

NFA SWAP PRODUCT MATRIX V1.4

SOURCE OF PRODUCT TAXONOMY

Product Master Table	Credit	Interest Rate	Commodity	FX	Equity
AssetClass	ISDA	ISDA	ISDA	ISDA	ISDA
BaseProd	ISDA	ISDA	ISDA	ISDA	ISDA
SubProd	ISDA	ISDA	ISDA	ISDA	ISDA
Transtype	ISDA	NFA If Available	ISDA	ISO Codes	ISDA
ContractType	RED Code	FpML, Internal Representation	Clearing Name or Internal Representation	Not Applicable	Clearing Name or Internal Representation
CurrCode	ISO Codes	ISO Codes	ISO Codes	ISO Codes	ISO Codes
SetlMeth	NFA Required	NFA Required	NFA Required	NFA Required	NFA Required
Tradable Instrument Table	Credit	Interest Rate	Commodity	FX	Equity
Clearing Symbol	Clearing Code, If Available	Clearing Code, If Available	Clearing Code, If Available	Clearing Code, If Available	Clearing Code, If Available

SOURCE DESCRIPTION & NOTES

ISDA	ISDA OTC Derivatives Taxonomies on October 22, 2012; View documents on http://www2.isda.org/otc-taxonomies-and-upi/ for further clarification and guidance on ISDA final taxonomies
ISO Codes	International Organization for Standardization Currency Codes (ISO 4217)
RED Code	Markit RED Codes
FpML, Internal Representation	NFA would prefer the use of NFA formatted concatenation of FpML enumerated types as demonstrated in the matrix. However, if these are unavailable, NFA will also accept the SEF's own internal representation of the product. The internal representation should include applicable identifiable product information.
Clearing Name or Internal Representation	NFA would prefer the use of the Clearing Name. However, if this is not available, NFA will also accept the SEF's own internal representation of the product. The internal representation should include applicable identifiable product information.
NFA Required	NFA required field
NFA If Available	To the extent this information is available, NFA would like this information
Clearing Code, If Available	To the extent this information is available, NFA would like this information

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