

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested ☐

Registered Entity Identifier Code (optional): _____

Organization: Bloomberg SEF LLC

Filing as a: ☐ DCM ☒ SEF ☐ DCO ☐ SDR Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 08/01/2023 Filing Description:

Weekly Notification of Rule Amendments related to product terms and conditions (Week of August 01, 2023)

SPECIFY FILING TYPE Please note only ONE choice allowed per Submission.

Organization Rules and Rule Amendments

- | | |
|--|------------|
| <input type="checkbox"/> Certification | § 40.6(a) |
| <input type="checkbox"/> Approval | § 40.5(a) |
| <input type="checkbox"/> Notification | § 40.6(d) |
| <input type="checkbox"/> Advance Notice of SIDCO Rule Change | § 40.10(a) |
| <input type="checkbox"/> SIDCO Emergency Rule Change | § 40.10(h) |

Rule Numbers: _____

New Product

Please note only ONE product per Submission.

- | | |
|--|------------|
| <input type="checkbox"/> Certification | § 40.2(a) |
| <input type="checkbox"/> Certification Security Futures | § 41.23(a) |
| <input type="checkbox"/> Certification Swap Class | § 40.2(d) |
| <input type="checkbox"/> Approval | § 40.3(a) |
| <input type="checkbox"/> Approval Security Futures | § 41.23(b) |
| <input type="checkbox"/> Novel Derivative Product Notification | § 40.12(a) |
| <input type="checkbox"/> Swap Submission | § 39.5 |

Official Product Name: _____

Product Terms and Conditions (product related Rules and Rule Amendments)

- | | |
|--|----------------------|
| <input type="checkbox"/> Certification | § 40.6(a) |
| <input type="checkbox"/> Certification Made Available to Trade Determination | § 40.6(a) |
| <input type="checkbox"/> Certification Security Futures | § 41.24(a) |
| <input type="checkbox"/> Delisting (No Open Interest) | § 40.6(a) |
| <input type="checkbox"/> Approval | § 40.5(a) |
| <input type="checkbox"/> Approval Made Available to Trade Determination | § 40.5(a) |
| <input type="checkbox"/> Approval Security Futures | § 41.24(b) |
| <input type="checkbox"/> Approval Amendments to enumerated agricultural products | § 40.4(a), § 40.5(a) |
| <input type="checkbox"/> "Non-Material Agricultural Rule Change" | § 40.4(b)(5) |
| <input checked="" type="checkbox"/> Notification | § 40.6(d) |

Official Name(s) of Product(s) Affected: See filing.

Rule Numbers: See Filing.



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August 1, 2023

Submitted via Portal

U.S. Commodity Futures Trading Commission
Three Lafayette Centre
1155 21st Street, N.W.
Washington, D.C. 20581

Re: CFTC Regulation 40.6(d) Weekly Notification of Rule Amendments
BSEF Submission No. 2023-R-10

Ladies and Gentlemen:

Pursuant to Commodity Futures Trading Commission ("**CFTC**" or "**Commission**") Regulation 40.6(d), Bloomberg SEF submits this weekly notification of the following amendment related to product terms and conditions made effective during the week of August 1, 2023.

On August 1, 2023, Bloomberg SEF (BSEF) corrected a typographical error in the Spot FX Rate Sources column and Description column for Brazilian Real (BRL), as stated in the initial product certification 2013-09-PS, in Rule 1401 Foreign Exchange Contract – Non-Deliverable Forward ("**Contract**"). The Spot FX Rate Source for Brazilian Real (BRL) should be BRL PTAX or BRL09. The Description for Brazilian Real (BRL) should also reference "BRL PTAX" or "BRL09." Pursuant to BSEF Submission No. 2023-R-02 dated May 10, 2023, Exhibit B erroneously referenced BRL OFFICIAL or BRL02 in both the Spot FX Rate Sources column and Description column in the Brazilian Real (BRL) Currency row.

On August 1, 2023, Bloomberg SEF updated in Rule 516.A the methods Participants should use to contact BSEF compliance to request cancellation, correction, adjustment or offset of a Trade in Cleared Swaps. Participants should contact BSEF by phone or another form of approved written communication.

Exhibit A provides the BSEF Rulebook in redline format, reflecting the amendments to (a) Exhibit B of Bloomberg SEF Submission No. 2023-R-02 and (b) Rule 516.A.

Please contact the undersigned at (212) 617-7331 with any questions regarding this matter.

Very truly yours,

Dan Glatter
Chief Compliance Officer

Bloomberg SEF LLC
731 Lexington Avenue
New York, NY 10022

Exhibit A
BSEF Rulebook
(deletions ~~struckthrough~~)

RULE 516.A Notification of Action Taken and Trade Review – Cleared Swaps

(a) Cleared Swaps Executed on a Non-Anonymous Basis

- (i) If Participants involved in a Trade agree that the Trade is an Error Trade and that the cancellation, correction, adjustment or offset of the Error Trade is appropriate and will not adversely impact market integrity, facilitate market manipulation, or other illegitimate activity, or otherwise violate the CEA, CFTC Regulations or BSEF Rules, Participants may enter into an Offsetting Trade and/or into a Correcting Trade and specifying that a Trade is either an Offsetting Trade or Correcting Trade. Providing such specification will constitute notice to the Compliance Department and BSEF permission to perform the actions described in Rule 516.B(a).
- (ii) For a Trade corrected pursuant to subsection (a)(i) of this Rule 516.A, the Compliance Department will conduct an *ex post facto* review of the Trade, the Offsetting Trade and the Correcting Trade within **one** Business Day of the date of execution of the Offsetting and the Correcting Trade. Such *ex post facto* review will include a review of the electronic audit trail of the Trade, as well as other facts and circumstances associated with the Trade. If BSEF makes an affirmative finding that such Trade was not an Error Trade, BSEF Compliance will consider any action appropriate under BSEF Rules.
- (iii) In the case of a Trade in Cleared Swaps executed on a non-anonymous basis, BSEF may, but is not obliged to, inform Participants affected by the Error Trade of the identity and contact information of any other Participant affected by the Error Trade.

(b) Cleared Swaps Executed on an Anonymous Basis

- (i) To request cancellation, correction, adjustment or offset of a Trade in Cleared Swaps executed on an anonymous basis ("**Alleged Error Trade**"), a Participant must notify the BSEF Support Desk by phone at 1-212-617-1530 or ~~bsefdesk@bloomberg.net or~~ by any form of written communication approved by BSEF by providing details sufficient to identify the Error Trade (e.g., UTI, FIT/FITDNA key, or Swap contract, notional amount, price/spread, Clearing House and execution time)- and stating the grounds for the request as soon as possible, but no later than the end of the Business Day following the date of execution of the Alleged Error Trade. For notifications received after such date, BSEF shall have discretion as to whether to review the request to cancel, correct, adjust or offset the Alleged Error Trade.
- (ii) The Compliance Department will review promptly the electronic audit trail of the Alleged Error Trade as well as any facts and circumstances associated with the Alleged Error Trade. If BSEF makes an affirmative finding that the Alleged Error Trade was an Error Trade and that the cancellation, correction, adjustment or offset of the Alleged Error Trade is appropriate and would not adversely impact market integrity, facilitate market manipulation or other illegitimate activity, or otherwise violate the CEA, CFTC

Regulations or BSEF Rules, BSEF will designate such Alleged Error Trade as an "Error Trade."

- (iii) BSEF will inform affected Participants of the Error Trade alleged as set forth in subsection (b)(i) and of the next steps that the Participants must or could make.
- (iv) BSEF will not take any action with respect to an Error Trade unless the Error Trade is outside the No-Bust Range. BSEF will inform the affected Participants of the final disposition of the Error Trade.
- (v) For Trades in Cleared Swaps executed on an anonymous basis, BSEF will not inform Participants affected by the Error Trade of the identity and contact information of any other Participant affected by the Error Trade and will facilitate a pre-arranged Offsetting Trade or a Correcting Trade if all such Participants agree to or are required to enter into Trades described in Rule 516.B.

RULE 1401. Foreign Exchange Contract – Non-Deliverable Forward

Contract Overview	A non-deliverable forward (NDF) is a forward contract which counterparties settle by exchanging in Settlement Currency the difference between the Forward Rate agreed upon at the inception of the contract and the Reference Rate on the Fixing Date on an agreed notional amount.
Ticker	NDF-[currency pair][settlement currency][fixing date]
Reference Currency (i.e., Non-Deliverable Currency)	<ul style="list-style-type: none"> • AOA Angolan Kwanza • ARS Argentine Peso • BRL Brazilian Real • CLP Chilean Peso • CNY Chinese Renminbi • COP Colombian Peso • CRC Costa Rican Colon • DOP Dominican Republic Peso • EGP Egyptian Pound • GEL Georgian Lari • GHS Ghanaian Cedi • IDR Indonesian Rupiah • INR Indian Rupee • KES Kenyan Shilling • KRW South Korean Won • KZT Kazakh Tenge • MYR Malaysian Ringgit (Please see Notice to Participants 2017-3, which is posted on BSEF's website) • NGN Nigerian Naira • NPR Nepalese Rupee • PEN Peruvian Nuevo sol • PHP Philippine Peso • PKR Pakistani Rupee • PYG Paraguayan Guarani • RUB Russian Ruble • TWD Taiwan Dollar • UAH Ukrainian Hryvnia • UGX Ugandan Shilling • UYU Uruguayan Peso • VND Vietnamese Dong
Reference Rate	For a specific currency, see Annex B
Settlement Currency	See Settlement Currency List in Annex A
Quoting Convention and Minimum Increment	Notional amount, as agreed by counterparties.
Minimum Size	Notional amount, as agreed by counterparties.
Notional Currency	Currency in which contract size is expressed in, as agreed by counterparties.
Trading Conventions	Buy or Sell, which refers to the contract size expressed in notional currency.
Forward Rate	Currency exchange rate expressed as the amount of Reference Currency per unit of Settlement Currency.

Trade Date	The date on which parties enter into the contract.
Settlement Date	Specified settlement or payment date, as agreed by counterparties.
Fixing/Expiration Date	The date at which the difference between the Reference Rate and the Forward Rate is calculated.
Settlement Procedure	Bilateral settlement performed in settlement currency.
Trading Hours	14:00 Sunday to 17:00 Friday Eastern Time.
Block Size	As set forth in Appendix F to Part 43 of the CFTC Regulations.
Speculative Limits	As set in Part 150 of the CFTC Regulations.
Reportable Levels	As set in CFTC Regulation 15.03.

Annex A

Settlement Currencies

AED UAE Dirham	GBP British Pound	MRO Mauritania Ouguiya	SLL Sierra Leone Leone
AFN Afghanistan Afghani	GEL Georgia Lari	MUR Mauritius Rupee	SOS Somali Shilling
AMD Armenia Dram	GHS Ghanaian cedi	MVR Maldives Rufiyaa	SRD Suriname Dollar
ANG Neth. Ant. Guilder	GMD Gambian Dalasi	MWK Malawi Kwacha	SSP South Sudanese Pound
AOA Angolan Kwanza	GNF Guinea Franc	MXN Mexican Peso	STD Sao Tome Dobra
ARS Argentine Peso	GTQ Guatemala Quetzal	MYR Malaysian Ringgit	SVC El Salvador Colon
AUD Australian Dollar	GYD Guyana Dollar	MZM Mozambique Metical	THB Thai Baht
AWG Aruban Guilder	HKD Hong Kong Dollar	MZN New Mozambique Metical	TJS Tajikistan Somoni
BAM Bosnia-Herze Convrt Mrka	HNL Honduras Lempira	NGN Nigeria Naira	TND Tunisian Dinar
BBD Barbados Dollar	HRK Croatia Kuna	NID New Iraqi Dinar	TOP Tonga Pa'Anga
BDT Bangladesh Taka	HTG Haiti Gourde	NIO Nicaragua Cordoba	TRY Turkish Lira
BGD Bulgarian Lev	HUF Hungarian Forint	NLG Dutch Guilder	TTD Trinidad/Tobago Dol
BHD Bahraini Dinar	IDR Indonesian Rupiah	NOK Norwegian Krone	TWD Taiwan Dollar
BIF Burundi Franc	ILS Israeli Shekel	NPR Nepalese Rupee	TZS Tanzanian Shilling
BMD Bermudian Dollar	INR Indian Rupee	NZD New Zealand Dollar	UAH Ukraine Hryvnia
BND Brunei Dollar	ISK Iceland Krona	OMR Omani Rial	UDI Mexican UDI
BOB Bolivian Boliviano	JMD Jamaica Dollar	PAD Panamanian Balboa	UGX Ugandan Shilling
BRL Brazilian Real	JOD Jordanian Dinar	PEN Peruvian New Sol	USD US Dollar
BSD Bahamas Dollar	JPY Japanese Yen	PGK Papua N.G. Kina	UYU Uruguay Peso
BWP Botswana Pula	KES Kenyan Shilling	PHP Philippines Peso	UZS Uzbekistan Sum
BYR Belarus Ruble	KGS Kyrgyzstan Som	PKR Pakistani Rupee	VEE Venezuela Essential Rate
BZD Belize Dollar	KHR Cambia Riel	PLN Polish Zloty	VEF Venezuelan Bolivar
CAD Canadian Dollar	KMF Comoros Franc	PTE Portuguese Escudo	VND Vietnamese Dong
CDF Congolese Franc	KRW South Korean Won	PYG Paraguay Guarani	VUV Vanuatu Vatu
CHF Swiss Franc	KWD Kuwaiti Dinar	ROL Romanian Leu	WAR Qatari Riyal
CLP Chilean Peso	KYD Cayman Islands Dollar	RON New Romanian Leu	WST Samoa (West) Tala
CNY China Renminbi (NDF)	KZT Kazakhstan Tenge	RSD Serbian Dinar	XAF CFA Franc Beac
COP Colombian Peso	LAK Laos Kip	RUB Russian Ruble (NDF)	XCD East Caribbean Dollar
CRC Costa Rican Colon	LBP Lebanese Pound	RWF Rwanda Franc	XDR Special Drawing Rights
CVE Cape Verde Escudo	LKR Sri Lankan Rupee	SAR Saudi Riyal	XOF CFA Franc Bceao
CZK Czech Koruna	LTL Lithuanian Litas	SBD Solomon Is. Dollar	XPF Pacific Island Franc
DJF Djibouti Franc	LVL Latvian Lats	SCR Seychelles Rupee	XSU Sucre
DKK Danish Krone	MAD Moroccan Dirham	SDD Sudanese Dinar	YER Yemeni Rial
DOP Dominican Repb.	MDL Moldova Leu	SDG New Sudanese Pound	ZAR S. African Rand
DZD Algerian Dinar	MGA Malagascy Ariary	SDP Old Sudanese Pound	ZMK Zambian Kwacha
EGP Egyptian Pound (NDF)	MKD Macedonia Denar	SEK Swedish Korna	ZMW Zambia Kwacha
ERN Eritrean Nakfa	MMK Myanmar Kyat	SGD Singapore Dollar	ZWR Zimbabwe Dollar
EUR Euro	MNT Mongolian Togrog	SIT Slovenia Tolar	
FJD Fiji Dollar	MOP Macau Pataca	SKK Slovakia Koruna	

Annex B

Exchange Rate Sources

Currency	Spot FX Rate Sources	Description
Angolan Kwanza (AOA)	AOA Official or AOA1	"AOA Official" or "AOA1" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.
	Bloomberg MID or BFX03	"Bloomberg MID" or "BFX03" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.
Argentine Peso (ARS)	ARS MAE or ARS05	"ARS MAE" or "ARS05" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.
	Bloomberg MID or BFX03	"Bloomberg MID" or "BFX03" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.
Brazilian Real (BRL)	BRL OFFICIAL PTAX or BRL092	"BRL OFFICIAL" or "BRL02" "BRL PTAX" or "BRL09" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.
	Bloomberg MID or BFX03	"Bloomberg MID" or "BFX03" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.
Chilean Peso (CLP)	CLP DÓLAR OBS or CLP10	"CLP DÓLAR OBS" or "CLP10" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.
	Bloomberg MID or BFX03	"Bloomberg MID" or "BFX03" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.
Chinese Renminbi (CNY)	CNY CNHHK or CNY03	"CNY CNHHK" or "CNY03" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.

	CNY SAEC or CNY01	"CNY SAEC" or "CNY01" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.
	SFEMC CNY INDICATIVE SURVEY RATE or CNY02	"SFEMC CNY INDICATIVE SURVEY RATE" or "CNY02" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.
	Bloomberg MID or BFX03	"Bloomberg MID" or "BFX03" as described in tANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.
Colombian Peso (COP)	COP TRM or COP02	"COP TRM" or "COP02" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.
	Bloomberg MID or BFX03	"Bloomberg MID" or "BFX03" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.
Costa Rican Colon (CRC)	Bloomberg MID or BFX03	"Bloomberg MID" or "BFX03" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.
	WM/Refinitiv MID or WMR03	"WM/ RefinitivMID" or "WMR03" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.
Dominican Republic Peso (DOP)	Bloomberg MID or BFX03	"Bloomberg MID" or "BFX03" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.
	WM/Refinitiv MID or WMR03	"WM/ RefinitivMID" or "WMR03" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.
Egyptian Pound (EGP)	EGP FEMF or EGP01	"EGP FEMF" or "EGP01" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.

	Bloomberg MID or BFX03	"Bloomberg MID" or "BFX03" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.
Georgian Lari (GEL)	Bloomberg MID or BFX03	"Bloomberg MID" or "BFX03" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.
	WM/Refinitiv MID or WMR03	"WM/ RefinitivMID" or "WMR03" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.
Ghanaian Cedi (GHS)	Bloomberg MID or BFX03	"Bloomberg MID" or "BFX03" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.
	GHS WMR or GHS04	"GHS WMR" or "GHS04" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.
Indian Rupee (INR)	INR FBIL or INR01	"INR FBIL" or "INR01" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.
	SFEMC INR INDICATIVE SURVEY RATE or INR02	"SFEMC INR INDICATIVE SURVEY RATE" or "INR02" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.
	Bloomberg MID or BFX03	"Bloomberg MID" or "BFX03" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.
Indonesian Rupiah (IDR)	IDR JISDOR or IDR04	"IDR JISDOR" or "IDR04" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.
	SFEMC IDR INDICATIVE SURVEY RATE or IDR02	"SFEMC IDR INDICATIVE SURVEY RATE" or "IDR02" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.

	Bloomberg MID or BFX03	"Bloomberg MID" or "BFX03" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.
Kazakhstani Tenge (KZT)	KZT KASE or KZT01	"KZT KASE" or "KZT01" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.
	Bloomberg MID or BFX03	"Bloomberg MID" or "BFX03" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.
Kenyan Shilling (KES)	KES OFFICIAL or KES02	"KES OFFICIAL" or "KES02" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.
	Bloomberg MID or BFX03	"Bloomberg MID" or "BFX03" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.
	KES WMR or KES03	"KES WMR" or "KES03" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.
Korean Won (KRW)	KRW KFTC18 or KRW02	"KRW KFTC18" or "KRW02" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.
	KRW KFTC30 or KRW05	"KRW KFTC30" or "KRW05" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.
	SFEMC KRW INDICATIVE SURVEY RATE or KRW04	"SFEMC KRW INDICATIVE SURVEY RATE" or "KRW04" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.
Malaysian Ringgit (MYR)	MYR KL REF or MYR04	"MYR KL REF" or "MYR04" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.

	SFEMC MYR INDICATIVE SURVEY RATE or MYR02	"SFEMC MYR INDICATIVE SURVEY RATE" or "MYR02" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.
Nigerian Naira (NGN)	NGN NAFEX or NGN03	"NGN NAFEX" or "NGN03" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.
	Bloomberg MID or BFX03	"Bloomberg MID" or "BFX03" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.
Nepalese Rupee (NPR)	Bloomberg MID or BFX03	"Bloomberg MID" or "BFX03" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.
	WM/Refinitiv MID or WMR03	"WM/ RefinitivMID" or "WMR03" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.
Pakistani Rupee (PKR)	PKR SBPK or PKR01	"PKR SBPK" or "PKR01" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.
	Bloomberg MID or BFX03	"Bloomberg MID" or "BFX03" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.
Paraguayan Guarani (PYG)	Bloomberg MID or BFX03	"Bloomberg MID" or "BFX03" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.
	WM/Refinitiv MID or WMR03	"WM/ RefinitivMID" or "WMR03" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.
Philippine Peso (PHP)	PHP BAPPESO or PHP06	"PHP BAPPESO or "PHP06" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.

		"SFEMC PHP INDICATIVE SURVEY RATE" or "PHP05" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.
	Bloomberg MID or BFX03	"Bloomberg MID" or "BFX03" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.
Peruvian Sol (PEN)	PEN INTERBANK AVE or PEN05	"PEN INTERBANK AVE" or "PEN05" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.
	Bloomberg MID or BFX03	"Bloomberg MID" or "BFX03" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.
Russian Ruble (RUB)	RUB MOEX or RUB05	"RUB MOEX" or "RUB05" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.
	Bloomberg MID or BFX03	"Bloomberg MID" or "BFX03" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.
Taiwan Dollar (TWD)	SFEMC TWD INDICATIVE SURVEY RATE or TWD04	"SFEMC TWD INDICATIVE SURVEY RATE" or "TWD04" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.
	TWD TAIFX1 or TWD03	"TWD TAIFX1" or "TWD03" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.
	Bloomberg MID or BFX03	"Bloomberg MID" or "BFX03" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.
Ukrainian Hryvnia (UAH)	UAH NBU or UAH04	"UAH NBU" or "UAH04" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.
	Bloomberg MID or BFX03	"Bloomberg MID" or "BFX03" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date

		published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.
Ugandan Shilling (UGX)	UGX MID or UGX01	"UGX MID" or "UGX01" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.
	Bloomberg MID or BFX03	"Bloomberg MID" or "BFX03" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.
Uruguayan Peso (UYU)	UYU OFFICIAL or UYU01	"UYU OFFICIAL" or "UYU01" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.
	Bloomberg MID or BFX03	"Bloomberg MID" or "BFX03" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.
Vietnamese Dong (VND)	VND FX or VND02	"VND FX" or "VND02" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.
	Bloomberg MID or BFX03	"Bloomberg MID" or "BFX03" as described in ANNEX A to the 1998 FX and Currency Option Definitions effective on the Fixing Date published by International Swaps and Derivatives Association, Inc and Trade Association for the Emerging Markets.