

ProtectionTermObligationType code list

The following code list is used by the following field: ProtectionTermObligationType(40202)

Code value	Description <i>Elaboration</i>	When added	Symbolic name
CASH	Cash settlement only (Y/N) <i>Specifies whether the settlement of the obligation is cash only (Y) or not (N). An obligation and deliverable obligation characteristic. Defined in the ISDA published Standard Terms Supplement for use with CDS Transactions on Leveraged Loans. ISDA 2003 Term: Cash Settlement Only.</i>	FIX.5.0SP2 EP161	[CashOnly]
CATGRY	Category of obligation reference entity <i>The underlying obligations category of the reference entity on which you are buying or selling protection.</i> <i>Valid values:</i> <ul style="list-style-type: none"> 0 = Payment 1 = Borrowed money 2 = Reference obligations only 3 = Bond 4 = Loan 5 = Bond or loan <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>	FIX.5.0SP2 EP161	[Category]
CCY	Currency <i>The currency or currencies in which an obligation or deliverable obligation must be payable in. Multiple ISO currency codes supported separated by</i>	FIX.5.0SP2 EP161	[PayableCcy]

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	<i>space. ISDA 2003 Term: Specified Currency).</i>		
CONTINUITY	<p>Continuity (Y/N)</p> <p><i>Specifies whether continuity is applicable (Y) or not (N) in the relevant Confirmation. When specified as "Y" (or if no election is made), all the funded portion of the Reference Obligations are redeemed, repaid or otherwise discharged in full (and no commitments attributable to the Reference Obligations are available for utilisation under the Reference Credit Agreement) and either (a) the Calculation Agent makes a determination that no Substitute Reference Obligation will be identified, or (b) the Substitute Reference Obligation Long-Stop Date occurs and no Substitute Reference Obligation has been identified, such day shall be the Scheduled Termination Date and on that date, the Notional Amount shall be reduced to zero. When specified as "N" and all the funded portion of the Reference Obligations are redeemed, repaid or otherwise discharged in full (and no commitments attributable to the Reference Obligations are available for utilisation under the Reference Credit Agreement), then the latest date on which all the Reference Obligations are so redeemed, repaid or otherwise discharged in full (or the commitments attributable to the Reference Obligations cease to be available for utilisation under the Reference Credit Agreement) (as identified by the Calculation Agent following a request by either Buyer or Seller) shall be the Scheduled Termination Date and on that date, the Notional Amount shall be reduced to zero. An obligation and deliverable obligation characteristic. Defined in the ISDA published Standard Terms Supplement for use with CDS Transactions on Leveraged Loans. ISDA 2003 Term: Continuity. 2007 ISDA CDS on Leveraged Loans Terms.</i></p>	FIX.5.OSP2 EP161	[Continuity]
DLVYCOMMTS	<p>Delivery of commitments (Y/N)</p> <p><i>Specifies whether the delivery of commitments is applicable (Y) or not (N) in the relevant Confirmation. When specified as "Y" or if no election is made in such Confirmation, if the Deliverable Obligation is a credit facility with a commitment, Buyer must specify in the Notice of Physical Settlement the amount of the commitment (drawn and undrawn) which it will Deliver, but it is acknowledged that the drawn and undrawn portions</i></p>	FIX.5.OSP2 EP161	[DeliveryOfCommitments]

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	<i>thereof may alter prior to Delivery. When specified as "N", if the Deliverable Obligation is a credit facility with a commitment, Buyer may not specify an undrawn commitment in the Notice of Physical Settlement, provided that Buyer may specify in the Notice of Physical Settlement an amount of drawn commitment of a partially drawn commitment if the drawn portion can be separated from the relevant undrawn portion and Buyer is able to Deliver the drawn portion only. An obligation and deliverable obligation characteristic. Defined in the ISDA published Standard Terms Supplement for use with CDS Transactions on Leveraged Loans. ISDA 2003 Term: Delivery of Commitments. 2007 ISDA CDS on Leveraged Loans Terms.</i>		
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.OSP2 EP161	[Excluded]
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.OSP2 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.OSP2 EP161	[GeneralFund]
LIENPRI	Designated lien priority <i>Applies to Loan CDS, to indicate what lien level is appropriate for a deliverable obligation. Applies to European Loan CDS, to indicate the Ranking of the obligation. Example: a 2nd lien Loan CDS would imply that</i>	FIX.5.OSP2 EP161	[DesignatedLienPriority]

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	<p><i>the deliverable obligations are 1st or 2nd lien loans.</i></p> <p><i>Valid values:</i></p> <p style="padding-left: 40px;"><i>0 = Unknown</i></p> <p style="padding-left: 40px;"><i>1 = First</i></p> <p style="padding-left: 40px;"><i>2 = Second</i></p> <p style="padding-left: 40px;"><i>3 = Third</i></p> <p><i>ISDA 2010 LCDS Term.</i></p>		
LISTED	<p>Listed (Y/N)</p> <p><i>Indicates whether (Y) or not (N) the obligation is quoted, listed or ordinarily purchased and sold on an exchange. ISDA 2003 Term: Listed. Omit ObligationValue.</i></p>	FIX.5.0SP2 EP161	[Listed]
NOTCNTNGNT	<p>Not contingent (Y/N)</p> <p><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></p>	FIX.5.0SP2 EP161	[NotContingent]
NOTDOMCCY	<p>Not domestic currency (Y/N)</p> <p><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></p>	FIX.5.0SP2 EP161	[NotDomesticCcy]
NOTDOMISS	<p>Not domestic issuance (Y/N)</p> <p><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</i></p>	FIX.5.0SP2 EP161	[NotDomesticIssuance]

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	<i>of the relevant Reference Entity. This specifies that the obligation must be an internationally recognized bond. ISDA 2003 Term: Not Domestic Issuance.</i>		
NOTDOMLAW	Not domestic law (Y/N) <i>When specified as "Y" this means obligation is not subject to the 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>	FIX.5.OSP2 EP161	[NotDomesticLaw]
NOTSOVLNDR	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.OSP2 EP161	[NotSovereignLender]
NOTSUBORD	Not subordinated (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.OSP2 EP161	[NotSubordinated]
OTRREFENTY	Other reference entity obligation <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.OSP2 EP161	[OtherReferenceEntity]
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.OSP2 EP161	[Revenue]

