



**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 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-6-3>

### 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
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-3-1>

### 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

## 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-6-2>

### 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.
ISDA2003CreditArgentinaRepublic	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 Tranchd Transactions.
iTraxxAustralia	FpML	Standard Terms Supplement for iTraxx Australia.
iTraxxAustraliaTranche	FpML	Standard Terms Supplement for iTraxx Australia Tranchd Transactions.
iTraxxCJ	FpML	Standard Terms Supplement for iTraxx CJ.
iTraxxCJTranche	FpML	Standard Terms Supplement for iTraxx CJ Tranchd 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 Tranchd 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.

## **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-2-0>

### 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.

## 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

		transaction.
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

		supplemented through the date on which parties enter into the relevant transaction.
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.

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

		which parties enter into the relevant transaction.
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.



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

		transaction.
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

		which parties enter into the relevant transaction.
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

		supplemented through the date on which parties enter into the relevant transaction.
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

		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-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

		which parties enter into the relevant transaction.
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.

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

		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



		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



		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-5-3>

### 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.
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.
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## 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).
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## 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-2-0>

### 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

		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

		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.
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) 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.
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 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 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 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 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 C.V. under the heading "Movimiento Di�rio 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 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 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.UICEI/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.