

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 you

Daniel Glatter

Chief Compliance Officer

Bloomberg SEF LLC 73 I Lexington Avenue New York, NY I0022

Bloomberg

Exhibit A

RULE 1303. EUR-EURIBOR Fixed-to-Floating

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Contract Overview	An agreement to exchange a stream of cash flows by applying a fixed and floating interest rate to a
TOTAL	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
Notational Notional Schedule	EUR Constant
Quoting Convention	Fixed rate
Minimum Increment	
William increment	• CLOB: 100,000
Minimum Size	Trading Protocols other than CLOB: 0.01 Graph 100 000
Minimum Size	• CLOB: 100,000
m " C "	Trading Protocols other than CLOB: 0.01
Trading Conventions	Pay Fixed, Receive Float.
m 1 Ct 1 m	Receive Fixed, Pay Float. Grant Fixed, Pay Float.
Trade Start Types	• Spot: A new swap where the Effective Date is T+2 from the trade date.
71.1.000	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"	See https://www.cftc.gov/IndustryOversight/IndustryFilings/index.htm > Products > Swaps Made
Determination	Available to Trade
Mandatory Clearing Determination	See https://www.cftc.gov/IndustryOversight/IndustryFilings/index.htm > Products > Swaps Made
3 3	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
Contract Overview	rate to a specified notional over a term to maturity.
Ticker	USD SWAP VS [Reference Rate Term Value] [Swap Tenor or Maturity]
Ticher	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	1 day
Value	
Fixed Rate	Par; Custom Coupon
Notational Notional	USD
Currency	
Notational Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	• CLOB: 100,000
William Inclement	• Trading Protocols other than CLOB: 0.01
Minimum Size	• CLOB: 100,000
William Size	• Trading Protocols other than CLOB: 0.01
Trading Conventions	Pay Fixed, Receive Float.
Trading Conventions	Receive Fixed, Pay Float.
Trade Start Types	• Spot: A new swap where the Effective Date is T+2 from the trade date.
Trade Start Types	• 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
1 ayment Conventions	
	Payment Frequency: Quarterly, Semi-annual, Annual Annual 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
Caran Tanan	The duration of time from the effective date to the maturity date. A contract can have a Tenor from 7 days to
Swap Tenor	up to 51 years.
Effective Date	Unadjusted date at which obligations under the swap come into effect.
Maturity/Expiration	Unadjusted date at which the obligations under the swap stop being effective.
Date	and a surgence and a
Final Contractual	Expiration Date
Settlement 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	None
Trade" Determination	<u></u>
Mandatory Clearing	None
Determination	00.01.04.00.0 1. E.1. E
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. As set in Part 150 of the CFTC Regulations
Speculative Limits Reportable Levels	As set in Part 150 of the CFTC Regulations As set in CFTC Regulation 15.03
Reportable Levels	As set in CFTC Regulation 15.05

RULE 1315. USD Basis Swap

Contract Orienzier	Interest Pete Super An exponent to exchange a stream of each flows by applying two floating interest rates to
Contract Overview	Interest Rate Swap. An agreement to exchange a stream of cash flows by applying two floating interest rates to a
Tielren	specified notional over a term to maturity. LISD SWAD [Defended Parks Index 1] V. [Defended Parks Index 2] [Swan Tanca or Metarity Data]
Ticker Reference Rate 1 Index	USD SWAP [Reference Rate Index 1] V [Reference Rate Index 2] [Swap Tenor or Maturity Date] USD-SOFR-OIS Compound
Reference Rate 1 Index	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	1 day
Value	
Fixed Rate	Par; Custom Coupon
Notational Notional	USD
Currency Notational Notional	Constant
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
Swap Tenor	to 51 years.
Effective Date	Unadjusted date at which obligations under the swap come into effect.
Maturity/Expiration	Unadjusted date at which the obligations under the swap stop being effective.
Date	
Final Contractual	Expiration Date
Settlement Date	
Payment Lag	• Floating Leg (Reference Rate 1): 0-5 days
C. (II A.M. (I I	• Floating Leg: (Reference Rate 2): 2 days
Settlement Method Settlement Procedure	Financially Settled As determined by Clearing House or Bilateral
Settlement Currency	USD
"Made Available to	None
Trade" Determination	
Mandatory Clearing	None
Determination	
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
Contract Overview	rate to a specified notional over a term to maturity.
Ticker	USD VS SOFR [Swap Tenor or Maturity Date]
	USD MACRF [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	1 day
Value	
Fixed Rate	Par; Custom Coupon; the then-current rates for Market Agreed Coupon ("MAC")
Notational Notional	USD
Currency	
Notational Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	• CLOB: 100,000
Minimum increment	• Trading Protocols other than CLOB: 0.01
Minimum Size	
Minimum Size	 CLOB: 100,000 Trading Protocols other than CLOB: 0.01
Trading Conventions	
Trading Conventions	
m . 1. C4. 4 m	Receive Fixed, Pay Float. Receive Fixed, Pay Float.
Trade Start Types	• Spot: A new swap where the Effective Date is T+2 from the trade date.
T1 1 000 1	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 Calendars: New 10tk/USN 1; 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	Unadjusted date at which the obligations under the swap stop being effective.
Date	
Final Contractual	Expiration Date
Settlement Date	
Payment Lag	Fixed Leg: 0 to 2 days
Sottlement Method	Floating Leg: 2 days
Settlement Method Settlement Procedure	Financially Settled As determined by Clearing House or Bilateral
Settlement Procedure Settlement Currency	As determined by Clearing House of Bilateral USD
"Made Available to	See https://www.cftc.gov/IndustryOversight/IndustryFilings/index.htm > Products > Swaps Made Available to
Trade" Determination	Trade
Mandatory Clearing	See https://www.cftc.gov/IndustryOversight/IndustryFilings/index.htm > Products > Swaps Subject to Clearing
Determination	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-THE 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.
<u>Ticker</u>	MXN SWAP VS F-TIIE (Tenor)
Reference Rate Index	MXN-TIIE ON-OIS Compound
Reference Rate Index Term	<u>1 day</u>
<u>Value</u>	
<u>Fixed Rate</u>	Par; Custom Coupon
Notional Currency	MXN
Notional Schedule	Constant
Quoting Convention	<u>Fixed rate</u>
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
Swap Tonor	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"	None
Determination	
Mandatory Clearing	None
Determination	
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
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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	3, 6 months
Term Value	
Fixed Rate	Par; Custom Coupon
Notational Notional	NOK
Currency	
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
	Floring Los
	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	Unadjusted date at which the obligations under the swap stop being effective.
Date	
Final Contractual	Expiration Date
Settlement 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	None
Trade" Determination	
Mandatory Clearing	None
Determination	
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
Contract Overview	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
Reference Rate Index	HKD-HIBOR-HKAB
Reference Rate Index	3 months
Term Value	3 monus
Fixed Rate	Par; Custom Coupon
Notational Notional	HKD
Currency	inte
Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	• CLOB: 100,000
	Trading Protocols other than CLOB: 0.01
Minimum Size	• CLOB: 100.000
William Size	• Trading Protocols other than CLOB: 0.01
Trading Conventions	Pay Fixed, Receive Float.
Trading Conventions	Receive Fixed, Pay Float.
Trade Start Types	• Spot: A new swap where the Effective Date is T+2 from the trade date.
Trade Start Types	 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
1 dyment conventions	Payment Frequency: Quarterly
	Buy Count Conventions. The 17505
	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
Swap Tellor	to 15.5 years.
Effective Date	Unadjusted date at which obligations under the swap come into effect.
Maturity/Expiration	Unadjusted date at which the obligations under the swap stop being effective.
Date	chargased date at which the obligations under the swap stop being effective.
Final Contractual	Expiration Date
Settlement 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	None
Trade" Determination	
Mandatory Clearing	None
Determination	
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 Data Strong An appropriate analysis of such flows by analysis of fixed and floating interest
Contract Overview	Interest Rate Swap. An agreement to exchange a stream of cash flows by applying a fixed and floating interest
Tielren	rate to a specified notional over a term to maturity. PLN SWAR VS (Reference Rete Town Velve) [Swan Town or Metwrity Deta]
Ticker Reference Rate Index	PLN SWAP VS [Reference Rate Term Value] [Swap Tenor or Maturity Date] PLN-WIBOR
Reference Rate Index	PLN-WIBOR PLN-WIBOR-WIBO
Reference Rate Index	6 months
Term Value	
Fixed Rate	Par; Custom Coupon
Notational Notional	PLN
Currency	
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	Unadjusted date at which the obligations under the swap stop being effective.
Date	
Final Contractual	Expiration Date
Settlement Date	Tr. II O. 1
Payment Lag	• Fixed Leg: 0 days
Cottlement M-41 J	• Floating Leg: 0 days
Settlement Method Settlement Procedure	Financially Settled
	As determined by Clearing House or Bilateral
"Made Available to	PLN None
"Made Available to Trade" Determination	None
Mandatory Clearing	None
Determination	TOILC
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
Tupor more Develo	125 Set 15 St 16 Regulation 15.05

RULE 1339. ZAR JIBAR Fixed-to-Floating

Contract Overview	Interest Data Swan. An agreement to evaluate a stream of each flows by amblying a fived and floating interest
Contract Overview	Interest Rate Swap. An agreement to exchange a stream of cash flows by applying a fixed and floating interest
Tisless	rate to a specified notional over a term to maturity. ZAR SWAP VS [Reference Rate Term Value] [Swap Tenor or Maturity Date]
Ticker Reference Rate Index	ZAR-SWAP VS [Reference Rate Term Value] [Swap Tenor or Maturity Date] ZAR-JIBAR
Reference Rate findex	ZAR-JIBAR ZAR-JIBAR-SAFEX
Reference Rate Index	3 months
Term Value	3 Holius
Fixed Rate	Par; Custom Coupon
Notational Notional	ZAR
Currency	
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.
g	Receive Fixed, Pay Float.
Trade Start Types	• Spot: A new swap where the Effective Date is T+0 from the trade date.
Trade Start Types	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
1 mj mene con concons	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
S mp I enoi	to 31 years.
Effective Date	Unadjusted date at which obligations under the swap come into effect.
Maturity/Expiration	Unadjusted date at which the obligations under the swap stop being effective.
Date	
Final Contractual	Expiration Date
Settlement 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	None
Trade" Determination	
Mandatory Clearing	None
Determination	
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	6 months
Term Value	
Fixed Rate	Par; Custom Coupon
Notational Notional	CZK
Currency	
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.
3.	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 Conventions	
	Payment Frequency: Annual Company of the C
	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	Unadjusted date at which the obligations under the swap stop being effective.
Date	
Final Contractual	Expiration Date
Settlement 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	None
Trade" Determination	
Mandatory Clearing	None
Determination	
Trading Hours	00:01-24:00 Sunday-Friday (Eastern Time)
Trading Hours Clearing House	00:01-24:00 Sunday-Friday (Eastern Time) Chicago Mercantile Exchange, Inc., LCH.Clearnet Ltd.
	Chicago Mercantile Exchange, Inc., LCH.Clearnet Ltd.
Clearing House	

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
Contract Syst view	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
11010101100 111100 1111001	CLP-TNA
Reference Rate Index	1 day
Term Value	
Fixed Rate	Par; Custom Coupon
Notational Notional	CLP
Currency	
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.
6 · · · · · · · · · · · · · · · · ·	Receive Fixed, Pay Float.
Trade Start Types	• Spot: A new swap where the Effective Date is T+2 from the trade date.
riude Start Types	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	Expiration Date
Settlement Date	
Payment Lag	• Fixed Leg: 0 days
G 13	• Floating Leg: 0 days
Settlement Method	Financially Settled
Settlement Procedure	As determined by Clearing House or Bilateral
Settlement Currency	USD
"Made Available to	None
Trade" Determination	N.
Mandatory Clearing	None
Determination Total Harris	00.01 24.00 Conder Edder (Forter Time)
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
m	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
Reference Rate Index	MYR-KLIBOR-BNM 3 months
Term Value	3 monuis
Fixed Rate	Par; Custom Coupon
Notational Notional	MYR
Currency	
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
Fayment Conventions	Payment Frequency: Quarterly
	1
	Business Day Conventions: Modified Following Floating Leg
	Payment/Resets: Quarterly/Quarterly
	Day Count Conventions: ACT/365
	Business Calendar: Kuala Lumpur/New York
	Business Calcindar. Rudara Edinput/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
Swap Tenor	to 50 years.
Effective Date	Unadjusted date at which obligations under the swap come into effect.
Maturity/Expiration	Unadjusted date at which the obligations under the swap stop being effective.
Date	
Final Contractual	Expiration Date
Settlement 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	None
Trade" Determination	N
Mandatory Clearing Determination	None
	00:01 -24:00 Sunday-Friday (Eastern Time)
Trading Hours	
Clearing House	Bilateral As set forth in Appendix E to Port 42 of the CETC Populations
Block Size	As set forth in Appendix F to Part 43 of the CFTC Regulations
Speculative Limits Reportable Levels	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	3 months
Term Value	
Fixed Rate	Par; Custom Coupon
Notational Notional	TWD
Currency	
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.
8	Receive Fixed, Pay Float.
Trade Start Types	• Spot: A new swap where the Effective Date is T+2 from the trade date.
Trude Suit Types	 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
Swap Tenor	to 11 years.
Effective Date	Unadjusted date at which obligations under the swap come into effect.
Maturity/Expiration	Unadjusted date at which the obligations under the swap stop being effective.
Date	Charginsted date at which the congulators under the swap stop coming effective.
Final Contractual	Expiration Date
Settlement 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	None
Trade" Determination	Total
Mandatory Clearing	None
Determination	Tiole
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

Control of Organism	Transfer Date Court Assessment and the state of the Court Assessment and the state of the state
Contract Overview	Interest Rate Swap. An agreement to exchange a stream of cash flows by applying a fixed and floating interest
701.1	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	1 day
Term Value	1 day
Fixed Rate	Par; Custom Coupon
Notational Notional	INR
Currency	I W
Notional Schedule	Constant
Ouoting Convention	Fixed rate
Minimum Increment	• CLOB: 100,000
11-11-11-11-11-11-11-11-11-11-11-11-11-	• Trading Protocols other than CLOB: 0.01
Minimum Size	• CLOB: 100.000
William Size	• Trading Protocols other than CLOB: 0.01
Trading Conventions	
Traumg Conventions	
Trade Start Types	 Receive Fixed, Pay Float. Spot: A new swap where the Effective Date is T+1 from the trade date.
rraue start Types	
Firing Offset	
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	Unadjusted date at which the obligations under the swap stop being effective.
Date	
Final Contractual	Expiration Date
Settlement 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	None
Trade" Determination	
Mandatory Clearing	None
Determination	
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
Contract Overview	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	1 day
Term Value	
Fixed Rate	Par; Custom Coupon
Notational Notional	BRL
Currency	
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 Carendar. Blazin Few 1 of R Business Day Conventions: Following
	Floating Leg
	Payment/Resets: At maturity/daily
	Day Count Conventions: DU/252
	Business Calendar: Brazil/New York
	Business Carendar. Blazzi Tew Tolk 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
Swap renor	to 11 years.
Effective Date	Unadjusted date at which obligations under the swap come into effect.
Maturity/Expiration	Unadjusted date at which the obligations under the swap stop being effective.
Date	
Final Contractual	Expiration Date
Settlement 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	None
Trade" Determination	
Mandatory Clearing	None
Determination	00.04.04.00.0 1. 17.11. (7) 17.1
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	CNY
Currency	
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.
9	Receive Fixed, Pay Float.
Trade Start Types	• Spot : A new swap where the Effective Date is T+1 from the trade date.
Trade Sant Types	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 Page 10 ACT/2005
	Day Count Conventions: ACT/365, or as otherwise agreed by the counterparties Provinces Colon for Province (New York) Provinces Colon for Province (New York)
	Business Calendar: Beijing/New York Business Calendar: Bu
	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	Expiration Date
Settlement 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	None
Trade" Determination	
Mandatory Clearing	None
Determination	
Trading Hours	00:01 -24:00 Sunday-Friday (Eastern Time)
Clearing House	Chicago Mercantile Exchange, Inc.; LCH.Clearnet Ltd.
Block Size	
DIOCK SIZE	As set forth in Appendix F to Part 43 of the CFTC Regulations
Speculative Limits	As set forth in Appendix F to Part 43 of the CFTC Regulations As set forth in Part 150 of the CFTC Regulations

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	3 months
Term Value	
Fixed Rate	Par; Custom Coupon
Notational Notional	NZD
Currency	
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
1 ayment Conventions	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 Calendars. Adexiand, Weinington 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
Swap renor	vears.
Effective Date	Unadjusted date at which obligations under the swap come into effect.
Maturity/Expiration	Unadjusted date at which the obligations under the swap stop being effective.
Date	,
Final Contractual	Expiration Date
Settlement 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	None
Trade" Determination	
Mandatory Clearing	None
Determination	
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	1 day
Term Value	
Fixed Rate	Par; Custom Coupon
Notational Notional	CHF
Currency	
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
1 ayment conventions	Payment Frequency: Annual, at Maturity
	 Day Count Conventions: ACT/360 or as agreed by the counterparties.
	Business Calendar: Zurich
	Business Carendar. Zuiten 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 Carendar. 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
Swap Tellor	years.
Effective Date	Unadjusted date at which obligations under the swap come into effect.
Maturity/Expiration	Unadjusted date at which the obligations under the swap stop being effective.
Date	chadjusted date at which the obligations under the swap stop being effective.
Final Contractual	Expiration Date
Settlement Date	Z.p. mon 2 mc
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	None
Trade" Determination	
Mandatory Clearing	None
Determination	
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
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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
Contract Overview	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	1 day
Term Value	
Fixed Rate	Par; Custom Coupon
Notational Notional	EUR
Currency	
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
1 ayment conventions	Payment Frequency: Annual
	 Day Count Conventions: ACT/360 or as agreed by the counterparties.
	Business Calendars: Target
	Business Calcidats: 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	Unadjusted date at which the obligations under the swap stop being effective.
Date	
Final Contractual	Expiration Date
Settlement 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	None
Trade" Determination	
Mandatory Clearing	None
Determination	
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
m	rate to a specified notional over a term to maturity.
Ticker	JPY OIS SWAP [Tenor]
D.C. D.I.I.	JPY SWAP VS TONAR [Maturity Date]
Reference Rate Index	JPY-TONA-OIS Compound
D.C D.A. T. L.	JPY-TONA-OIS-COMPOUND
Reference Rate Index	1 day
Term Value	Day Contage Courses
Fixed Rate	Par; Custom Coupon
Notational Notional Currency	JPY
Notional Schedule	Constant
Ouoting Convention	Fixed rate
Minimum Increment	• CLOB: 100,000
William Increment	
35.1	Trading Protocols other than CLOB: 0.01
Minimum Size	• CLOB: 100,000
T 1 0 1	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
1 uy mene con venerons	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
Swap renor	to 41 years.
Effective Date	Unadjusted date at which obligations under the swap come into effect.
Maturity/Expiration	Unadjusted date at which the obligations under the swap stop being effective.
Date	
Final Contractual	Expiration Date
Settlement 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	None
Trade" Determination	
Mandatory Clearing	None
Determination	
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
Por table He tell	

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
Contract Overview	rate to a specified notional over a term to maturity.
Ticker	SGD SWAP VS SORA [Swap Tenor]
Reference Rate Index	SGD-SORA-OIS Compound
Reference Rate fluex	SGD-SORA-COMPOUND
Reference Rate Index Term Value	1 day
Fixed Rate	Par; Custom Coupon
Notational Notional	SGD
Currency	
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.
Truding conventions	Receive Fixed, Pay Float.
Trade Start Types	• Spot: A new swap where the Effective Date is T+2 from the trade date.
Trade Start Types	 Non-Spot: Any date where the Effective Date is 1+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
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
Swap Tenor	to 31 years.
Effective Date	Unadjusted date at which obligations under the swap come into effect.
Maturity/Expiration	Unadjusted date at which the obligations under the swap stop being effective.
Date	chadjusted date at which the obligations under the swap stop being offective.
Final Contractual	Expiration Date
Settlement 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	None
Trade" Determination	
Mandatory Clearing	None
Determination	
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
TOPOI MAIC DO TOIS	1.15 Sectional III of the Education 15.05

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
Contract Over view	rate to a specified notional over a term to maturity.
Ticker	CAD SWAP VS CORRA [Reference Rate Term Value] [Swap Tenor or Maturity Date]
2.0.02	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	1 day
Term Value	
Fixed Rate	Par; Custom Coupon
Notational Notional	CAD
Currency	
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.
3	Receive Fixed, Pay Float.
Trade Start Types	Spot: A new swap where the Effective Date is T+1 from the trade date.
3.	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 Conventions	
	Payment Frequency: Monthly, Quarterly, Semi-Annual, Annual Des Greent Greentings A CT/265 are a greently to the assent greenting.
	Day Count Conventions: ACT/365 or as agreed by the counterparties
	Business Calendar: Toronto Business Calendar: Toronto
	Business Day Conventions: Modified Following
	Floating Leg
	Payment/Resets: Monthly, Quarterly, Semi-Annual, Annual Payment/Resets: Monthly, Quarterly, Semi-Annual, Annual
	Day Count Conventions: ACT/365 or as agreed by the counterparties
	Business Calendar: Toronto Business Calendar: Toronto
C m	Business Day Conventions: Modified Following The desired form of the first state of
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
Elec. 4 D. 4	to 41 years.
Effective Date	Unadjusted date at which obligations under the swap come into effect.
Maturity/Expiration	Unadjusted date at which the obligations under the swap stop being effective.
Date Final Contractual	Expiration Date
Settlement Date	Expiration Date
Payment Lag	Fixed Leg: 0 days, or the same number of days as the Floating Leg
i ayıncın Dag	 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	None
Trade" Determination	TOTO
Mandatory Clearing	None
Determination	TOTO
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
reportable Levels	130 Sectional in Clark Regulation 15.05

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	1 day
Term Value	
Fixed Rate	Par; Custom Coupon
Notational Notional	USD
Currency	
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.
Trade Suit Types	 Spot. A new swap where the Effective Date is 1+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
	5 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	Unadjusted date at which the obligations under the swap stop being effective.
Date	
Final Contractual	Expiration Date
Settlement 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	None
Trade" Determination	
Mandatory Clearing	None
Determination	
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
- r	1

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	1 day
Term Value	
Fixed Rate	Par; Custom Coupon
Notational Notional	EUR
Currency	
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
1 ayment conventions	Payment Frequency: At maturity
	Compounding: Annual
	Day Count Conventions: 1/1
	Business Calendars: Target
	 Business Calciduals: 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
Swap Tellor	50 years.
Effective Date	Unadjusted date at which obligations under the swap come into effect.
Maturity/Expiration	Unadjusted date at which the obligations under the swap stop being effective.
Date	Onadjusted date at which the obligations under the swap stop being effective.
Final Contractual	Expiration Date
Settlement Date	24.4.4.6.2.4.6
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	None
Trade" Determination	
Mandatory Clearing	None
Determination	
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
reportable Levels	As set total in CFTC regulation 13.03

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	1 day
Term Value	
Fixed Rate	Par; Custom Coupon
Notational Notional	GBP
Currency	
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	Unadjusted date at which the obligations under the swap stop being effective.
Date	
Final Contractual	Expiration Date
Settlement Date	
Payment Lag	• Fixed Leg: 0 days
0.40 43.5 3.3	• Floating Leg: 0 days
Settlement Method	Financially Settled
Settlement Procedure	As determined by Clearing House or Bilateral
Settlement Currency	GBP
"Made Available to	None
Trade" Determination	N
Mandatory Clearing	None
Determination	00.01 24.00 Conden Eriden (Forters Time)
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	1 day
Term Value	
Fixed Rate	Par; Custom Coupon
Notational Notional	EUR
Currency	
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 15 th of the month of the trade date.
• • • • • • • • • • • • • • • • • • • •	• Non-Spot: Any 15 th 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	Unadjusted date at which the obligations under the swap stop being effective.
Date	
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	None
Trade" Determination	
Mandatory Clearing	None
Determination	
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

G	
Contract Overview	Interest Rate Swap. An agreement to exchange a stream of cash flows by applying a fixed and floating interest
Ti alaan	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	1 day
Term Value	1 day
Fixed Rate	Par; Custom Coupon
Notational Notional	COP
Currency	
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.
Time Suit Types	 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 A GT/260
	 Day Count Conventions: ACT/360 or as agreed by the counterparties Business Calendar: Boyota New York
	 Business Calendar: Bogota, New York Business Day Conventions: Modified Following
Swan Tanan	The duration of time from the effective date to the maturity date. A contract can have a Tenor from 28 days to up
Swap Tenor	to 15.5 years.
Effective Date	Unadjusted date at which obligations under the swap come into effect.
Maturity/Expiration	Unadjusted date at which the obligations under the swap stop being effective.
Date	consequence and at animal the congruence and only stop coning contents.
Final Contractual	Expiration Date
Settlement 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	None
Trade" Determination	
Mandatory Clearing	None
Determination	
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	3 months
Value	
Fixed Rate	Par; Custom Coupon
Notational Notional	ILS
Currency	
Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	• CLOB: 100,000
7.51	Trading Protocols other than CLOB: 0.01
Minimum Size	• CLOB: 100,000
T I' C	Trading Protocols other than CLOB: 0.01
Trading Conventions	Pay Fixed, Receive Float.
m 1 Ct 4 m	Receive Fixed, Pay Float. Receive Fixed, Pay Float.
Trade Start Types	• Spot : A new swap where the Effective Date is T+2 from the trade date.
Et to Official	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
7700 11 70 1	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	Expiration Date
Settlement Date Payment Lag	• Final Lag O days
1 ayıncın Lag	Fixed Leg: 0 days Floating Leg: 0 days
Settlement Method	Floating Leg: 0 days Financially Settled
Settlement Method Settlement Procedure	As determined by Clearing House or Bilateral
Settlement Procedure Settlement Currency	ILS
"Made Available to	None
Trade" Determination	IVUIC
Mandatory Clearing	None
Determination	TOR
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
Treportubic Devels	1.0 oct 10 to 10 to 10 to 1000

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	NZD
Currency	
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.
8	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
Dayment Conventions	Fixed Leg
Payment Conventions	8
	Payment Frequency: Monthly, Quarterly, Semi-Annual, Annual or At Maturity ACTIONS
	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	Unadjusted date at which the obligations under the swap stop being effective.
Date	
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	None
Trade" Determination	
Mandatory Clearing	None
Determination	
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

C	
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
Reference Rate Index	THB-THOR-OIS Compound THB-THOR-COMPOUND
Reference Rate Index	1 day
Term Value	1 day
Fixed Rate	Par; Custom Coupon
Notational Notional	Title Custom Coupon
Currency	
Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	CLOB: 100,000
	Trading Protocols other than CLOB: 0.01
Minimum Size	• CLOB: 100,000
William Size	• Trading Protocols other than CLOB: 0.01
Trading Conventions	Pay Fixed, Receive Float.
Trading Contentions	Receive Fixed, Pay Float.
Trade Start Types	• Spot: A new swap where the Effective Date is T+2 from the trade date.
Trade Suit Types	 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
Effective Date	11 years.
Maturity/Expiration Date	Unadjusted date at which obligations under the swap come into effect. Unadjusted date at which the obligations under the swap stop being effective.
Final Contractual	Expiration Date
Settlement Date	Expiration Date
Payment Lag	• Fixed Leg: 0 days
- u, ment mag	• Floating Leg: 0 days
Settlement Method	Financially Settled
Settlement Procedure	As determined by Clearing House or Bilateral
Settlement Currency	USD
"Made Available to	None
Trade" Determination	
Mandatory Clearing	None
Determination	
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
	,