# Description of the FRO metadata fields (columns)

“Public” means the metadata fields in the basic floating-rate-index coding scheme, which is publically available on the FpML website via [Download Zip](https://www.fpml.org/coding-scheme/codelist.zip).

“Value-Added” means the metadata fields in the enhanced floating-rate-index coding scheme, which is distributed via [ISDA bookstore](https://www.isda.org/book/enhanced-fpml-coding-scheme-catalog).

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|  | 1. | 2. | 3. | 4. | 5. |
|  | **Column Name** | **Source** | **Public** | **Value-Added** | **Description of Column** |
|  | FRO Name | Matrix | Yes | Yes | The unique string/code identifying the ISDA floating rate option |
|  | FRO annotations | FpML | Yes | Yes | Points the user to the place where the FRO definitions can be found. |
|  | Maps-to | ISDA mapping doc | Yes | Yes | Where FROs under the 2006 ISDA Definitions map to Floating Rate Options under the 2021 Definitions; ‘mapping‘ means that the FROs share a common underlying benchmark, not that the Floating Rates Options are identical. |
|  | Maps-from | ISDA mapping doc | Yes | Yes | Where FROs under the 2006 ISDA Definitions map to Floating Rate Options under the 2021 Definitions; ‘mapping‘ means that the FROs share a common underlying benchmark, not that the Floating Rates Options are identical. |
|  | Category | Matrix | No | Yes | The “Category” as set out in such column for the FRO in the Floating Rate Matrix |
|  | Style | Matrix | No | Yes | The “Style” as set out in such column for the FRO in the Floating Rate Matrix |
|  | Method | Matrix | Yes | Yes | The method or formula as set out in the Category/ Style column for the FRO in the Floating Rate Matrix |
|  | FRO Method (2006) | FpML | Yes | Yes | Applicable to 2006 FROs only. OIS indicates that an OIS formula is embedded in the FRO. |
|  | Daycount | Matrix | No | Yes | The default Floating Rate Day Count Fraction as set out in such column in the Floating Rate Matrix |
|  | Administrator | Matrix | No | Yes | The administrator for that rate or benchmark or, if there is no administrator, the provider of that rate or benchmark. |
|  | Designated Maturity | Matrix | No | Yes | Applicability of Designated Maturity as set out in such column in the Floating Rate Matrix |
|  | Fixing Time Definition | Matrix | No | Yes | Fixing Time as defined in the Fixing Time column for the FRO in the Floating Rate Matrix |
|  | Fixing Time | Matrix | No | Yes | The Fixing Time in the Fixing Time Business Center as defined in the Fixing Time Definition |
|  | Fixing Time Business Center | Matrix | No | Yes | The business center specified for the Fixing Time as defined in the Fixing Time Definition |
|  | (Alternative) Fixing Time | Matrix | No | Yes | Any alternative Fixing Time that might apply under any specified scenario as defined in the Fixing Time Definition |
|  | (Alternative) Fixing Time Business Center | Matrix | No | Yes | The business center used for any alternative Fixing Time as defined in the Fixing Time Definition |
|  | (Alternative) Fixing Time Designated Maturity | Matrix | No | Yes | The Designated Maturity (index tenor)  for which the Alternative Fixing Time applies as defined in the Fixing Time Definition |
|  | (Alternative) Fixing Time Reason | Matrix | No | Yes | The description of the specified scenario that would result in the alternative Fixing Time being used as defined in the Fixing Time Definition |
|  | Fixing Offset Definition | Matrix | No | Yes | Fixing Day offset as defined in the Fixing Day column for the FRO in the Floating Rate Matrix |
|  | Fixing Offset Period Multiplier | Matrix | No | Yes | Default fixing offset period multiplier as defined in the Fixing Offset Definition |
|  | Fixing Offset Period | Matrix | No | Yes | Default fixing offset period (typically days) as defined in the Fixing Offset Definition |
|  | Fixing Offset Business Center | Matrix | No | Yes | Business Centers for fixing offset as defined Fixing Offset Definition |
|  | (Alternative) Offset Period Multiplier | Matrix | No | Yes | Alternative fixing offset period multiplier where any specified condition applies as defined Fixing Offset Definition |
|  | (Alternative) Fixing Offset Period | Matrix | No | Yes | Alternative fixing offset period where any specified condition applies (typically days) as defined Fixing Offset Definition |
|  | (Alternative) Offset Business Center | Matrix | No | Yes | Business Center for alternative fixing offset period as defined Fixing Offset Definition |
|  | Fixing Offset Designated Maturity | Matrix | No | Yes | The Designated Maturity (index tenor)  for which the Fixing Day offset applies as defined in the Fixing Offset Definition |
|  | (Alternative) Fixing Offset Reason | Matrix | No | Yes | The specific condition that would result in an alternative fixing offset period applying as defined in the Fixing Offset Definition |
|  | Applicable Business Day | Matrix | No | Yes | The Applicable Business Days specified in the Applicable Business Days column for the FRO in the Floating Rate Matrix for the purposes of the determination of the Relevant Rate pursuant to such FRO |
|  | ISO CODE | External / ISO-20222 | YES | Yes | 4-character ISO codes mapped to ISDA FROs for Regulatory purposes. |
|  | Broker Rate Description | BR Source | No | Yes, Not added yet | Broker Rate Description from ISDA Broker Rate Source. |
|  | Broker Rate Publication Page/Screen | BR Source | No | Yes, Not added yet | Broker Rate Publication Page/Screen from ISDA Broker Rate Source. |
|  | Reference in 2006 Defs | ISDA 2006 Supps | Yes | Yes | 2006 Definitions includes the FRO |
|  | Reference in 2021 Defs | Matrix | Yes | Yes | 2021 Definitions includes the FRO |
|  | Reference in in Broker Rate Source | BR Source | No | Yes | Broker Rate Source includes the BR |
|  | In LOAN | External / FpML Loan | Yes | Yes | YES / NO to flag FROs identified by the FpML Syndicated Loan WG as having underlying benchmark that may also be referenced in syndicated loans, e.g. *NO*. |
|  | First defined in | 2006 ISDA Defs and 2021 Floating Rate Matrix | No | Yes | The supplement or version the FRO was first added to the 2006 Definitions or 2021 Floating Rate Matrix |
|  | Added date (Start Date) | 2006 ISDA Defs and 2021 Floating Rate Matrix | NO | Yes | The date the Floating Rate Option was added to the 2006 Definitions or 2021 Floating Rate Matrix. |
|  | Update Date | 2006 ISDA Defs and 2021 Floating Rate Matrix | NO | Yes | The date the Floating Rate Option was last updated in the 2006 Definitions or 2021 Floating Rate Matrix |
|  | Last Updated in | 2006 ISDA Defs and 2021 Floating Rate Matrix | NO | Yes | The supplement or version the FRO was last updated in the 2006 Definitions or 2021 Floating Rate Matrix |
|  | End date | 2006 ISDA Defs and 2021 Floating Rate Matrix | No | Yes | The date the Floating Rate Option was removed from the 2006 Definitions or 2021 Floating Rate Matrix. |
|  | Code Description | FpML | Yes | Yes | (Existing in FpML field) Code Deprecation or other Code related notes*.* |