Bloomberg

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February 29, 2024

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-05

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 February 26, 2024.

On February 26, 2024, Bloomberg SEF corrected typographical errors in the interest rate swap contracts in the following contracts: Rule 1303, Rule 1308, Rule 1315, Rule 1318 A., Rule 1329, Rule 1335, Rule 1337, Rule 1338, Rule 1339, Rule 1343, Rule 1344, Rule 1345, Rule 1346, Rule 1347, Rule 1348, Rule 1350, Rule 1351, Rule 1352, Rule 1353, Rule 1354, Rule 1356, Rule 1357, Rule 1358, Rule 1359, Rule 1360, Rule 1361, Rule 1362, Rule 1363, Rule 1364 and Rule 1366 (collectively, "**Contracts**"). The contracts incorrectly referenced "Notational Currency" instead of "Notional Currency" or "Notational Schedule" instead of "Notional Schedule," reflected in the redline to the BSEF Rulebook, attached as **Exhibit A**, which reflects the amendments to the Contracts.

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

Very truly yours,

Daniel Glatter
Chief Compliance Officer

Bloomberg SEF LLC
731 Lexington Avenue
New York, NY 10022

Exhibit A

RULE 1303. EUR-EURIBOR Fixed-to-Floating

Contract Overview	An agreement to exchange a stream of cash flows by applying a fixed and floating interest rate to a specified notional over a term to maturity.
Ticker	EUR SWAP vs [Reference Rate Term Value] [Swap Tenor or Maturity]
Reference Rate Index	EUR-EURIBOR EUR-EURIBOR-Reuters
Reference Rate Index Term Value	1, 3, 6, 12 months
Fixed Rate	Par; Custom Coupon
~~Notatational~~Notional Currency	EUR
~~Notatational~~Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Minimum Size	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Trading Conventions	• Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	• **Spot:** A new swap where the Effective Date is T+2 from the trade date. • **Non-Spot:** Any date where the Effective Date is a date other than the spot date.
Fixing Offset	0 to 10 days
Payment Conventions	Fixed Leg • Payment Frequency: Quarterly, Semi-Annual, Annual • Day Count Conventions: 30/360, ACT/360, 30E/360 • Business Calendar: Target • Business Day Conventions: Modified Following Floating Leg • Payment/Resets: Monthly, Quarterly, Semi-Annual, Annual • Day Count Conventions: ACT/360, 30/360 • Business Calendar: Target • Fixing Calendar: Target • Business Day Conventions: Modified Following
Swap Tenor	The duration of time from the effective date to the maturity date. A contract can have a Tenor from 28 days to up to 51 years.
Effective Date	Unadjusted date at which obligations under the swap come into effect.
Maturity/Expiration Date	Unadjusted date at which the obligations under the swap stop being effective.
Final Contractual Settlement Date	Expiration Date
Payment Lag	• **Fixed Leg**: 0 days • **Floating Leg**: 0 days
Settlement Method	Financially Settled
Settlement Procedure	As determined by Clearing House or Bilateral
Settlement Currency	EUR
"Made Available to Trade" Determination	See https://www.cftc.gov/IndustryOversight/IndustryFilings/index.htm > Products > Swaps Made Available to Trade
Mandatory Clearing Determination	See https://www.cftc.gov/IndustryOversight/IndustryFilings/index.htm > Products > Swaps Made Available to Trade
Trading Hours	00:01 -24:00 Sunday-Friday (Eastern Time)
Clearing House	Chicago Mercantile Exchange, Inc.; LCH.Clearnet Ltd; Eurex Clearing Aktiengesellschaft
Block Size	As set forth in Appendix F to Part 43 of the CFTC Regulations.
Speculative Limits	As set forth in Part 150 of the CFTC Regulations
Reportable Levels	As set forth in CFTC Regulation 15.03

RULE 1308. USD Federal Funds OIS Compound Fixed-to-Floating

Contract Overview	Interest Rate Swap. An agreement to exchange a stream of cash flows by applying a fixed and floating interest rate to a specified notional over a term to maturity.
Ticker	USD SWAP VS [Reference Rate Term Value] [Swap Tenor or Maturity] OIS FWD 1ST FED OIS FWD 2ND FED
Reference Rate Index	USD-Federal Funds-OIS Compound USD-Federal Funds-H.15-OIS-COMPOUND
Reference Rate Term Value	1 day
Fixed Rate	Par; Custom Coupon
~~Notatinal~~Notional Currency	USD
~~Notational~~Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Minimum Size	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Trading Conventions	• Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	• **Spot:** A new swap where the Effective Date is T+2 from the trade date. • **Non-Spot:** Any date where the Effective Date is a date other than the spot date.
Fixing Offset	0 to 10 days
Payment Conventions	Fixed Leg • Payment Frequency: Quarterly, Semi-annual, Annual • Day Count Conventions: ACT/360, Act/365, 30/360 • Business Calendar: New York • Business Day Conventions: Modified Following Floating Leg • Payment/Resets: Quarterly, Annual • Day Count Conventions: ACT/360 • Business Calendar: New York • Fixing Calendar: New York • Business Day Conventions: Modified Following
Swap Tenor	The duration of time from the effective date to the maturity date. A contract can have a Tenor from 7 days to up to 51 years.
Effective Date	Unadjusted date at which obligations under the swap come into effect.
Maturity/Expiration Date	Unadjusted date at which the obligations under the swap stop being effective.
Final Contractual Settlement Date	Expiration Date
Payment Lag	• **Fixed Leg**: 0 days, or the same number of days as the Floating Leg • **Floating Leg:** 2 to 5 days
Settlement Method	Financially Settled
Settlement Procedure	As determined by Clearing House or Bilateral
Settlement Currency	USD
“Made Available to Trade” Determination	None
Mandatory Clearing Determination	None
Trading Hours	00:01 -24:00 Sunday-Friday Eastern Time
Clearing House	Chicago Mercantile Exchange, Inc.; LCH.Clearnet Ltd.; Eurex Clearing Aktiengesellschaft
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

RULE 1315. USD Basis Swap

Contract Overview	Interest Rate Swap. An agreement to exchange a stream of cash flows by applying two floating interest rates to a specified notional over a term to maturity.
Ticker	USD SWAP [Reference Rate Index 1] V [Reference Rate Index 2] [Swap Tenor or Maturity Date]
Reference Rate 1 Index	USD-SOFR-OIS Compound USD-SOFR-COMPOUND
Reference Rate 2 Index	USD-Federal Funds-OIS Compound USD-Federal Funds-H.15-OIS-COMPOUND
Reference Rate 1 Term Value	1 day
Reference Rate 2 Term Value	1 day
Fixed Rate	Par; Custom Coupon
~~Notational~~Notional Currency	USD
~~Notational~~Notional Schedule	Constant
Quoting Convention	Spread
Minimum Increment	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Minimum Size	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Trading Conventions	• Buy = Pay Spread • Sell = Receive Spread
Trade Start Types	• **Spot:** A new swap where the Effective Date is T+2 from the trade date. • **Non-Spot:** Any date where the Effective Date is a date other than the spot date.
Fixing Offset	0 to 10 days
Payment Conventions	SOFR Floating Leg • Payment/Resets Frequency: Monthly, Quarterly, Semi-annual, Annual, At Maturity • Day Count Conventions: ACT/360, or as agreed by the counterparties • Business Calendar: New York, or as agreed by the counterparties • Fixing Calendar: US Government Securities • Business Day Conventions: Modified Following Fed Funds Floating Leg • Payment/Resets: Monthly, Quarterly, Semi-annual, Annual, At Maturity • Day Count Conventions: ACT/360, or as agreed by the counterparties • Business Calendar: New York, or as agreed by the counterparties • Fixing Calendar: New York • Business Day Conventions: Modified Following
Swap Tenor	The duration of time from the effective date to the maturity date. A contract can have a Tenor from 7 days to up to 51 years.
Effective Date	Unadjusted date at which obligations under the swap come into effect.
Maturity/Expiration Date	Unadjusted date at which the obligations under the swap stop being effective.
Final Contractual Settlement Date	Expiration Date
Payment Lag	• **Floating Leg** (Reference Rate 1): 0-5 days • **Floating Leg**: (Reference Rate 2): 2 days
Settlement Method	Financially Settled
Settlement Procedure	As determined by Clearing House or Bilateral
Settlement Currency	USD
"Made Available to Trade" Determination	None
Mandatory Clearing Determination	None
Trading Hours	00:01-24:00 Sunday-Friday Eastern Time
Clearing House	Chicago Mercantile Exchange, Inc.; LCH.Clearnet Ltd.; Eurex Clearing Aktiengesellschaft
Block Size	As set forth in Appendix F to Part 43 of the CFTC Regulations.
Speculative Limits	As set forth in Part 150 of the CFTC Regulations
Reportable Levels	As set forth in CFTC Regulation 15.03

RULE 1318.A. USD SOFR OIS Compound Fixed-to-Floating

Contract Overview	Interest Rate Swap. An agreement to exchange a stream of cash flows by applying a fixed and floating interest rate to a specified notional over a term to maturity.
Ticker	USD VS SOFR [Swap Tenor or Maturity Date] USD MACRFR [Effective Date] [Maturity Date] USD SFR [Payment Frequency] [Effective Month Year] [Maturity Date] USD SwapSprd SOFR [Swap Tenor]
Reference Rate Index	USD-SOFR-OIS Compound USD-SOFR-COMPOUND
Reference Rate Term Value	1 day
Fixed Rate	Par; Custom Coupon; the then-current rates for Market Agreed Coupon ("MAC")
~~Notational~~Notional Currency	USD
~~Notational~~Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Minimum Size	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Trading Conventions	• Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	• **Spot:** A new swap where the Effective Date is T+2 from the trade date. • **Non-Spot:** Any date where the Effective Date is a date other than the spot date.
Fixing Offset	0 to 10 days
Payment Conventions	Fixed Leg • Payment Frequency: Monthly, Quarterly, Monthly, Semi-Annual, Annual • Day Count Conventions: ACT/360, ACT/365.FIXED, ACT/ACT.ISDA, 30/360 • Business Calendars: New York/USNY; selected other calendars supported by a clearing house • Business Day Conventions: Modified Following, Following, Preceding, None Floating Leg • Payment/Resets: Monthly, Quarterly, Monthly, Semi-Annual, Annual, At Maturity • Day Count Conventions: ACT/360 • Business Calendar: New York/USNY; selected calendars supported by a clearing house • Fixing Calendars: U.S Government Securities Business Day • Business Day Conventions: Modified Following, Following, Preceding, None
Swap Tenor	The duration of time from the effective date to the maturity date. A contract can have a Tenor from 7 days to up to 51 years.
Effective Date	Unadjusted date at which obligations under the swap come into effect.
Maturity/Expiration Date	Unadjusted date at which the obligations under the swap stop being effective.
Final Contractual Settlement Date	Expiration Date
Payment Lag	Fixed Leg: 0 to 2 days Floating Leg: 2 days
Settlement Method	Financially Settled
Settlement Procedure	As determined by Clearing House or Bilateral
Settlement Currency	USD
"Made Available to Trade" Determination	See https://www.cftc.gov/IndustryOversight/IndustryFilings/index.htm > Products > Swaps Made Available to Trade
Mandatory Clearing Determination	See https://www.cftc.gov/IndustryOversight/IndustryFilings/index.htm > Products > Swaps Subject to Clearing requirements
Trading Hours	00:01 – 24:00 Sunday – Friday (Eastern Time)
Clearing House	Chicago Mercantile Exchange, Inc.; LCH.Clearnet Ltd.; Eurex Clearing Aktiengesellschaft
Block Size	As set forth in Appendix F to Part 43 of the CFTC Regulations.
Speculative Limits	As set forth in Part 150 of the CFTC Regulations.
Reportable Levels	As set forth in CFTC Regulation 15.03.

~~RULE 1329. [Reserved]~~

RULE 1329. MXN-TIIE ON-OIS Compound Fixed-to-Floating

Contract Overview	Interest Rate Swap. An agreement to exchange a stream of cash flows by applying a fixed and floating interest rate to a specified notional over a term to maturity.
Ticker	MXN SWAP VS F-TIIE (Tenor)
Reference Rate Index	MXN-TIIE ON-OIS Compound
Reference Rate Index Term Value	1 day
Fixed Rate	Par; Custom Coupon
Notional Currency	MXN
Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	• **CLOB:** 100,000 • **Trading Protocols other than CLOB:** 0.01
Minimum Size	• **CLOB:** 100,000 • **Trading Protocols other than CLOB:** 0.01
Trading Conventions	• Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	• **Spot**: A new swap where the Effective Date is T+2 from the trade date. • **Non-Spot**: Any date where the Effective Date is a date other than the spot date.
Fixing offset	0 to 10 days
Payment Conventions	Fixed Leg • Payment: 28 Days • Day Count Conventions: ACT/360 • Holiday Calendar: Mexico City • Business Day Conventions: Following Floating Leg • Payment/Resets: 28 Days • Day Count Conventions: ACT/360 • Holiday Calendar: Mexico City • Business Day Conventions: Following
Swap Tenor	The duration of time from the effective date to the maturity date. A contract can have a tenor from 7 days to up to 31 years.
Effective Date	Unadjusted date at which obligations under the swap come into effect
Maturity/Expiration Date	Unadjusted date at which the obligations under the swap stop being effective.
Payment Lag	• **Fixed Leg**: 0 to 2 days • **Floating Leg**: 0 to 2 days
Settlement Method	Financially settled
Settlement Procedure	As determined by the Clearing House or Bilateral
Settlement Currency	MXN
"Made Available to Trade" Determination	None
Mandatory Clearing Determination	None
Trading Hours	00:01-24:00 Sunday-Friday (Eastern Time)
Clearing House	Chicago Mercantile Exchange, Inc., or Bilateral
Block Size	As set forth in Appendix F to Part 43 of the CFTC Regulations
Speculative Limits	As set forth in Part 150 of the CFTC Regulations
Reportable Levels	As set forth in CFTC Regulation 15.03

RULE 1335. NOK NIBOR Fixed-to-Floating

Contract Overview	Interest Rate Swap. An agreement to exchange a stream of cash flows by applying a fixed and floating interest rate to a specified notional over a term to maturity.
Ticker	NOK SWAP VS [Reference Rate Term Value] [Swap Tenor or Maturity Date]
Reference Rate Index	NOK-NIBOR NOK-NIBOR-OIBOR
Reference Rate Index Term Value	3, 6 months
Fixed Rate	Par; Custom Coupon
~~Notational~~Notional Currency	NOK
Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Minimum Size	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Trading Conventions	• Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	• **Spot**: A new swap where the Effective Date is T+2 from the trade date. • **Non-Spot:** Any date where the Effective Date is a date other than the spot date.
Fixing Offset	0 to 10 days
Payment Conventions	Fixed Leg • Payment Frequency: Annual • Day Count Conventions: 30/360 • Business Calendar: Oslo • Business Day Conventions: Modified Following Floating Leg • Payment/Resets: Semi-Annual/ Semi-Annual • Day Count Conventions: ACT/360 • Business Calendar: Oslo • Business Day Conventions: Modified Following
Swap Tenor	The duration of time from the effective date to the maturity date. A contract can have a Tenor from 28 days to up to 31 years.
Effective Date	Unadjusted date at which obligations under the swap come into effect.
Maturity/Expiration Date	Unadjusted date at which the obligations under the swap stop being effective.
Final Contractual Settlement Date	Expiration Date
Payment Lag	• **Fixed Leg:** 0 days • **Floating Leg**: 0 days
Settlement Method	Financially Settled
Settlement Procedure	As determined by Clearing House or Bilateral
Settlement Currency	NOK
"Made Available to Trade" Determination	None
Mandatory Clearing Determination	None
Trading Hours	00:01-24:00 Sunday-Friday (Eastern Time)
Clearing House	Chicago Mercantile Exchange, Inc.; LCH.Clearnet Ltd.
Block Size	As set forth in Appendix F to Part 43 of the CFTC Regulations
Speculative Limits	As set forth in Part 150 of the CFTC Regulations
Reportable Levels	As set forth in CFTC Regulation 15.03

RULE 1337. HKD HIBOR Fixed-to-Floating

Contract Overview	Interest Rate Swap. An agreement to exchange a stream of cash flows by applying a fixed and floating interest rate to a specified notional over a term to maturity.
Ticker	HKD SWAP VS [Reference Rate Term Value] [Swap Tenor or Maturity Date]
Reference Rate Index	HKD-HIBOR HKD-HIBOR-HKAB
Reference Rate Index Term Value	3 months
Fixed Rate	Par; Custom Coupon
~~Notational~~Notional Currency	HKD
Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Minimum Size	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Trading Conventions	• Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	• **Spot**: A new swap where the Effective Date is T+2 from the trade date. • **Non-Spot**: Any date where the Effective Date is a date other than the spot date.
Fixing Offset	0 to 10 days
Payment Conventions	Fixed Leg • Payment Frequency: Quarterly • Day Count Conventions: ACT/365 • Business Calendar: Hong Kong • Business Day Conventions: Modified Following Floating Leg • Payment/Resets: Quarterly/ Quarterly • Day Count Conventions: ACT/365 • Business Calendar: Hong Kong • Business Day Conventions: Modified Following
Swap Tenor	The duration of time from the effective date to the maturity date. A contract can have a Tenor from 28 days to up to 15.5 years.
Effective Date	Unadjusted date at which obligations under the swap come into effect.
Maturity/Expiration Date	Unadjusted date at which the obligations under the swap stop being effective.
Final Contractual Settlement Date	Expiration Date
Payment Lag	• **Fixed Leg:** 0 days • **Floating Leg**: 0 days
Settlement Method	Financially Settled
Settlement Procedure	As determined by Clearing House or Bilateral
Settlement Currency	HKD
"Made Available to Trade" Determination	None
Mandatory Clearing Determination	None
Trading Hours	00:01-24:00 Sunday-Friday (Eastern Time)
Clearing Venue	Chicago Mercantile Exchange, Inc.; LCH.Clearnet Ltd.
Block Size	As set forth in Appendix F to Part 43 of the CFTC Regulations
Speculative Limits	As set forth in Part 150 of the CFTC Regulations
Reportable Levels	As set forth in CFTC Regulation 15.03

RULE 1338. PLN WIBOR Fixed-to-Floating

Contract Overview	Interest Rate Swap. An agreement to exchange a stream of cash flows by applying a fixed and floating interest rate to a specified notional over a term to maturity.
Ticker	PLN SWAP VS [Reference Rate Term Value] [Swap Tenor or Maturity Date]
Reference Rate Index	PLN-WIBOR PLN-WIBOR-WIBO
Reference Rate Index Term Value	6 months
Fixed Rate	Par; Custom Coupon
~~Notational~~Notional Currency	PLN
Notional Schedule	Constant
Quoting Convention	As agreed by the counterparties
Minimum Increment	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Minimum Size	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Trading Conventions	• Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	• **Spot**: A new swap where the Effective Date is T+2 from the trade date. • **Non-Spot**: Any date where the Effective Date is a date other than the spot date.
Fixing Offset	0 to 10 days
Payment Conventions	Fixed Leg • Payment Frequency: Annual • Day Count Conventions: ACT/ACT • Business Calendar: Warsaw • Business Day Conventions: Modified Following Floating Leg • Payment/Resets: Semi-Annual/Semi-Annual • Day Count Conventions: ACT/365 • Business Calendar: Warsaw • Business Day Conventions: Modified Following
Swap Tenor	The duration of time from the effective date to the maturity date. A contract can have a Tenor from 28 days to up to 16 years.
Effective Date	Unadjusted date at which obligations under the swap come into effect.
Maturity/Expiration Date	Unadjusted date at which the obligations under the swap stop being effective.
Final Contractual Settlement Date	Expiration Date
Payment Lag	• **Fixed Leg:** 0 days • **Floating Leg**: 0 days
Settlement Method	Financially Settled
Settlement Procedure	As determined by Clearing House or Bilateral
Settlement Currency	PLN
"Made Available to Trade" Determination	None
Mandatory Clearing Determination	None
Trading Hours	00:01-24:00 Sunday-Friday (Eastern Time)
Clearing House	Chicago Mercantile Exchange, Inc.; LCH.Clearnet Ltd.
Block Size	As set forth in Appendix F to Part 43 of the CFTC Regulations
Speculative Limits	As set forth in Part 150 of the CFTC Regulations
Reportable Levels	As set forth in CFTC Regulation 15.03

RULE 1339. ZAR JIBAR Fixed-to-Floating

Contract Overview	Interest Rate Swap. An agreement to exchange a stream of cash flows by applying a fixed and floating interest rate to a specified notional over a term to maturity.
Ticker	ZAR SWAP VS [Reference Rate Term Value] [Swap Tenor or Maturity Date]
Reference Rate Index	ZAR-JIBAR ZAR-JIBAR-SAFEX
Reference Rate Index Term Value	3 months
Fixed Rate	Par; Custom Coupon
~~Notational~~Notional Currency	ZAR
Notional Schedule	Constant
Quoting Convention	As agreed by the counterparties
Minimum Increment	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Minimum Size	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Trading Conventions	• Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	• **Spot**: A new swap where the Effective Date is T+0 from the trade date. • **Non-Spot**: Any date where the Effective Date is a date other than the spot date.
Fixing Offset	0 to 10 days
Payment Conventions	Fixed Leg • Payment: Quarterly • Day Count Conventions: ACT/365 • Holiday Calendar: Johannesburg • Business Day Conventions: Modified Following Floating Leg • Payment/Resets: Quarterly/Quarterly • Day Count Conventions: ACT/365 • Holiday Calendar: Johannesburg • Business Day Conventions: Modified Following
Swap Tenor	The duration of time from the effective date to the maturity date. A contract can have a Tenor from 28 days to up to 31 years.
Effective Date	Unadjusted date at which obligations under the swap come into effect.
Maturity/Expiration Date	Unadjusted date at which the obligations under the swap stop being effective.
Final Contractual Settlement Date	Expiration Date
Payment Lag	• **Fixed Leg:** 0 days • **Floating Leg**: 0 days
Settlement Method	Financially Settled
Settlement Procedure	As determined by Clearing House or Bilateral
Settlement Currency	ZAR
"Made Available to Trade" Determination	None
Mandatory Clearing Determination	None
Trading Hours	00:01-24:00 Sunday-Friday (Eastern Time)
Clearing House	Chicago Mercantile Exchange, Inc.; LCH.Clearnet Ltd.
Block Size	As set forth in Appendix F to Part 43 of the CFTC Regulations
Speculative Limits	As set forth in Part 150 of the CFTC Regulations
Reportable Levels	As set forth in CFTC Regulation 15.03

RULE 1343. CZK PRIBOR Fixed-to-Floating

Contract Overview	Interest Rate Swap. An agreement to exchange a stream of cash flows by applying a fixed and floating interest rate to a specified notional over a term to maturity.
Ticker	CZK SWAP VS [Reference Rate Term Value] [Swap Tenor or Maturity Date]]
Reference Rate Index	CZK-PRIBOR CZK-PRIBOR-PRBO
Reference Rate Index Term Value	6 months
Fixed Rate	Par; Custom Coupon
~~Notational~~Notional Currency	CZK
Notional Schedule	Constant
Quoting Convention	As agreed by the counterparties
Minimum Increment	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Minimum Size	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Trading Conventions	• Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	• **Spot**: A new swap where the Effective Date is T+2 from the trade date. • **Non-Spot**: Any date where the Effective Date is a date other than the spot date.
Fixing Offset	0 to 10 days
Payment Conventions	Fixed Leg • Payment Frequency: Annual • Day Count Conventions: ACT/360 • Business Calendar: Prague • Business Day Conventions: Modified Following Floating Leg • Payment/Resets: Semi-Annual/ Semi-Annual • Day Count Conventions: ACT/360 • Business Calendar: Prague • Business Day Conventions: Modified Following
Swap Tenor	The duration of time from the effective date to the maturity date. A contract can have a Tenor from 28 days to up to 16 years.
Effective Date	Unadjusted date at which obligations under the swap come into effect.
Maturity/Expiration Date	Unadjusted date at which the obligations under the swap stop being effective.
Final Contractual Settlement Date	Expiration Date
Payment Lag	• **Fixed Leg:** 0 days • **Floating Leg:** 0 days
Settlement Method	Financially Settled
Settlement Procedure	As determined by Clearing House or Bilateral
Settlement Currency	CZK
"Made Available to Trade" Determination	None
Mandatory Clearing Determination	None
Trading Hours	00:01-24:00 Sunday-Friday (Eastern Time)
Clearing House	Chicago Mercantile Exchange, Inc., LCH.Clearnet Ltd.
Block Size	As set forth in Appendix F to Part 43 of the CFTC Regulations
Speculative Limits	As set forth in Part 150 of the CFTC Regulations
Reportable Levels	As set forth in CFTC Regulation 15.03

RULE 1344. CLP ICP Fixed-to-Floating

Contract Overview	Interest Rate Swap. An agreement to exchange a stream of cash flows by applying a fixed and floating interest rate to a specified notional over a term to maturity.
Ticker	CLP SWAP VS [Reference Rate Term Value] [Swap Tenor or Maturity Date]
Reference Rate Index	CLP-ICP CLP-TNA
Reference Rate Index Term Value	1 day
Fixed Rate	Par; Custom Coupon
~~Notational~~Notional Currency	CLP
Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Minimum Size	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Trading Conventions	• Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	• **Spot**: A new swap where the Effective Date is T+2 from the trade date. • **Non-Spot**: Any date where the Effective Date is a date other than the spot date.
Fixing Offset	0 days
Payment Conventions	Fixed Leg • Payment Frequency: Semi-Annual • Day Count Conventions: ACT/360 • Business Calendar: Santiago • Business Day Conventions: Modified Following Floating Leg • Payment/Resets: Semi-Annual/Semi-Annual • Day Count Conventions: ACT/360 • Business Calendar: Santiago • Business Day Conventions: Modified Following
Swap Tenor	The duration of time from the effective date to the maturity date. A contract can have a Tenor from 28 days to up to 15.5 years.
Effective Date	Unadjusted date at which obligations under the swap come into effect.
Maturity/Expiration Date	Unadjusted date at which the obligations under the swap stop being effective.
Final Contractual Settlement Date	Expiration Date
Payment Lag	• **Fixed Leg:** 0 days • **Floating Leg:** 0 days
Settlement Method	Financially Settled
Settlement Procedure	As determined by Clearing House or Bilateral
Settlement Currency	USD
"Made Available to Trade" Determination	None
Mandatory Clearing Determination	None
Trading Hours	00:01 -24:00 Sunday-Friday (Eastern Time)
Clearing House	Chicago Mercantile Exchange, Inc., LCH.Clearnet Ltd.
Block Size	As set forth in Appendix F to Part 43 of the CFTC Regulations
Speculative Limits	As set forth in Part 150 of the CFTC Regulations
Reportable Levels	As set forth in CFTC Regulation 15.03

RULE 1345. MYR KLIBOR Fixed-to-Floating

Contract Overview	Interest Rate Swap. An agreement to exchange a stream of cash flows by applying a fixed and floating interest rate to a specified notional over a term to maturity.
Ticker	MYR SWAP VS [Reference Rate Term Value] [Swap Tenor or Maturity Date]
Reference Rate Index	MYR-KLIBOR MYR-KLIBOR-BNM
Reference Rate Index Term Value	3 months
Fixed Rate	Par; Custom Coupon
~~Notational~~Notional Currency	MYR
Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Minimum Size	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Trading Conventions	• Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	• **Spot**: A new swap where the Effective Date is T+0 from the trade date. • **Non-Spot**: Any date where the Effective Date is a date other than the spot date.
Fixing Offset	0 to 10 days
Payment Conventions	Fixed Leg • Payment Frequency: Quarterly • Day Count Conventions: ACT/365 • Business Calendar: Kuala Lumpur/New York • Business Day Conventions: Modified Following Floating Leg • Payment/Resets: Quarterly/Quarterly • Day Count Conventions: ACT/365 • Business Calendar: Kuala Lumpur/New York • Business Day Conventions: Modified Following
Swap Tenor	The duration of time from the effective date to the maturity date. A contract can have a Tenor from 28 days to up to 50 years.
Effective Date	Unadjusted date at which obligations under the swap come into effect.
Maturity/Expiration Date	Unadjusted date at which the obligations under the swap stop being effective.
Final Contractual Settlement Date	Expiration Date
Payment Lag	• **Fixed Leg:** 0 to 2 days • **Floating Leg:** 2 days
Settlement Method	Financially Settled
Settlement Procedure	Bilateral
Settlement Currency	USD
"Made Available to Trade" Determination	None
Mandatory Clearing Determination	None
Trading Hours	00:01 -24:00 Sunday-Friday (Eastern Time)
Clearing House	Bilateral
Block Size	As set forth in Appendix F to Part 43 of the CFTC Regulations
Speculative Limits	As set forth in Part 150 of the CFTC Regulations
Reportable Levels	As set forth in CFTC Regulation 15.03

RULE 1346. TWD TAIBOR Fixed-to-Floating

Contract Overview	Interest Rate Swap. An agreement to exchange a stream of cash flows by applying a fixed and floating interest rate to a specified notional over a term to maturity.
Ticker	TWD SWAP VS [Reference Rate Term Value] [Swap Tenor or Maturity Date]
Reference Rate Index	TWD-TAIBOR TWD-TAIBOR-Reuters
Reference Rate Index Term Value	3 months
Fixed Rate	Par; Custom Coupon
~~Notational~~Notional Currency	TWD
Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Minimum Size	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Trading Conventions	• Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	• **Spot**: A new swap where the Effective Date is T+2 from the trade date. • **Non-Spot**: Any date where the Effective Date is a date other than the spot date.
Fixing Offset	0 to 10 days
Payment Conventions	Fixed Leg • Payment Frequency: Quarterly • Day Count Conventions: ACT/365 • Business Calendar: Taipei/New York • Business Day Conventions: Modified Following Floating Leg • Payment/Resets: Quarterly/Quarterly • Day Count Conventions: ACT/365 • Business Calendar: Taipei/New York • Business Day Conventions: Modified Following
Swap Tenor	The duration of time from the effective date to the maturity date. A contract can have a Tenor from 28 days to up to 11 years.
Effective Date	Unadjusted date at which obligations under the swap come into effect.
Maturity/Expiration Date	Unadjusted date at which the obligations under the swap stop being effective.
Final Contractual Settlement Date	Expiration Date
Payment Lag	• **Fixed Leg:** 0 days • **Floating Leg:** 0 days
Settlement Method	Financially Settled
Settlement Procedure	As determined by Clearing House or Bilateral
Settlement Currency	USD
"Made Available to Trade" Determination	None
Mandatory Clearing Determination	None
Trading Hours	00:01 -24:00 Sunday-Friday (Eastern Time)
Clearing House	LCH.Clearnet Ltd.
Block Size	As set forth in Appendix F to Part 43 of the CFTC Regulations
Speculative Limits	As set forth in Part 150 of the CFTC Regulations
Reportable Levels	As set forth in CFTC Regulation 15.03

RULE 1347. INR MIBOR OIS Compound Fixed-to-Floating

Contract Overview	Interest Rate Swap. An agreement to exchange a stream of cash flows by applying a fixed and floating interest rate to a specified notional over a term to maturity.
Ticker	INR SWAP VS [Floating Index Maturity]
Reference Rate Index	INR-MIBOR-OIS Compound INR-FBIL-MIBOR-OIS-COMPOUND
Reference Rate Index Term Value	1 day
Fixed Rate	Par; Custom Coupon
~~Notational~~Notional Currency	INR
Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Minimum Size	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Trading Conventions	• Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	• **Spot**: A new swap where the Effective Date is T+1 from the trade date. • **Non-Spot**: Any date where the Effective Date is a date other than the spot date.
Fixing Offset	0 days
Payment Conventions	Fixed Leg • Payment Frequency: Annual • Day Count Conventions: ACT/365 • Business Calendar: Mumbai/New York • Business Day Conventions: Modified Following Floating Leg • Payment/Resets: Annual/Daily • Day Count Conventions: ACT/365 • Business Calendar: Mumbai/New York • Business Day Conventions: Modified Following
Swap Tenor	The duration of time from the effective date to the maturity date. A contract can have a Tenor from 28 days to up to 11 years.
Effective Date	Unadjusted date at which obligations under the swap come into effect.
Maturity/Expiration Date	Unadjusted date at which the obligations under the swap stop being effective.
Final Contractual Settlement Date	Expiration Date
Payment Lag	• **Fixed Leg:** 0 days • **Floating Leg:** 0 days
Settlement Method	Financially Settled
Settlement Procedure	As determined by Clearing House or Bilateral
Settlement Currency	USD
"Made Available to Trade" Determination	None
Mandatory Clearing Determination	None
Trading Hours	00:01 -24:00 Sunday-Friday (Eastern Time)
Clearing House	Chicago Mercantile Exchange, Inc., LCH.Clearnet Ltd.
Block Size	As set forth in Appendix F to Part 43 of the CFTC Regulations
Speculative Limits	As set forth in Part 150 of the CFTC Regulations
Reportable Levels	As set forth in CFTC Regulation 15.03

RULE 1348. BRL CDI Zero Coupon Fixed-to-Floating

Contract Overview	Interest Rate Swap. An agreement to exchange a stream of cash flows by applying a fixed and floating interest rate to a specified notional over a term to maturity.
Ticker	BRL SWAP VS [Reference Rate Term Value] [Swap Tenor or Maturity Date]
Reference Rate Index	BRL-CDI
Reference Rate Index Term Value	1 day
Fixed Rate	Par; Custom Coupon
~~Notational~~Notional Currency	BRL
Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Minimum Size	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Trading Conventions	• Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	• **Spot**: A new swap where the Effective Date is T+0 from the trade date. • **Non-Spot**: Any date where the Effective Date is a date other than the spot date.
Fixing Offset	0 days
Payment Conventions	Fixed Leg • Payment Frequency: At Maturity • Day Count Conventions: DU/252 • Business Calendar: Brazil/New York • Business Day Conventions: Following Floating Leg • Payment/Resets: At maturity/daily • Day Count Conventions: DU/252 • Business Calendar: Brazil/New York • Business Day Conventions: Following
Swap Tenor	The duration of time from the effective date to the maturity date. A contract can have a Tenor from 28 days to up to 11 years.
Effective Date	Unadjusted date at which obligations under the swap come into effect.
Maturity/Expiration Date	Unadjusted date at which the obligations under the swap stop being effective.
Final Contractual Settlement Date	Expiration Date
Payment Lag	• **Fixed Leg:** 1 day • **Floating Leg:** 1 day
Settlement Method	Financially Settled
Settlement Procedure	As determined by Clearing House or Bilateral
Settlement Currency	USD
"Made Available to Trade" Determination	None
Mandatory Clearing Determination	None
Trading Hours	00:01 -24:00 Sunday-Friday (Eastern Time)
Clearing House	Chicago Mercantile Exchange, Inc.
Block Size	As set forth in Appendix F to Part 43 of the CFTC Regulations
Speculative Limits	As set forth in Part 150 of the CFTC Regulations
Reportable Levels	As set forth in CFTC Regulation 15.03

RULE 1350. CNY Fixing Repo Rate Fixed-to-Floating

Contract Overview	Interest Rate Swap. An agreement to exchange a stream of cash flows by applying a fixed and floating interest rate to a specified notional over a term to maturity.
Ticker	CNY SWAP VS [Reference Rate Term Value] [Swap Tenor or Maturity Date] CNY NDS [Reference Rate Term Value] [Effective Date] [Swap Tenor or Maturity Date]
Reference Rate Index	CNY-Fixing Repo Rate CNY-CNREPOFIX=CFXS-Reuters
Reference Rate Index Term Value	7 days
Fixed Rate	Par; Custom Coupon
~~Notational~~Notional Currency	CNY
Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Minimum Size	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Trading Conventions	• Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	• **Spot**: A new swap where the Effective Date is T+1 from the trade date. • **Non-Spot**: Any date where the Effective Date is a date other than the spot date.
Fixing Offset	1 day
Payment Conventions	Fixed Leg • Payment Frequency: Weekly, Monthly, Quarterly, Semi-Annually, Annually • Day Count Conventions: ACT/365, or as otherwise agreed by the counterparties • Business Calendar: Beijing/New York • Business Day Conventions: Modified Following Floating Leg • Payment/Resets: Weekly, Monthly, Quarterly, Semi-Annually, Annually • Day Count Conventions: ACT/365, or as otherwise agreed by the counterparties • Business Calendar: Beijing/New York • Business Day Conventions: Modified Following
Swap Tenor	The duration of time from the effective date to the maturity date. A contract can have a Tenor from 28 days to up to 5.5 years.
Effective Date	Unadjusted date at which obligations under the swap come into effect.
Maturity/Expiration Date	Unadjusted date at which the obligations under the swap stop being effective.
Final Contractual Settlement Date	Expiration Date
Payment Lag	• **Fixed Leg:** 0 days • **Floating Leg**: 0 days
Settlement Method	Financially Settled
Settlement Procedure	As determined by Clearing House or Bilateral
Settlement Currency	USD
"Made Available to Trade" Determination	None
Mandatory Clearing Determination	None
Trading Hours	00:01 -24:00 Sunday-Friday (Eastern Time)
Clearing House	Chicago Mercantile Exchange, Inc.; LCH.Clearnet Ltd.
Block Size	As set forth in Appendix F to Part 43 of the CFTC Regulations
Speculative Limits	As set forth in Part 150 of the CFTC Regulations
Reportable Levels	As set forth in CFTC Regulation 15.03

RULE 1351. NZD BKBM FRA Fixed-to-Floating

Contract Overview	Interest Rate Swap. An agreement to exchange a stream of cash flows by applying a fixed and floating interest rate to a specified notional over a term to maturity.
Ticker	NZD [Reference Rate Term Value] [Swap Tenor or Maturity Date] SWAP
Reference Rate Index	NZD-BKBM FRA NZD-BBR-FRA
Reference Rate Index Term Value	3 months
Fixed Rate	Par; Custom Coupon
~~Notational~~Notional Currency	NZD
Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Minimum Size	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Trading Conventions	• Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	• **Spot**: A new swap where the Effective Date is T+2 from the trade date. • **Non-Spot**: Any date where the Effective Date is a date other than the spot date.
Fixing Offset	0 to 10 days
Payment Conventions	Fixed Leg • Payment Frequency: Monthly, Quarterly, Semi-Annual, Annual, At Maturity • Day Count Conventions: ACT/365.FIXED or as agreed by the counterparties. • Business Calendars: Auckland, Wellington • Business Day Conventions: Modified Following with adjustment to period end dates Floating Leg • Payment/Resets: Quarterly • Day Count Conventions: ACT/365.FIXED, or as agreed by the counterparties • Business Calendars: Auckland, Wellington • Business Day Conventions: Modified Following with adjustment to period end dates
Swap Tenor	The duration of time from the effective date to the maturity date. A contract can have a Tenor from 28 days to up to 16 years.
Effective Date	Unadjusted date at which obligations under the swap come into effect.
Maturity/Expiration Date	Unadjusted date at which the obligations under the swap stop being effective.
Final Contractual Settlement Date	Expiration Date
Payment Lag	• **Fixed Leg:** 0 days • **Floating Leg:** 0 days
Settlement Method	Financially Settled
Settlement Procedure	As determined by Clearing House or Bilateral
Settlement Currency	NZD
"Made Available to Trade" Determination	None
Mandatory Clearing Determination	None
Trading Hours	00:01-24:00 Sunday-Friday (Eastern Time)
Clearing House	Chicago Mercantile Exchange, Inc., LCH.Clearnet Ltd.
Block Size	As set forth in Appendix F to Part 43 of the CFTC Regulations
Speculative Limits	As set forth in Part 150 of the CFTC Regulations
Reportable Levels	As set forth in CFTC Regulation 15.03

RULE 1352. CHF SARON OIS Compound Fixed-to-Floating

Contract Overview	Interest Rate Swap. An agreement to exchange a stream of cash flows by applying a fixed and floating interest rate to a specified notional over a term to maturity.
Ticker	CHF SWAP OIS [Tenor] CHF SWAP VS SARON [Maturity Date] CHF SWAP VS SRN [Tenor] CHF SRN [Payment Frequency] [Effective Date] [Maturity Date]
Reference Rate Index	CHF-SARON-OIS Compound CHF-SARON-OIS-COMPOUND
Reference Rate Index Term Value	1 day
Fixed Rate	Par; Custom Coupon
~~Notational~~Notional Currency	CHF
Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Minimum Size	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Trading Conventions	• Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	• **Spot**: A new swap where the Effective Date is T+2 from the trade date. • **Non-Spot**: Any date where the Effective Date is a date other than the spot date.
Fixing Offset	0 to 10 days
Payment Conventions	Fixed Leg • Payment Frequency: Annual, at Maturity • Day Count Conventions: ACT/360 or as agreed by the counterparties. • Business Calendar: Zurich • Business Day Conventions: Modified Following with adjustment to period end dates Floating Leg • Payment/Resets: Annual, at Maturity • Day Count Conventions: ACT/360 or as agreed by the counterparties • Business Calendar: Zurich • Business Day Conventions: Modified Following with adjustment to period end dates
Swap Tenor	The duration of time from the effective date to the maturity date. A contract can have a Tenor from 7 days to up to 31 years.
Effective Date	Unadjusted date at which obligations under the swap come into effect.
Maturity/Expiration Date	Unadjusted date at which the obligations under the swap stop being effective.
Final Contractual Settlement Date	Expiration Date
Payment Lag	• **Fixed Leg:** 0 days, or the same number of days as the Floating Leg • **Floating Leg:** 2 to 5 days
Settlement Method	Financially Settled
Settlement Procedure	As determined by Clearing House or Bilateral
Settlement Currency	CHF
"Made Available to Trade" Determination	None
Mandatory Clearing Determination	None
Trading Hours	00:01-24:00 Sunday-Friday (Eastern Time)
Clearing House	Chicago Mercantile Exchange, Inc., LCH.Clearnet Ltd., Eurex Clearing Aktiengesellschaft
Block Size	As set forth in Appendix F to Part 43 of the CFTC Regulations
Speculative Limits	As set forth in Part 150 of the CFTC Regulations
Reportable Levels	As set forth in CFTC Regulation 15.03

RULE 1353. EUR EuroSTR OIS Compound Fixed-to-Floating

Contract Overview	Interest Rate Swap. An agreement to exchange a stream of cash flows by applying a fixed and floating interest rate to a specified notional over a term to maturity.
Ticker	EUR SWAP VS ESTR [Swap Tenor or Maturity Date]
Reference Rate Index	EUR-EuroSTR-OIS Compound EUR-EuroSTR-COMPOUND
Reference Rate Index Term Value	1 day
Fixed Rate	Par; Custom Coupon
~~Notational~~Notional Currency	EUR
Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Minimum Size	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Trading Conventions	• Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	• **Spot**: A new swap where the Effective Date is T+2 from the trade date. • **Non-Spot**: Any date where the Effective Date is a date other than the spot date.
Fixing Offset	0 to 10 days
Payment Conventions	Fixed Leg • Payment Frequency: Annual • Day Count Conventions: ACT/360 or as agreed by the counterparties. • Business Calendars: Target • Business Day Conventions: Modified Following with adjustment to period end dates Floating Leg • Payment/Resets: Daily, Annual • Day Count Conventions: ACT/360, or as agreed by the counterparties • Business Calendars: Target • Business Day Conventions: Modified Following with adjustment to period end dates
Swap Tenor	The duration of time from the effective date to the maturity date. A contract can have a Tenor from 7 days to up to 70 years.
Effective Date	Unadjusted date at which obligations under the swap come into effect.
Maturity/Expiration Date	Unadjusted date at which the obligations under the swap stop being effective.
Final Contractual Settlement Date	Expiration Date
Payment Lag	• **Fixed Leg:** 0 days, or the same number of days as the Floating Leg • **Floating Leg:** 1 to 5 days
Settlement Method	Financially Settled
Settlement Procedure	As determined by Clearing House or Bilateral
Settlement Currency	EUR
"Made Available to Trade" Determination	None
Mandatory Clearing Determination	None
Trading Hours	00:01 -24:00 Sunday-Friday (Eastern Time)
Clearing Venue	Chicago Mercantile Exchange, Inc., LCH.Clearnet Ltd., Eurex Clearing Aktiengesellschaft
Block Size	As set forth in Appendix F to Part 43 of the CFTC Regulations.
Speculative Limits	As set forth in Part 150 of the CFTC Regulations
Reportable Levels	As set forth in CFTC Regulation 15.03

RULE 1354. JPY TONA OIS Compound Fixed-to-Floating

Contract Overview	Interest Rate Swap. An agreement to exchange a stream of cash flows by applying a fixed and floating interest rate to a specified notional over a term to maturity.
Ticker	JPY OIS SWAP [Tenor] JPY SWAP VS TONAR [Maturity Date]
Reference Rate Index	JPY-TONA-OIS Compound JPY-TONA-OIS-COMPOUND
Reference Rate Index Term Value	1 day
Fixed Rate	Par; Custom Coupon
~~Notational~~Notional Currency	JPY
Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Minimum Size	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Trading Conventions	• Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	• **Spot**: A new swap where the Effective Date is T+2 from the trade date. • **Non-Spot**: Any date where the Effective Date is a date other than the spot date.
Fixing Offset	0 to 10 days
Payment Conventions	Fixed Leg • Payment Frequency: Annual, Semi-Annual, Quarterly • Day Count Conventions: ACT/365, ACT/360, 30/360 • Business Calendars: Tokyo • Business Day Conventions: Modified Following with adjustment to period end dates Floating Leg • Payment/Resets: Annual, Semi-Annual, Quarterly • Day Count Conventions: ACT/365, or as agreed by the counterparties • Business Calendars: Tokyo • Business Day Conventions: Modified Following with adjustment to period end dates
Swap Tenor	The duration of time from the effective date to the maturity date. A contract can have a Tenor from 7 days to up to 41 years.
Effective Date	Unadjusted date at which obligations under the swap come into effect.
Maturity/Expiration Date	Unadjusted date at which the obligations under the swap stop being effective.
Final Contractual Settlement Date	Expiration Date
Payment Lag	• **Fixed Leg:** 0 days, or the same number of days as the Floating Leg • **Floating Leg:** 2 to 5 days
Settlement Method	Financially Settled
Settlement Procedure	As determined by Clearing House or Bilateral
Settlement Currency	JPY
"Made Available to Trade" Determination	None
Mandatory Clearing Determination	None
Trading Hours	00:01 -24:00 Sunday-Friday (Eastern Time)
Clearing House	Japan Securities Clearing Corporation, LCH.Clearnet Ltd.; Chicago Mercantile Exchange, Inc.; Eurex Clearing Aktiengesellschaft
Block Size	As set forth in Appendix F to Part 43 of the CFTC Regulations.
Speculative Limits	As set forth in Part 150 of the CFTC Regulations
Reportable Levels	As set forth in CFTC Regulation 15.03

RULE 1356. SGD SORA OIS Compound Fixed-to-Floating

Contract Overview	Interest Rate Swap. An agreement to exchange a stream of cash flows by applying a fixed and floating interest rate to a specified notional over a term to maturity.
Ticker	SGD SWAP VS SORA [Swap Tenor]
Reference Rate Index	SGD-SORA-OIS Compound SGD-SORA-COMPOUND
Reference Rate Index Term Value	1 day
Fixed Rate	Par; Custom Coupon
~~Notational~~Notional Currency	SGD
Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Minimum Size	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Trading Conventions	• Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	• **Spot**: A new swap where the Effective Date is T+2 from the trade date. • **Non-Spot**: Any date where the Effective Date is a date other than the spot date.
Fixing Offset	0 to 10 days
Payment Conventions	Fixed Leg • Payment Frequency: Monthly, Quarterly, Semi-Annual, Annual • Day Count Conventions: ACT/365 or as agreed by the counterparties • Business Calendar: Singapore • Business Day Conventions: Modified Following Floating Leg • Payment/Resets: Monthly, Quarterly, Semi-Annual, Annual • Day Count Conventions: ACT/365 or as agreed by the counterparties • Business Calendar: Singapore • Business Day Conventions: Modified Following
Swap Tenor	The duration of time from the effective date to the maturity date. A contract can have a Tenor from 28 days to up to 31 years.
Effective Date	Unadjusted date at which obligations under the swap come into effect.
Maturity/Expiration Date	Unadjusted date at which the obligations under the swap stop being effective.
Final Contractual Settlement Date	Expiration Date
Payment Lag	• **Fixed Leg**: 0 days, or the same number of days as the Floating Leg • **Floating Leg**: 2-5 days
Settlement Method	Financially Settled
Settlement Procedure	As determined by Clearing House or Bilateral
Settlement Currency	SGD
"Made Available to Trade" Determination	None
Mandatory Clearing Determination	None
Trading Hours	00:01-24:00 Sunday-Friday (Eastern Time)
Clearing House	LCH.Clearnet Ltd.
Block Size	As set forth in Appendix F to Part 43 of the CFTC Regulations
Speculative Limits	As set forth in Part 150 of the CFTC Regulations
Reportable Levels	As set forth in CFTC Regulation 15.03

RULE 1357. CAD CORRA OIS Compound Fixed-to-Floating

Contract Overview	Interest Rate Swap. An agreement to exchange a stream of cash flows by applying a fixed and floating interest rate to a specified notional over a term to maturity.
Ticker	CAD SWAP VS CORRA [Reference Rate Term Value] [Swap Tenor or Maturity Date] CAD SWAP OIS [Reference Rate Term Value] [Swap Tenor or Maturity Date]
Reference Rate Index	CAD-CORRA-OIS Compound CAD-CORRA-OIS-COMPOUND
Reference Rate Index Term Value	1 day
Fixed Rate	Par; Custom Coupon
~~Notational~~Notional Currency	CAD
Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Minimum Size	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Trading Conventions	• Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	• **Spot**: A new swap where the Effective Date is T+1 from the trade date. • **Non-Spot**: Any date where the Effective Date is a date other than the spot date.
Fixing Offset	0 to 10 days
Payment Conventions	Fixed Leg • Payment Frequency: Monthly, Quarterly, Semi-Annual, Annual • Day Count Conventions: ACT/365 or as agreed by the counterparties • Business Calendar: Toronto • Business Day Conventions: Modified Following Floating Leg • Payment/Resets: Monthly, Quarterly, Semi-Annual, Annual • Day Count Conventions: ACT/365 or as agreed by the counterparties • Business Calendar: Toronto • Business Day Conventions: Modified Following
Swap Tenor	The duration of time from the effective date to the maturity date. A contract can have a Tenor from 28 days to up to 41 years.
Effective Date	Unadjusted date at which obligations under the swap come into effect.
Maturity/Expiration Date	Unadjusted date at which the obligations under the swap stop being effective.
Final Contractual Settlement Date	Expiration Date
Payment Lag	• **Fixed Leg**: 0 days, or the same number of days as the Floating Leg • **Floating Leg**: 1 to 5 days
Settlement Method	Financially Settled
Settlement Procedure	As determined by Clearing House or Bilateral
Settlement Currency	CAD
"Made Available to Trade" Determination	None
Mandatory Clearing Determination	None
Trading Hours	00:01-24:00 Sunday-Friday (Eastern Time)
Clearing House	Chicago Mercantile Exchange, Inc., LCH.Clearnet Ltd.
Block Size	As set forth in Appendix F to Part 43 of the CFTC Regulations
Speculative Limits	As set forth in Part 150 of the CFTC Regulations
Reportable Levels	As set forth in CFTC Regulation 15.03

RULE 1358. USA CPI U Zero Coupon Fixed-to-Floating

Contract Overview	Inflation Rate Swap. An agreement to transfer inflation risk from one party to another through an exchange of cash flows. In a zero-coupon inflation swap, only one payment is due at maturity where one party pays a fixed rate on a notional principal amount and the other party pays a floating rate linked to an inflation index.
Ticker	USD [ZC Inflation] SWAP VS CPURNSA [Swap Tenor or Maturity Date]
Reference Rate Index	USA-CPI-U
Reference Rate Index Term Value	1 day
Fixed Rate	Par; Custom Coupon
~~Notational~~Notional Currency	USD
Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Minimum Size	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Trading Conventions	• Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	• **Spot**: A new swap where the Effective Date is T+2 from the trade date. • **Non-Spot**: Any date where the Effective Date is a date other than the spot date.
Inflation Lag	3 to 12 months
Payment Conventions	Fixed Leg • Payment Frequency: At maturity • Compounding: Annual • Day Count Conventions: 1/1 • Business Calendars: New York, London • Business Day Conventions: Modified Following with adjustment to period end dates Inflation Leg • Payment/Resets: At maturity/At maturity • Day Count Conventions: 1/1 • Business Calendars: New York, London • Business Day Conventions: Modified Following with adjustment to period end dates
Swap Tenor	The duration of time from the effective date to the maturity date. A contract can have a Tenor from 1 year to up to 30 years.
Effective Date	Unadjusted date at which obligations under the swap come into effect.
Maturity/Expiration Date	Unadjusted date at which the obligations under the swap stop being effective.
Final Contractual Settlement Date	Expiration Date
Payment Lag	• **Fixed Leg**: 0 days • **Floating Leg:** 0 days
Settlement Method	Financially Settled
Settlement Procedure	As determined by Clearing House or Bilateral
Settlement Currency	USD
“Made Available to Trade” Determination	None
Mandatory Clearing Determination	None
Trading Hours	00:01-24:00 Sunday-Friday (Eastern Time)
Clearing House	LCH.Clearnet Ltd
Block Size	As set forth in Appendix F to Part 43 of CFTC Regulations.
Speculative Limits	As set forth in Part 150 of CFTC Regulations
Reportable Levels	As set forth in CFTC Regulation 15.03

RULE 1359. EUR EXT CPI Zero Coupon Fixed-to-Floating

Contract Overview	Inflation Rate Swap. An agreement to transfer inflation risk from one party to another through an exchange of cash flows. In a zero-coupon inflation swap, only one payment is due at maturity where one party pays a fixed rate on a notional principal amount and the other party pays a floating rate linked to an inflation index.
Ticker	EUR ZC INFLATION SWAP VS CPTFEMU [Swap Tenor or Maturity Date]
Reference Rate Index	EUR-EXT-CPI
Reference Rate Index Term Value	1 day
Fixed Rate	Par; Custom Coupon
~~Notational~~Notional Currency	EUR
Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Minimum Size	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Trading Conventions	• Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	• **Spot**: A new swap where the Effective Date is 15th of the month of the trade date. • **Non-Spot**: Any 15th of a month, as long as the Initial Fixing Index is known.
Inflation Lag	3 to 12 months
Payment Conventions	Fixed Leg • Payment Frequency: At maturity • Compounding: Annual • Day Count Conventions: 1/1 • Business Calendars: Target • Business Day Conventions: Modified Following with adjustment to period end dates. Inflation Leg • Payment: At maturity • Resets: 3 Months before Effective Date and 3 Months before Maturity Date • Day Count Conventions: 1/1 • Business Calendars: Target • Business Day Conventions: Modified Following with adjustment to period end dates.
Swap Tenor	The duration of time from the effective date to the maturity date. A contract can have a Tenor from 1 year to up to 50 years.
Effective Date	Unadjusted date at which obligations under the swap come into effect.
Maturity/Expiration Date	Unadjusted date at which the obligations under the swap stop being effective.
Final Contractual Settlement Date	Expiration Date
Payment Lag	• **Fixed Leg:** 0 days • **Floating Leg**: 0 days
Settlement Method	Financially Settled
Settlement Procedure	As determined by Clearing House or Bilateral
Settlement Currency	EUR
"Made Available to Trade" Determination	None
Mandatory Clearing Determination	None
Trading Hours	00:01-24:00 Sunday-Friday (Eastern Time)
Clearing Venue	LCH.Clearnet Ltd, Eurex Clearing AG
Block Size	As set forth in Appendix F to Part 43 of CFTC Regulations.
Speculative Limits	As set forth in Part 150 of CFTC Regulations
Reportable Levels	As set forth in CFTC Regulation 15.03

RULE 1360. UK RPI Zero Coupon Fixed-to-Floating

Contract Overview	Inflation Rate Swap. An agreement to transfer inflation risk from one party to another through an exchange of cash flows. In a zero-coupon inflation swap, only one payment is due at maturity where one party pays a fixed rate on a notional principal amount and the other party pays a floating rate linked to an inflation index.
Ticker	GBP ZC Inflation Swap vs UKRPI [Swap Tenor or Maturity Date]
Reference Rate Index	UK-RPI
Reference Rate Index Term Value	1 day
Fixed Rate	Par; Custom Coupon
~~Notational~~Notional Currency	GBP
Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Minimum Size	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Trading Conventions	• Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	• **Spot:** A new swap where the Effective Date is 15th of the month of the trade date. • **Non-Spot:** Any 15th of a month, as long as the Initial Fixing Index is known.
Inflation Lag	• **Non-linear**: 2 months for Non-linear • **Linear**: 3 months-12 months
Payment Conventions	Fixed Leg • Payment Frequency: At maturity • Compounding: Annual • Day Count Conventions: 1/1 • Business Calendar: London • Business Day Conventions: Modified Following with adjustment to period end dates. Inflation Leg • Payment: At Maturity • Resets: 2 Months before Effective Date and 2 Months before Maturity Date • Day Count Conventions: 1/1 • Business Calendar: London • Business Day Conventions: Modified Following with adjustment to period end dates.
Swap Tenor	The duration of time from the effective date to the maturity date. A contract can have a Tenor from 1 year to up to 50 years.
Effective Date	Unadjusted date at which obligations under the swap come into effect.
Maturity/Expiration Date	Unadjusted date at which the obligations under the swap stop being effective.
Final Contractual Settlement Date	Expiration Date
Payment Lag	• **Fixed Leg**: 0 days • **Floating Leg**: 0 days
Settlement Method	Financially Settled
Settlement Procedure	As determined by Clearing House or Bilateral
Settlement Currency	GBP
"Made Available to Trade" Determination	None
Mandatory Clearing Determination	None
Trading Hours	00:01 -24:00 Sunday-Friday (Eastern Time)
Clearing House	LCH.Clearnet Ltd, Eurex Clearing AG
Block Size	As set forth in Appendix F to Part 43 of CFTC Regulations.
Speculative Limits	As set forth in Part 150 of CFTC Regulations
Reportable Levels	As set forth in CFTC Regulation 15.03

RULE 1361. FRC EXT CPI Zero Coupon Fixed-to-Floating

Contract Overview	Inflation Rate Swap. An agreement to transfer inflation risk from one party to another through an exchange of cash flows. In a zero-coupon inflation swap, only one payment is due at maturity where one party pays a fixed rate on a notional principal amount and the other party pays a floating rate linked to an inflation index.
Ticker	EUR ZC INFLATION SWAP VS FRCPXTOB [Swap Tenor or Maturity Date]
Reference Rate Index	FRC-EXT-CPI
Reference Rate Index Term Value	1 day
Fixed Rate	Par; Custom Coupon
~~Notational~~Notional Currency	EUR
Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Minimum Size	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Trading Conventions	• Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	• **Spot:** A new swap where the Effective Date is 15th of the month of the trade date. • **Non-Spot:** Any 15th of a month, as long as the Initial Fixing Index is known.
Inflation Lag	3 months, but up to 12 months is permissible
Payment Conventions	Fixed Leg • Payment Frequency: At maturity • Compounding: Annual • Day Count Conventions: 1/1 • Business Calendars: Target • Business Day Conventions: Modified Following with adjustment to period end dates. Inflation Leg • Payment: At Maturity • Resets: 3 Months before Effective Date and 3 Months before Maturity Date • Day Count Conventions: 1/1 • Business Calendars: Target • Business Day Conventions: Modified Following with adjustment to period end dates.
Swap Tenor	The duration of time from the effective date to the maturity date. A contract can have a Tenor from 1 year to up to 30 years.
Effective Date	Unadjusted date at which obligations under the swap come into effect.
Maturity/Expiration Date	Unadjusted date at which the obligations under the swap stop being effective.
Final Contractual Settlement Date	Expiration Date
Payment Lag	• **Fixed Leg**: 0 days • **Floating Leg**: 0 days
Settlement Method	Financially Settled
Settlement Procedure	As determined by Clearing House or Bilateral
Settlement Currency	EUR
"Made Available to Trade" Determination	None
Mandatory Clearing Determination	None
Trading Hours	00:01 -24:00 Sunday-Friday (Eastern Time)
Clearing Venue	LCH.Clearnet Ltd, Eurex Clearing AG
Block Size	As set forth in Appendix F to Part 43 of CFTC Regulations.
Speculative Limits	As set forth in Part 150 of CFTC Regulations
Reportable Levels	As set forth in CFTC Regulation 15.03

RULE 1362. COP IBR OIS Compound Fixed-to-Floating

Contract Overview	Interest Rate Swap. An agreement to exchange a stream of cash flows by applying a fixed and floating interest rate to a specified notional over a term to maturity.
Ticker	COP Swap NDOIS [Swap Tenor]
Reference Rate Index	COP-IBR-OIS Compound COP-IBR-OIS-COMPOUND
Reference Rate Index Term Value	1 day
Fixed Rate	Par; Custom Coupon
~~Notational~~Notional Currency	COP
Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Minimum Size	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Trading Conventions	• Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	• **Spot**: A new swap where the Effective Date is T+2 from the trade date. • **Non-Spot**: Any date where the Effective Date is a date other than the spot date.
Fixing Offset	0 days
Payment Conventions	Fixed Leg • Payment Frequency: Monthly, Quarterly, Semi-Annual, Annual • Day Count Conventions: ACT/360 or as agreed by the counterparties • Business Calendar: Bogota, New York • Business Day Conventions: Modified Following Floating Leg • Payment/Resets: Monthly, Quarterly, Semi-Annual, Annual • Day Count Conventions: ACT/360 or as agreed by the counterparties • Business Calendar: Bogota, New York • Business Day Conventions: Modified Following
Swap Tenor	The duration of time from the effective date to the maturity date. A contract can have a Tenor from 28 days to up to 15.5 years.
Effective Date	Unadjusted date at which obligations under the swap come into effect.
Maturity/Expiration Date	Unadjusted date at which the obligations under the swap stop being effective.
Final Contractual Settlement Date	Expiration Date
Payment Lag	• **Fixed Leg**: 0 days • **Floating Leg**: 0 days
Settlement Method	Financially Settled
Settlement Procedure	As determined by Clearing House or Bilateral
Settlement Currency	USD
"Made Available to Trade" Determination	None
Mandatory Clearing Determination	None
Trading Hours	00:01-24:00 Sunday-Friday (Eastern Time)
Clearing House	Chicago Mercantile Exchange, Inc, LCH.Clearnet Ltd.
Block Size	As set forth in Appendix F to Part 43 of the CFTC Regulations
Speculative Limits	As set forth in Part 150 of the CFTC Regulations
Reportable Levels	As set forth in CFTC Regulation 15.03

RULE 1363. ILS TELBOR Fixed-to-Floating

Contract Overview	Interest Rate Swap. An agreement to exchange a stream of cash flows by applying a fixed and floating interest rate to a specified notional over a term to maturity.
Ticker	ILS SWAP VS 3MO [Swap Tenor]
Reference Rate Index	ILS-TELBOR ILS-TELBOR01-Reuters
Reference Rate Term Value	3 months
Fixed Rate	Par; Custom Coupon
~~Notational~~Notional Currency	ILS
Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Minimum Size	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Trading Conventions	• Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	• **Spot**: A new swap where the Effective Date is T+2 from the trade date. • **Non-Spot**: Any date where the Effective Date is a date other than the spot date.
Fixing Offset	0 to 10 days
Payment Conventions	Fixed Leg • Payment Frequency: Annual • Day Count Conventions: ACT/365 or as agreed by the counterparties. • Business Calendars: Tel Aviv • Business Day Conventions: Modified Following with adjustment to period end dates Floating Leg • Payment/Resets: Quarterly, Annual • Day Count Conventions: ACT/365, or as agreed by the counterparties • Business Calendars: Tel Aviv • Business Day Conventions: Modified Following with adjustment to period end dates
Swap Tenor	The duration of time from the effective date to the maturity date. A contract can have a Tenor from 28 days to up to 11 years.
Effective Date	Unadjusted date at which obligations under the swap come into effect.
Maturity/Expiration Date	Unadjusted date at which the obligations under the swap stop being effective.
Final Contractual Settlement Date	Expiration Date
Payment Lag	• **Fixed Leg**: 0 days • **Floating Leg**: 0 days
Settlement Method	Financially Settled
Settlement Procedure	As determined by Clearing House or Bilateral
Settlement Currency	ILS
"Made Available to Trade" Determination	None
Mandatory Clearing Determination	None
Trading Hours	00:01 -24:00 Sunday-Friday (Eastern Time)
Clearing House	LCH.Clearnet Ltd
Block Size	As set forth in Appendix F to Part 43 of the CFTC Regulations.
Speculative Limits	As set forth in Part 150 of the CFTC Regulations
Reportable Levels	As set forth in CFTC Regulation 15.03

RULE 1364. NZD NZIONA OIS Compound Fixed-to-Floating

Contract Overview	Interest Rate Swap. An agreement to exchange a stream of cash flows by applying a fixed and floating interest rate to a specified notional over a term to maturity.
Ticker	NZD SWAP VS OCR
Reference Rate Index	NZD-NZIONA-OIS Compound NZD-NZIONA-OIS-COMPOUND
Reference Rate Index Term Value	1 day
Fixed Rate	Par; Custom Coupon
~~Notational~~Notional Currency	NZD
Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Minimum Size	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Trading Conventions	• Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	• **Spot**: A new swap where the Effective Date is T+2 from the trade date. • **Non-Spot**: Any date where the Effective Date is a date other than the spot date.
Fixing Offset	0 to 10 days
Payment Conventions	Fixed Leg • Payment Frequency: Monthly, Quarterly, Semi-Annual, Annual or At Maturity • Day Count Conventions: ACT/365 • Business Calendar: Auckland, Wellington • Business Day Conventions: Modified Following Floating Leg • Payment/Resets: Monthly, Quarterly, Semi-Annual, Annual or At Maturity • Day Count Conventions: ACT/365 • Business Calendar: Auckland, Wellington • Business Day Conventions: Modified Following
Swap Tenor	The duration of time from the effective date to the maturity date. A contract can have a Tenor from 7 days to up to 11 years.
Effective Date	Unadjusted date at which obligations under the swap come into effect.
Maturity/Expiration Date	Unadjusted date at which the obligations under the swap stop being effective.
Final Contractual Settlement Date	Expiration Date
Payment Lag	• **Fixed Leg**: 0 days, or the same number of days as the Floating Leg • **Floating Leg**: 2 to 5 days
Settlement Method	Financially Settled
Settlement Procedure	As determined by Clearing House or Bilateral
Settlement Currency	NZD
"Made Available to Trade" Determination	None
Mandatory Clearing Determination	None
Trading Hours	00:01-24:00 Sunday-Friday (Eastern Time)
Clearing House	LCH.Clearnet Ltd.
Block Size	As set forth in Appendix F to Part 43 of the CFTC Regulations
Speculative Limits	As set forth in Part 150 of the CFTC Regulations
Reportable Levels	As set forth in CFTC Regulation 15.03

RULE 1366. THB THOR OIS Compound Fixed-to-Floating

Contract Overview	Interest Rate Swap. An agreement to exchange a stream of cash flows by applying a fixed and floating interest rate to a specified notional over a term to maturity.
Ticker	THB NDOIS VS THOR
Reference Rate Index	THB-THOR-OIS Compound THB-THOR-COMPOUND
Reference Rate Index Term Value	1 day
Fixed Rate	Par; Custom Coupon
~~Notational~~Notional Currency	THB
Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Minimum Size	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Trading Conventions	• Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	• **Spot**: A new swap where the Effective Date is T+2 from the trade date. • **Non-Spot**: Any date where the Effective Date is a date other than the spot date.
Fixing Offset	0 days
Payment Conventions	Fixed Leg • Payment Frequency: Monthly, Quarterly, Semi-Annual, Annual • Day Count Conventions: ACT/365 • Business Calendar: Bangkok, New York • Business Day Conventions: Modified Following Floating Leg • Payment/Resets: Monthly, Quarterly, Semi-Annual, Annual • Day Count Conventions: ACT/365 • Business Calendar: Bangkok, New York • Business Day Conventions: Modified Following
Swap Tenor	The duration of time from the effective date to the maturity date. A contract can have a Tenor from 28 days to up to 11 years.
Effective Date	Unadjusted date at which obligations under the swap come into effect.
Maturity/Expiration Date	Unadjusted date at which the obligations under the swap stop being effective.
Final Contractual Settlement Date	Expiration Date
Payment Lag	• **Fixed Leg**: 0 days • **Floating Leg**: 0 days
Settlement Method	Financially Settled
Settlement Procedure	As determined by Clearing House or Bilateral
Settlement Currency	USD
"Made Available to Trade" Determination	None
Mandatory Clearing Determination	None
Trading Hours	00:01-24:00 Sunday-Friday (Eastern Time)
Clearing House	LCH.Clearnet Ltd.
Block Size	As set forth in Appendix F to Part 43 of the CFTC Regulations
Speculative Limits	As set forth in Part 150 of the CFTC Regulations
Reportable Levels	As set forth in CFTC Regulation 15.03