

DeliverableObligationType code list

The following code list is used by the following field: PhysicalSettleDeliverableObligationType(40210)

Code value	Description <i>Elaboration</i>	When added	Symbolic name
60BIZDAY	<p>Sixty business days settlement to termination date limit (Y/N)</p> <p><i>When specified as "Y", for a transaction documented under the 2003 ISDA Credit Derivatives Definitions, this has the effect of incorporating the language set forth below into the confirmation. The section references are to the 2003 ISDA Credit Derivatives Definitions. Notwithstanding Section 1.7 or any provisions of Sections 9.9 or 9.10 to the contrary, but without prejudice to Section 9.3 and (where applicable) Sections 9.4, 9.5 and 9.6, if the Termination Date has not occurred on or prior to the date that is 60 Business Days following the Physical Settlement Date, such 60th Business Day shall be deemed to be the Termination Date with respect to this Transaction except in relation to any portion of the Transaction (an "Affected Portion") in respect of which: (1) a valid notice of Buy-in Price has been delivered that is effective fewer than three Business Days prior to such 60th Business Day, in which case the Termination Date for that Affected Portion shall be the third Business Day following the date on which such notice is effective; or (2) Buyer has purchased but not Delivered Deliverable Obligations validly specified by Seller pursuant to Section 9.10(b), in which case the Termination Date for that Affected Portion shall be the tenth Business Day following the date on which Seller validly specified such Deliverable Obligations to Buyer. 2005 ISDA Matrix Supplement.</i></p>	FIX.5.0SP2 EP161	[SixtyBizDays]
ACLRDMATRD	<p>Obligation to be repaid upon default (Y/N).</p> <p><i>When set to "Y", this specifies the obligation is to be repaid when the obligation is about to mature at the time of default, or repaid as a result of an acceleration clause in the event there is a default. A "default" may be an event such as a credit rating downgrade or bankruptcy. ISDA 2003</i></p>	FIX.5.0SP2 EP161	[AcceleratedOrMatured]

Code value	Description <i>Elaboration</i>	When added	Symbolic name
	<i>Term: Accelerated or Matured.</i>		
ACRDINT	Indicates whether accrued interest is included or not included (Y/N) <i>Indicates whether accrued interest is included (Y) or not (N). For cash settlement this specifies whether quotations should be obtained inclusive or not of accrued interest. For physical settlement this specifies whether the buyer should deliver the obligation with an outstanding principal balance that includes or excludes accrued interest. ISDA 2003 Term: Include/Exclude Accrued Interest.</i>	FIX.5.0SP2 EP161	[AccruedInterest]
ASGNLOAN	Assignable loan (Y/N) <i>Indicates whether the loan is freely assignable (Y) or not (N) to a bank or financial institution without the consent of the Reference Entity or the guarantor, if any, of the loan (or the consent of the applicable borrower if a Reference Entity is guaranteeing the loan) or any agent. ISDA 2003 Term: Assignable Loan.</i>	FIX.5.0SP2 EP161	[AssignableLoan]
ASGNLOANPCS	Assignable loan partial cash settlement (Y/N) <i>Indicates whether 'Partial Cash Settlement of Assignable Loans', 'Partial Cash Settlement of Consent Required Loans' or 'Partial Cash Settlement of Participations' is applicable (Y) or not (N). When specified as "Y" and Assignable Loan is a Deliverable Obligation Characteristic, any Assignable Loan that is deliverable, but where a non-receipt of Consent by the Physical Settlement Date has occurred, the Loan can be cash settled rather than physically delivered. If this element is specified and Consent Required Loan is a Deliverable Obligation Characteristic, any Consent Required Loan that is deliverable, but where a non-receipt of Consent by the Physical Settlement Date has occurred, the Loan can be cash settled rather than physically delivered. When specified as "Y" and Direct Loan Participation is a Deliverable Obligation Characteristic, any Participation that is deliverable, but where this participation has not been effected (has not come into effect) by the Physical Settlement Date, the participation can be cash settled rather than physically delivered. 2003 ISDA Credit Definitions.</i>	FIX.5.0SP2 EP161	[AssignableLoanPCS]

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CATGRY	<p>Category of obligation reference entity</p> <p><i>The underlying obligations category of the reference entity on which you are buying or selling protection.</i></p> <p><i>Valid values:</i></p> <ul style="list-style-type: none"> <i>0 = Payment</i> <i>1 = Borrowed money</i> <i>2 = Reference obligations only</i> <i>3 = Bond</i> <i>4 = Loan</i> <i>5 = Bond or loan</i> <p><i>The credit events Failure to Pay, Obligation Acceleration, Obligation Default, Restructuring, Repudiation/Moratorium are defined with respect to these obligations. ISDA 2003 Term: Used to represent a class or type of securities which apply. ISDA 2003 Term: Obligation Category/Deliverable Obligation Category.</i></p>	FIX.5.OSP2 EP161	[Category]
CCY	<p>Payable currency</p> <p><i>The currency or currencies in which an obligation or deliverable obligation must be payable in. Multiple ISO currency codes supported separated by space. ISDA 2003 Term: Specified Currency.</i></p>	FIX.5.OSP2 EP161	[PayableCcy]
CONSTREQLN	<p>Consent required loan (Y/N)</p> <p><i>Indicates whether a loan that is capable of being assigned with the consent (Y), or not (N), of the Reference Entity or the guarantor, if any, of the loan or any agent. ISDA 2003 Term: Consent Required Loan.</i></p>	FIX.5.OSP2 EP161	[ConsentReqLoan]
CONSTREQLNPCS	<p>Consent required loan partial cash settlement (Y/N)</p> <p><i>Specifies whether either 'Partial Cash Settlement of Assignable Loans', 'Partial Cash Settlement of Consent Required Loans' or 'Partial Cash Settlement of Participations' is applicable (Y) or not (N). When specified as "Y" and Assignable Loan is a Deliverable Obligation Characteristic, any Assignable Loan that is deliverable, but where a non-receipt of Consent by</i></p>	FIX.5.OSP2 EP161	[ConsentReqLoanPCS]

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	<p><i>the Physical Settlement Date has occurred, the Loan can be cash settled rather than physically delivered. When specified as "Y" and Consent Required Loan is a Deliverable Obligation Characteristic, any Consent Required Loan that is deliverable, but where a non-receipt of Consent by the Physical Settlement Date has occurred, the Loan can be cash settled rather than physically delivered. If this element is specified and Direct Loan Participation is a Deliverable Obligation Characteristic, any Participation that is deliverable, but where this participation has not been effected (has not come into effect) by the Physical Settlement Date, the participation can be cash settled rather than physically delivered. 2003 ISDA Credit Definitions.</i></p>		
DIRCTLNPART	<p>Direct loan participation (Y/N)</p> <p><i>Specifies whether a loan has a participation agreement (Y), or not (N), whereby the buyer is capable of creating, or procuring the creation of, a contractual right in favour of the seller that provides the seller with recourse to the participation seller for a specified share in any payments due under the relevant loan which are received by the participation seller. ISDA 2003 Term: Direct Loan Participation.</i></p>	FIX.5.OSP2 EP161	[DirectLoanParticipation]
DIRCTLNPARTPCS	<p>Direct loan participation partial cash settlement (Y/N)</p> <p><i>Specifies whether either 'Partial Cash Settlement of Assignable Loans', 'Partial Cash Settlement of Consent Required Loans' or 'Partial Cash Settlement of Participations' is applicable (Y) or not (N). If this element is specified and Assignable Loan is a Deliverable Obligation Characteristic, any Assignable Loan that is deliverable, but where a non-receipt of Consent by the Physical Settlement Date has occurred, the Loan can be cash settled rather than physically delivered. If this element is specified and Consent Required Loan is a Deliverable Obligation Characteristic, any Consent Required Loan that is deliverable, but where a non-receipt of Consent by the Physical Settlement Date has occurred, the Loan can be cash settled rather than physically delivered. If this element is specified and Direct Loan Participation is a Deliverable Obligation Characteristic, any Participation that is deliverable, but where this participation has not been effected (has not come into effect) by the Physical Settlement Date, the participation</i></p>	FIX.5.OSP2 EP161	[DirectLoanParticipationPCS]

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	<i>can be cash settled rather than physically delivered.</i>		
DIRECTLNPARTQPS	Direct loan participation qualifying participation seller <i>If Direct Loan Participation is specified as a deliverable obligation characteristic, this specifies any requirements for the Qualifying Participation Seller. The requirements may be listed free-form. ISDA 2003 Term: Qualifying Participation Seller.</i>	FIX.5.0SP2 EP161	[DirectLoanParticipationQPS]
ESCROW	Escrow (Y/N/NA) <i>Specifies whether physical settlement must take place through the use of an escrow agent (Y) or not (N). For Canadian counterparties this is always "not applicable" (NA). ISDA 2003 Term: Escrow.</i>	FIX.5.0SP2 EP161	[Escrow]
EXCLUDED	Excluded obligations <i>Specifies any excluded obligations or deliverable obligations, as the case may be, of the reference entity or excluded types of obligations or deliverable obligations. Multiple instances can be specified. ISDA 2003 Term: Excluded Obligations/Excluded Deliverable Obligations.</i>	FIX.5.0SP2 EP161	[ExcludedObligations]
FULLFTHCRD	Full faith and credit obligation liability (Y/N). <i>Specifies whether obligation is a full faith and credit obligation liability (Y) or not (N). An obligation and deliverable obligation characteristic. Defined in the ISDA published additional provisions for U.S. Municipal as Reference Entity. ISDA 2003 Term: Full Faith and Credit Obligation Liability.</i>	FIX.5.0SP2 EP161	[FullFaithCredit]
GENFUND	General fund obligation liability (Y/N) <i>Specifies whether obligation has a general fund liability (Y) or not (N). An obligation and deliverable obligation characteristic. Defined in the ISDA published additional provisions for U.S. Municipal as Reference Entity. ISDA 2003 Term: General Fund Obligation Liability.</i>	FIX.5.0SP2 EP161	[GeneralFund]
INDIRLNPART	Indirect loan participation (Y/N) <i>Specifies whether a loan has an indirect participation agreement (Y), or not (N), whereby the buyer is capable of creating, or procuring the creation of,</i>	FIX.5.0SP2 EP161	[IndirectLoanParticipation]

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	<i>a contractual right in favor of the seller that provides the seller with recourse to the participation seller for a specified share in any payments due under the relevant loan which are received by the participation seller. ISDA 1999 Term: Indirect Loan Participation.</i>		
INDIRLNPARTPCS	Indirect loan participation partial cash settlement (Y/N) <i>Specifies whether either 'Partial Cash Settlement of Assignable Loans', 'Partial Cash Settlement of Consent Required Loans' or 'Partial Cash Settlement of Participations' is applicable (Y) or not (N). When specified as "Y" and Assignable Loan is a Deliverable Obligation Characteristic, any Assignable Loan that is deliverable, but where a non-receipt of Consent by the Physical Settlement Date has occurred, the Loan can be cash settled rather than physically delivered. When specified as "Y" and Consent Required Loan is a Deliverable Obligation Characteristic, any Consent Required Loan that is deliverable, but where a non-receipt of Consent by the Physical Settlement Date has occurred, the Loan can be cash settled rather than physically delivered. If this element is specified and Direct Loan Participation is a Deliverable Obligation Characteristic, any Participation that is deliverable, but where this participation has not been effected (has not come into effect) by the Physical Settlement Date, the participation can be cash settled rather than physically delivered. 1999 ISDA Credit Definitions.</i>	FIX.5.OSP2 EP161	[IndirectLoanParticipationPCS]
INDIRLNPARTQPS	Indirect loan participation qualifying participation seller <i>If Indirect Loan Participation is specified as a deliverable obligation characteristic, this specifies any requirements for the Qualifying Participation Seller. ISDA 2003 Term: Qualifying Participation Seller.</i>	FIX.5.OSP2 EP161	[IndirectLoanParticipationQPS]
LISTED	Listed (Y/N) <i>Indicates whether (Y) or not (N) the obligation is quoted, listed or ordinarily purchased and sold on an exchange. ISDA 2003 Term: Listed.</i>	FIX.5.OSP2 EP161	[Listed]
MAXMAT	Maximum maturity (e.g. "3W", "3M") <i>An obligation that has a remaining maturity from the Physical Settlement</i>	FIX.5.OSP2 EP161	[MaximumMaturity]

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	<i>Date of not greater than the period specified. Expressed as day (D), week (W), month (M) or year (Y) unit period. E.g. "3 weeks" is expressed as "3W" in PhysicalSettleDeliverableObligationValue(40211).</i>		
NOTBEARER	Not bearer (Y/N). <i>"Y" means obligation is not a bearer instrument. This applies to Bonds only and is meant to avoid tax, fraud and security/delivery provisions that can potentially be associated with Bearer Bonds. ISDA 2003 Term: Not Bearer.</i>	FIX.5.0SP2 EP161	[NotBearer]
NOTCNTGNT	Not contingent (Y/N) <i>When specified as "Y" this means the repayment of principal cannot be dependent on a formula/index, i.e. to prevent the risk of being delivered an instrument that may never pay any element of principal, and to ensure that the obligation is interest bearing (on a regular schedule). ISDA 2003 Term: Not Contingent.</i>	FIX.5.0SP2 EP161	[NotContingent]
NOTDOMCCY	Not domestic currency (Y/N) <i>When specified as "Y" this means obligation is payable in any currency other than the domestic currency. Domestic currency is either the currency so specified or, if no currency is specified, the currency of (a) the reference entity, if the reference entity is a sovereign, or (b) the jurisdiction in which the relevant reference entity is organised, if the reference entity is not a sovereign. ISDA 2003 Term: Not Domestic Currency.</i>	FIX.5.0SP2 EP161	[NotDomesticCcy]
NOTDOMISS	Not domestic issuance (Y/N) <i>When specified as "Y" this means obligation is not intended for sale primarily in the domestic market. Any obligation other than an obligation that was intended to be offered for sale primarily in the domestic market of the relevant Reference Entity. This specifies that the obligation must be an internationally recognized bond. ISDA 2003 Term: Not Domestic Issuance.</i>	FIX.5.0SP2 EP161	[NotDomesticIssuance]
NOTDOMLAW	Not domestic law (Y/N) <i>When specified as "Y" this means obligation obligation is not subject to the</i>	FIX.5.0SP2 EP161	[NotDomesticLaw]

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	<i>laws or laws of the jurisdiction of the reference entity. If the reference entity is a Sovereign, this means any obligation that is not subject to the laws of the reference entity. If the reference entity is not a sovereign, this means any obligation that is not subject to the laws of the jurisdiction of the reference entity. ISDA 2003 Term: Not Domestic Law.</i>		
NOTSOLVLNDR	Not sovereign lender (Y/N) <i>When specified as "Y" this means obligation that is not primarily (majority) owed to a Sovereign or Supranation Organization. ISDA 2003 Term: Not Sovereign Lender.</i>	FIX.5.0SP2 EP161	[NotSovereignLender]
NOTSUBORD	Not a subordinated obligation (Y/N) <i>When specified as "Y" this means obligation is not subordinated, and ranks at least equal with the most senior Reference Obligation in priority of payment or, if no Reference Obligation is specified in the related Confirmation, the obligations of the Reference Entity that are senior. ISDA 2003 Term: Not Subordinated.</i>	FIX.5.0SP2 EP161	[NotSubordinated]
OTRREFENTY	Other reference entity obligations <i>Specify any other obligations of a reference entity in both obligations and deliverable obligations. Multiple instances can be specified. ISDA 2003 Term: Other Obligations of a Reference Entity.</i>	FIX.5.0SP2 EP161	[OtherRefEntityObligations]
REVENUE	Revenue obligation liability (Y/N) <i>Specifies whether obligation has revenue liabilities (Y) or not (N). An obligation and deliverable obligation characteristic. Defined in the ISDA published additional provisions for U.S. Municipal as Reference Entity. ISDA 2003 Term: Revenue Obligation Liability.</i>	FIX.5.0SP2 EP161	[Revenue]
TRANS	Transferable (Y/N) <i>Indicates whether an obligation is transferable (Y), or not (N), to institutional investors without any contractual, statutory or regulatory restrictions. ISDA 2003 Term: Transferable.</i>	FIX.5.0SP2 EP161	[Transferable]