentina (in accordance with the Convertibility Law and Regulatory Decree No. 529/91 of April 1, 1991) at the Specified Time, if any, on that Rate Calculation Date. |
| BRL.BRBY/BRL01          | FpML   | The Spot Rate for a Rate Calculation Date will be the Brazilian Real/U.S. Dollar Specified Rate, expressed as the amount of Brazilian Reais per one U.S. Dollar, for settlement in two Business Days (where such days are Business Days in both Sao Paulo and New York) which appears on the Reuters Screen BRBY Page under the caption "INTBK FLTING (LAST)" at approximately 11:00 a.m., São Paulo time, on that Rate Calculation Date.  |
| BRL.OFFICIAL.RATE/BRL02 | FpML   | The Spot Rate for a Rate Calculation Date will be the Brazilian Real/U.S. Dollar Specified Rate, expressed as the amount of Brazilian Reais per one U.S. Dollar, for settlement in two Business  |

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|                                |      | Days (where such days are Business Days in both São Paulo and New York) reported by the Banco Central do Brasil in the "Diário Oficial da União" on the first Business Day following that Rate Calculation Date.  |
| BRL.PCOT-COMMERCIAL/BRL03      | FpML | The Spot Rate for a Rate Calculation Date will be the Brazilian Real/U.S. Dollar commercial rate, expressed as the amount of Brazilian Reais per one U.S. Dollar, for settlement in two Business Days (where such days are Business Days in both São Paulo and New York) reported by the Banco Central do Brasil on SISBACEN Data System under transaction code PCOT-390, Option 3, at the Specified Time, if any, on that Rate Calculation Date.   |
| BRL.PCOT-FLOATING/BRL04        | FpML | The Spot Rate for a Rate Calculation Date will be the Brazilian Real/U.S. Dollar floating rate, expressed as the amount of Brazilian Reais per one U.S. Dollar, for settlement in two Business Days (where such days are Business Days in both São Paulo and New York) reported by the Banco Central do Brasil on SISBACEN Data System under transaction code PCOT-390, Option 3, at the Specified Time, if any, on that Rate Calculation Date.   |
| BRL.PTAX-COMMERCIAL.BRFR/BRL06 | FpML | The Spot Rate for a Rate Calculation Date will be the Brazilian Real/U.S. Dollar commercial rate, expressed as the amount of Brazilian Reais per one U.S. Dollar, for settlement in two Business Days (where such days are Business Days in both São Paulo and New York) reported by the Banco Central do Brasil which appears on the Reuters Screen BRFR Page at PTAX-800 as of 11:00 a.m., São Paulo time, on the first Business Day following that Rate Calculation Date. 23   |
| BRL.PTAX-COMMERCIAL/BRL05      | FpML | The Spot Rate for a Rate Calculation Date will be the Brazilian Real/U.S. Dollar commercial rate, expressed as the amount of Brazilian Reais per one U.S. Dollar, for settlement in two Business Days (where such days are Business Days in both São Paulo and New York) reported by the Banco Central do Brasil on SISBACEN Data System under transaction code PTAX-800 ("Consultas de Câmbio" or Exchange Rate Inquiry), Option 5 ("Cotacões para Contabilidade" or Rates for Accounting Purposes) market type "L" (corresponding to U.S. Dollars traded in the foreign exchange market |

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|                              |      | segment officially denominated "Livre" and commonly known as "Comercial") as of 7:30 p.m., São Paulo time, on that Rate Calculation Date.  |
| BRL.PTAX-FLOATING.BRFR/BRL08 | FpML | The Spot Rate for a Rate Calculation Date will be the Brazilian Real/U.S. Dollar floating rate, expressed as the amount of Brazilian Reais per one U.S. Dollar, for settlement in two Business Days (where such days are Business Days in both São Paulo and New York) reported by the Banco Central do Brasil on the SISBACEN Data System which appears on the Reuters Screen BRFR Page at PTAX-800 as of 11:00 a.m., São Paulo time, on the first Business Day following that Rate Calculation Date.   |
| BRL.PTAX-FLOATING/BRL07      | FpML | The Spot Rate for a Rate Calculation Date will be the Brazilian Real/U.S. Dollar floating rate, expressed as the amount of Brazilian Reais per one U.S. Dollar, for settlement in two Business Days (where such days are Business Days in both São Paulo and New York) reported by the Banco Central do Brasil on SISBACEN Data System under transaction code PTAX- 800 ("Consultas de Câmbio" or Exchange Rate Inquiry), Option 5 ("Cotacões para Contabilidade" or Rates for Accounting Purposes) market type "F" (corresponding to U.S. Dollars traded in the foreign exchange market segment officially denominated "Flutuante") as of 7:30 p.m., São Paulo time, on that Rate Calculation Date. |
| BRL.PTAX/BRL09               | FpML | The Spot Rate for a Rate Calculation Date will be the Brazilian Real/U.S. Dollar offered rate for U.S. Dollars, expressed as the amount of Brazilian Reais per one U.S. Dollar, for settlement in two Business Days reported by the Banco Central do Brasil on SISBACEN Data System under transaction code PTAX-800 ("Consulta de Cambio" or Exchange Rate Inquiry), Option 5 ("Cotacoes para Contabilidade" or "Rates for Accounting Purposes") by approximately 6:00 p.m., Sao Paulo time, on that Rate Calculation Date.  |
| CLP.BCCH/CLP01               | FpML | The Spot Rate for a Rate Calculation Date will be the Chilean Peso/U.S. Dollar observado rate, expressed as the amount of Chilean Pesos per one U.S. Dollar, for settlement on the same day (or, if such day is not a Business Day in New York, for settlement on the first succeeding day that is a Business Day in both Santiago and New York)   |

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|                           |      | reported by the Banco Central de Chile which appears on the Reuters Screen BCCH Page under the caption "OBSERVADO" at 10:00 a.m., Santiago time, on the first Business Day following that Rate Calculation Date.  |
| CLP.CHILD-INFORMAL/CLP02  | FpML | The Spot Rate for a Rate Calculation Date will be the Chilean Peso/U.S. Dollar informal rate, expressed as the amount of Chilean Pesos per one U.S. Dollar, for settlement on the same day (or, if such day is not a Business Day in New York, for settlement on the first succeeding day that is a Business Day in both Santiago and New York) of the informal exchange market which appears on the Reuters Screen CHILD Page at the Specified Time, if any, on that Rate Calculation Date.  |
| CLP.CHILD-INTERBANK/CLP03 | FpML | The Spot Rate for a Rate Calculation Date will be the Chilean Peso/U.S. Dollar interbank rate, expressed as the amount of Chilean Pesos per one U.S. Dollar, for settlement on the same day (or, if such day is not a Business Day in New York, for settlement on the first succeeding day that is a Business Day in both Santiago and New York) reported by the Banco Central de Chile for the formal exchange market which appears on the Reuters Screen CHILD Page at the Specified Time, if any, on that Rate Calculation Date. |
| CLP.CHILD-OBSERVADO/CLP04 | FpML | The Spot Rate for a Rate Calculation Date will be the Chilean Peso/U.S. Dollar observado rate, expressed as the amount of Chilean Pesos per one U.S. Dollar, for settlement on the same day (or, if such day is not a Business Day in New York, for settlement on the first succeeding day that is a Business Day in both Santiago and New York) reported by the Banco Central de Chile which appears on the Reuters Screen CHILD Page on the first Business Day following that Rate Calculation Date.                              |
| CLP.CHILG-INFORMAL/CLP05  | FpML | The Spot Rate for a Rate Calculation Date will be the Chilean Peso/U.S. Dollar informal rate, expressed as the amount of Chilean Pesos per one U.S. Dollar, for settlement on the same day (or, if such day is not a Business Day in New York, for settlement on the first succeeding day that is a Business Day in both Santiago and New York) of the informal exchange market which appears on the Reuters Screen CHILG Page at the Specified Time, if any, on that Rate Calculation Date.  |

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| CLP.CHILG-INTERBANK/CLP06 | FpML | The Spot Rate for a Rate Calculation Date will be the Chilean Peso/U.S. Dollar interbank rate, expressed as the amount of Chilean Pesos per one U.S. Dollar, for settlement on the same day (or, if such day is not a Business Day in New York, for settlement on the first succeeding day that is a Business Day in both Santiago and New York) reported by the Banco Central de Chile for the formal exchange market which appears on the Reuters Screen CHILG Page at the Specified Time, if any, on that Rate Calculation Date.  |
| CLP.CHILG-OBSERVADO/CLP07 | FpML | The Spot Rate for a Rate Calculation Date will be the Chilean Peso/U.S. Dollar observado rate, expressed as the amount of Chilean Pesos per one U.S. Dollar, for settlement on the same day (or, if such day is not a Business Day in New York, for settlement on the first succeeding day that is a Business Day in both Santiago and New York) reported by the Banco Central de Chile which appears on the Reuters Screen CHILG Page under "OBSERVADO" at the Specified Time, if any, on the first Business Day following that Rate Calculation Date.  |
| CLP.OFFICIAL.RATE/CLP08   | FpML | The Spot Rate for a Rate Calculation Date will be the Chilean Peso/U.S. Dollar Specified Rate, expressed as the amount of Chilean Pesos per one U.S. Dollar (or, if such day is not a Business Day in New York, for settlement on the first succeeding day that is a Business Day in both Santiago and New York), calculated in accordance with Title I, Chapter 1 Number 6 of the Compendium of International Exchange Norms of the Banco Central de Chile and published by the Banco Central de Chile at the Specified Time, if any, on the first Business Day following that Rate Calculation Date. |
| CLP.TELERATE.38942/CLP09  | FpML | The Spot Rate for a Rate Calculation Date will be the Chilean Peso/U.S. Dollar observado rate, expressed as the amount of Chilean Pesos per one U.S. Dollar, for settlement on the same day (or, if such day is not a Business Day in New York, for settlement on the first succeeding day that is a Business Day in both Santiago and New York) reported by the Banco Central de Chile which appears on the Telerate Page 38942 opposite the caption "Observado" at the Specified Time, if any, on the first Business Day following the Rate  |

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|-----------------------------------|------|---|
|                                   |      | Calculation Date.   |
| CNY.SAEC/CNY01                    | FpML | The Spot Rate for a Rate Calculation Date will be the Chinese Renminbi/U.S. Dollar official fixing rate, expressed as the amount of Chinese Renminbi per one U.S. Dollar, for settlement in two Business Days reported by The State Administration of Exchange Control of the People's Republic of China, Beijing, which appears on the Reuters Screen SAEC Page opposite the symbol "CYN=" as of 4:00 p.m., Beijing time, on that Rate Calculation Date.   |
| COP.CO/COL03/COP01                | FpML | The Spot Rate for a Rate Calculation Date will be the Colombian Peso/U.S. Dollar fixing rate, expressed as the amount of Colombian Pesos per one U.S. Dollar, for settlement on the same day (unless such day is not a Business Day in New York, then for settlement on the first succeeding day that is a Business Day in Bogota and New York) reported by the Colombian Banking Superintendency which appears on the Reuters Screen CO/COL03 Page opposite the caption "TRCM" ("Tasa de Cierre Representativa del Mercado" or closing market price) at 12:00 noon, Bogota time, on the first Business Day following that Rate Calculation Date. |
| COP.TCRM/COP02                    | FpML | The Spot Rate for a Rate Calculation Date will be the Colombian Peso/U.S. Dollar fixing rate, expressed as the amount of Colombian Pesos per one U.S. Dollar, for settlement on the same day (unless such day is not a Business Day in New York, then for settlement on the first succeeding day that is a Business Day in Bogota and New York) reported by the Colombian Banking Superintendency as the "TASA Representativa del Mercado" as of 12:00 noon, Bogota time, on the first Business Day following that Rate Calculation Date.   |
| CURRENCY-IMPLIED.RATE.(ADR)/CURA1 | FpML | the Spot Rate for a Rate Calculation Date will be the Reference Currency/U.S. Dollar exchange rate, expressed as the amount of Reference Currency per one U.S. Dollar, determined on the basis of quotations provided by Reference Dealers on that Rate Calculation Date of that day's price of a Specified Company's American Depositary Receipt or American Depositary Receipts (the "ADR" or "ADRs", as appropriate) and the price of the local share or shares of such Specified Company of the same type   |



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|---|------|---|
|   |      | and in the same quantity represented by such ADR or ADRs, as the case may be (the "Share" or "Shares", as appropriate). The Calculation Agent will request each of the Reference Dealers to provide a firm quotation of (A) in the case where one ADR represents less than one Share, its bid and offer price (in the Reference Currency) for one Share and its bid and offer price (in U.S. Dollars) for the number of ADRs which represent such Share and (B) in all other cases, its bid and offer price (in the Reference Currency) for the Share or Shares, as the case may be, and its bid and offer price (in U.S. Dollars) for one ADR. If one or more quotations are provided, the rate for a Rate Calculation Date will equal the ratio of (1) the arithmetic mean of the midpoint of the bid and offer prices quoted in the Reference Currency by each Reference Dealer for such Share or Shares, as the case may be, and (2) the arithmetic mean of the midpoint of the bid and offer prices quoted in U.S. Dollars by each Reference Dealer for such ADR or ADRs, as the case may be, subject to an adjustment, if any, by the Calculation Agent to reduce the effect of momentary disparities in the prices of the Share or Shares and the ADR or ADRs, as appropriate. The quotations used to determine the Spot Rate for a Rate Calculation Date will be determined in each case at the Specified Time on the Rate Calculation Date or, if no such time is specified, the time chosen by the Calculation Agent. |
| CURRENCY-IMPLIED.RATE.(LOCAL.ASSET)/CURA2 | FpML | The Spot Rate for a Rate Calculation Date will be the Reference Currency/Settlement Currency exchange rate, expressed as the amount of Reference Currency per one unit of Settlement Currency, determined on the basis of quotations provided by Reference Dealers on that Rate Calculation Date for that day's price of Local Assets. The Calculation Agent will request each of the Reference Dealers to provide a firm quotation of its bid and offer price (in both the Reference Currency and the Settlement Currency) for an amount of Local Assets whose face value equals the Specified Amount. If one or more quotations are provided, the rate for a Rate Calculation Date will equal the ratio of (A) the arithmetic mean of the midpoint of the bid and offer prices quoted in the Reference Currency   |

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|----------------------------------|------|--|
|                                  |      | by each Reference Dealer for such Local Assets and (B) the arithmetic mean of the midpoint of the bid and offer prices quoted in the Settlement Currency by each Reference Dealer for such Local Assets. The quotations used to determine the Spot Rate for a Rate Calculation Date will be determined in each case at the Specified Time on the Rate Calculation Date or, if no such time is specified, the time chosen by the Calculation Agent.   |
| CURRENCY-MUTUAL.AGREEMENT/CURA3  | FpML | The Spot Rate for a Rate Calculation Date will be the Reference Currency/Settlement Currency Specified Rate, expressed as the amount of the Reference Currency per one unit of Settlement Currency, for settlement on the Settlement Date agreed upon by the parties on or prior to that Rate Calculation Date (or, if different, the day on which rates for that date would, in the ordinary course, be published or announced).  |
| CURRENCY-REFERENCE.DEALERS/CURA4 | FpML | The Spot Rate for a Rate Calculation Date will be determined on the basis of quotations provided by Reference Dealers on that Rate Calculation Date of that day's Specified Rate, expressed as the amount of Reference Currency per one unit of Settlement Currency, for settlement on the Settlement Date. The Calculation Agent will request the Specified Office of each of the Reference Dealers to provide a firm quotation of its Specified Rate for a transaction where the amount of Reference Currency equals the Specified Amount. If four quotations are provided, the rate for a Rate Calculation Date will be the arithmetic mean of the Specified Rates, without regard to the Specified Rates having the highest and lowest value. If exactly three quotations are provided, the rate for a Rate Calculation Date will be the Specified Rate provided by the Reference Dealer that remains after disregarding the Specified Rates having the highest and lowest values. For this purpose, if more than one quotation has the same highest value or lowest value, then the Specified Rate of one of such quotations shall be disregarded. If exactly two quotations are provided, the rate for a Rate Calculation Date will be the arithmetic mean of the Specified Rates. If only one quotation is provided, the rate for a Rate Calculation Date will be |

|                                 |      |  |
|---------------------------------|------|--|
|                                 |      | the Specified Rate quoted by that Reference Dealer. The quotations used to determine the Spot Rate for a Rate Calculation Date will be determined in each case at the Specified Time on that Rate Calculation Date or, if no such time is specified, the time chosen by the Calculation Agent.   |
| CURRENCY-WHOLESALE.MARKET/CURA5 | FpML | The Spot Rate for a Rate Calculation Date will be determined by the Calculation Agent on the basis of that day's Specified Rate, expressed as the amount of Reference Currency per one unit of Settlement Currency, in a legal and customary wholesale market in which there is no, or minimal, Governmental Authority controls or interference, except as a participant in such market.   |
| ECS.DNRP/ECS01                  | FpML | The Spot Rate for a Rate Calculation Date will be the Ecuadorian Sucre/U.S. Dollar Specified Rate, expressed as the amount of Ecuadorian Sucres per one U.S. Dollar, for settlement in one Business Day (where such day is a Business Day in Guayaquil and New York) which appears on Reuters Screen DNRP Page at 12:00 noon, Guayaquil time, on that Rate Calculation Date.   |
| IDR.ABS/IDR01                   | FpML | The Spot Rate for a Rate Calculation Date will be the Indonesian Rupiah/U.S. Dollar spot rate at 11:00 a.m., Singapore time, expressed as the amount of Indonesian Rupiah per one U.S. Dollar, for settlement in two Business Days, reported by the Association of Banks in Singapore which appears on the Telerate Page 50157 to the right of the caption "Spot" under the column "IDR" at approximately 11:30 a.m., Singapore time, on that Rate Calculation Date. |
| ILS.BOIJ/ILS01                  | FpML | The Spot Rate for a Rate Calculation Date will be the Israeli Shekel/U.S. Dollar Specified Rate, expressed as the amount of Israeli Shekels per one U.S. Dollar, for settlement in two Business Days which appears on the Reuters Screen BOIJ Page as of 1:00 p.m., Tel Aviv time, on that Rate Calculation Date.  |
| ILS.FXIL/ILS02                  | FpML | The Spot Rate for a Rate Calculation Date will be the Israeli Shekel/U.S. Dollar Specified Rate, expressed as the amount of Israeli Shekels per one U.S. Dollar, for settlement in two Business Days which appears on the Reuters Screen FXIL Page as of 1:00 p.m., Tel Aviv time, on that Rate Calculation Date.  |
| INR.RBIB/INR01                  | FpML | The Spot Rate for a Rate Calculation   |

|                          |      |   |
|--------------------------|------|---|
|                          |      | Date will be the Indian Rupee/U.S. Dollar reference rate, expressed as the amount of Indian Rupee per one U.S. Dollar, for settlement in two Business Days reported by the Reserve Bank of India which appears on the Reuters Screen RBIB Page at 2:30 p.m., Mumbai time, on that Rate Calculation Date.  |
| KRW.KEBEY/KRW01          | FpML | The Spot Rate for a Rate Calculation Date will be the Korean Won/U.S. Dollar Specified Rate, expressed as the amount of Korean Won per one U.S. Dollar, for settlement in two Business Days which appears on the Reuters Screen KEBEY Page at the Specified Time, if any, on that Rate Calculation Date.  |
| KRW.KFTC18/KRW02         | FpML | The Spot Rate for a Rate Calculation Date will be the Korean Won/U.S. Dollar market average rate (official fixing), expressed as the amount of Korean Won per one U.S. Dollar, for settlement in two Business Days reported by the Korea Financial Telecommunications and Clearing Corporation which appears on the Reuters Screen KFTC18 Page under the heading "KRW" and in the row "USD" between the hours of 8:00 a.m. and 9:00 a.m., Seoul time, on the first Business Day following that Rate Calculation Date. |
| KRW.TELERATE.45644/KRW03 | FpML | The Spot Rate for a Rate Calculation Date will be the Korean Won/U.S. Dollar market average rate (official fixing), expressed as the amount of Korean Won per one U.S. Dollar, for settlement in two Business Days reported by the Korea Financial Telecommunications and Clearing Corporation which appears on the Telerate Page 45644 between the hours of 8:00 a.m. and 9:00 a.m., Seoul time, on the first Business Day following that Rate Calculation Date.   |
| LBP.BDLX/LBP01           | FpML | The Spot Rate for a Rate Calculation Date will be the Lebanese Pound/U.S. Dollar Specified Rate, expressed as the amount of Lebanese Pounds per one U.S. Dollar, for settlement in two Business Days which appears on the Reuters Screen BDLX Page as of 12:00 noon, Beirut time, on that Rate Calculation Date.  |
| MAD.OFFICIAL.RATE/MAD01  | FpML | The Spot Rate for a Rate Calculation Date will be the Moroccan Dirham/U.S. Dollar Specified Rate, expressed as the amount of Moroccan Dirham per one U.S. Dollar, for settlement in two Business Days reported by the Central   |

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|                       |      | Bank of Morocco as of 1:00 p.m., Rabat time, on that Rate Calculation Date.   |
| MXP.BNMX/MXP01        | FpML | The Spot Rate for a Rate Calculation Date will be the Mexican Pesos/U.S. Dollar Specified rate, expressed as the amount of Mexican Pesos per one U.S. Dollar, for settlement in two Business Days reported by Banco de Mexico which appears on the Reuters Screen BNMX Page opposite the caption "Fix" at the close of business in Mexico City on that Rate Calculation Date.   |
| MXP.FIXING.RATE/MXP02 | FpML | The Spot Rate for a Rate Calculation Date will be the Mexican Peso/U.S. Dollar fixing rate, expressed as the amount of Mexican Pesos per one U.S. Dollar, for settlement in two Business Days which is published by Banco de Mexico in the Official Gazette of the Federation pursuant to the "Disposiciones aplicables a la determinacion del tipo de Câmbio para solventar obligaciones denominadas en moneda extranjera pagaderas en la Republica Mexicana" (Rules applicable to determine the exchange rate to pay obligations denominated in foreign currency payable in Mexico) on the first Business Day following that Rate Calculation Date.                                 |
| MXP.MEX01/MXP03       | FpML | The Spot Rate for a Rate Calculation Date will be the Mexican Peso/U.S. Dollar fixing rate, expressed as the amount of Mexican Pesos per one U.S. Dollar, for settlement in two Business Days reported by Banco de Mexico which appears on Reuters Screen MEX01 Page under the heading "MXNFIX=RR", at the close of business in Mexico City on that Rate Calculation Date.  |
| MXP.PUBLISHED/MXP04   | FpML | The Spot Rate for a Rate Calculation Date will be the Mexican Peso/U.S. Dollar fixing rate, expressed as the amount of Mexican Pesos per one U.S. Dollar, for settlement in two Business Days which is published by the Bolsa Mexicana de Valores, S.A. de C.V. (as established in Section 2 of the "Resolution concerning the exchange rate applicable for calculating the Mexican Peso equivalent of principal and interest of Mexican Treasury Notes denominated in foreign currency and payable in Mexican Pesos" published in the Di rio Oficial de la Federacion on November 11, 1991) in the Movimiento Di rio del Mercado de Valores de la Bolsa Mexicana de Valores, S.A. de |

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|                          |      | C.V. under the heading "Movimiento Diario del Mercado de Valores" on that Rate Calculation Date.  |
| MYR.ABS/MYR01            | FpML | The Spot Rate for a Rate Calculation Date will be the Malaysian Ringgit/U.S. Dollar spot rate at 11:00 a.m., Singapore time, expressed as the amount of Malaysian Ringgit per one U.S. Dollar, for settlement in two Business Days, reported by the Association of Banks in Singapore, which appears on the Telerate Page 50157 to the right of the caption "Spot" under the column "MYR" at approximately 11:30 a.m., Singapore time, on that Rate Calculation Date. |
| PEN.PDSB/PEN01           | FpML | The Spot Rate for a Rate Calculation Date will be the Peruvian Sol/U.S. Dollar fixing rate (mid market last), expressed as the amount of Peruvian Sols per one U.S. Dollar, for settlement on that same day which appears on the Reuters Screen PDSB Page opposite the caption "PEN=" as of 12:00 noon, Lima time, on that Rate Calculation Date.   |
| PHP.PHPESO/PHP01         | FpML | The Spot Rate for a Rate Calculation Date will be the Philippine Peso/U.S. Dollar tom rate (mid market), expressed as the amount of Philippine Pesos per one U.S. Dollar, for settlement in one Business Day which appears on the Reuters Screen PHPESO Page at approximately 11:00 a.m., Manila time, on that Rate Calculation Date.   |
| PHP.TELERATE.15439/PHP03 | FpML | The Spot Rate for a Rate Calculation Date will be the Philippine Peso/U.S. Dollar tom rate (mid market), expressed as the amount of Philippine Pesos per one U.S. Dollar, for settlement in one Business Day which appears on the Telerate Page 15439 at approximately 11:00 a.m., Manila time, on that Rate Calculation Date.  |
| PHP.TELERATE.2920/PHP02  | FpML | The Spot Rate for a Rate Calculation Date will be the Philippine Peso/U.S. Dollar Specified Rate, expressed as the amount of Philippine Pesos per one U.S. Dollar, for settlement in one Business Day which appears on the Telerate Page 2920 at the Specified Time, if any, on that Rate Calculation Date.   |
| PKR.SBPK/PKR01           | FpML | The Spot Rate for a Rate Calculation Date will be the Pakistan Rupee/U.S. Dollar reference rate, expressed as the amount of Pakistan Rupee per one U.S. Dollar, for settlement in two Business Days which appears on Reuters Screen SBPK Page at the Specified Time, if   |

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|                    |      | any, on that Rate Calculation Date.  |
| PLZ.NBPQ/PLZ01     | FpML | The Spot Rate for a Rate Calculation Date will be the Polish Zloty/U.S. Dollar Specified Rate, expressed as the amount of Polish Zloty per one U.S. Dollar, for settlement in two Business Days reported by the National Bank of Poland which appears on the Reuters Screen NBPQ Page at the Specified Time, if any, on that Rate Calculation Date.              |
| PLZ.NBPR/PLZ02     | FpML | The Spot Rate for a Rate Calculation Date will be the Polish Zloty/U.S. Dollar fixing rate, expressed as the amount of Polish Zloty per one U.S. Dollar, for settlement in two Business Days reported by the National Bank of Poland which appears on the Reuters Screen NBPR Page at the Specified Time, if any, on that Rate Calculation Date.                 |
| RUB.MICEXFRX/RUB01 | FpML | The Spot Rate for a Rate Calculation Date will be the Russian Ruble/U.S. Dollar Specified Rate, expressed as the amount of Russian Rubies per one U.S. Dollar, for settlement on the same day reported by the Moscow Interbank Currency Exchange which appears on the Reuters Screen MICEXFRX Page as of 10:30 a.m., Moscow time, on that Rate Calculation Date. |
| RUB.MMVB/RUB02     | FpML | The Spot Rate for a Rate Calculation Date will be the Russian Ruble/U.S. Dollar Specified Rate, expressed as the amount of Russian Rubies per one U.S. Dollar, for settlement on the same day reported by the Moscow Interbank Currency Exchange which appears on the Reuters Screen MMVB Page as of 10:30 a.m., Moscow time, on that Rate Calculation Date.     |
| SKK.NBSB/SKK01     | FpML | The Spot Rate for a Rate Calculation Date will be the Slovak Koruna/U.S. Dollar Specified Rate, expressed as the amount of Slovak Koruna per one U.S. Dollar, for settlement in two Business Days reported by the National Bank of Slovakia which appears on the Reuters Screen NBSB Page as of 11:40 a.m., Bratislava time, on that Rate Calculation Date.      |
| THB.ABS/THB01      | FpML | The Spot Rate for a Rate Calculation Date will be the Thai Baht/U.S. Dollar spot rate at 11:00 a.m., Singapore time, expressed as the amount of Thai Bhaht per one U.S. Dollar, for settlement in two Business Days, reported by the Association of Banks in Singapore which appears on the Reuters Screen ABSIRFIX01 Page to the right of the                   |

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|                         |      | caption "Spot" under the column "THB" at approximately 11:30 a.m., Singapore time, on that Rate Calculation Date.   |
| TWD.TELERATE.6161/TWD01 | FpML | The Spot Rate for a Rate Calculation Date will be the Taiwanese Dollar/U.S. Dollar Specified Rate, expressed as the amount of Taiwanese Dollars per one U.S. Dollar, for settlement in two Business Days reported by the Taipei Forex Inc. which appears on the Telerate Page 6161 under the heading "Spot" as of 11:00 a.m., Taipei time, on that Rate Calculation Date.   |
| TWD.TFEMA/TWD02         | FpML | The Spot Rate for a Rate Calculation Date will be the Taiwanese Dollar/U.S. Dollar Specified Rate, expressed as the amount of Taiwanese Dollars per one U.S. Dollar, for settlement in two Business Days which appears on the Reuters Screen TFEMA Page as of 11:00 a.m., Taipei time, on that Rate Calculation Date.   |
| TWD.TPFL/TWD03          | FpML | The Spot Rate for a Rate Calculation Date will be the Taiwanese Dollar/U.S. Dollar Specified Rate, expressed as the amount of Taiwanese Dollars per one U.S. Dollar, for settlement in two Business Days which appears on the Reuters Screen TPFL Page as of 11:00 a.m., Taipei time, on that Rate Calculation Date.  |
| UAH.UICE1/UAH01         | FpML | The Spot Rate for a Rate Calculation Date will be the Ukrainian Hryvnia/U.S. Dollar interbank rate, expressed as the amount of Ukrainian Hryvnia per one U.S. Dollar, for settlement on the same day reported by the Ukraine Interbank Currency Exchange which appears on the Reuters Screen UICE1 Page at the Specified Time, if any, on that Rate Calculation Date.   |
| VER.VBCV/VEB01          | FpML | The Spot Rate for a Rate Calculation Date will be the Venezuelan Bolivar/U.S. Dollar tipo de câmbio referencial rate, expressed as the amount of Venezuelan Bolivar per one U.S. Dollar, for settlement in two Business Days (where such days are Business Days in both Caracas and New York) reported by the Banco Central de Venezuela which appears on the Reuters Screen VBCV Page at approximately 5:00 p.m., Caracas time, on that Rate Calculation Date. |



## 4.55 *spreadScheduleTypeScheme*

### Definition:

Defines the type of each spread schedule type.

### URI:

<http://www.fpml.org/coding-scheme/spread-schedule-type-1-0>

### Coding Scheme

| CODE  | SOURCE | DESCRIPTION   |
|-------|--------|---|
| Long  | FpML   | Represents a Long Spread Schedule. Spread schedules defined as "Long" will be applied to Long Positions.    |
| Short | FpML   | Represents a Short Spread Schedule. Spread schedules defined as "Short" will be applied to Short Positions. |

## 4.56 *tradeCashflowsStatusScheme*

### Definition:

Status of the set of payments once the matching process is performed.

### URI:

<http://www.fpml.org/coding-scheme/trade-cashflows-status-1-0>

### Coding Scheme

| CODE       | SOURCE | DESCRIPTION  |
|------------|--------|--|
| Alleged    | FpML   | No corresponding payment (or set of payments) was found in "your" submitted sets.  |
| Matched    | FpML   | Both sides have the same payment (or set of payments) information within matching policies.  |
| Mismatched | FpML   | Both sides have the same payment (or set of payments), but there are differences greater than the acceptable tolerance in the matching policies. |
| Unmatched  | FpML   | No corresponding payment (or set of payments) was found in the "other party's" submitted sets.   |