

January 5, 2026

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) Non-Substantive Amendments to the Bloomberg SEF LLC Rulebook
BSEF Submission No. 2026-R-01

Ladies and Gentlemen:

Bloomberg SEF LLC (“**BSEF**”) is certifying to the U.S. Commodity Futures Trading Commission (“**CFTC**” or “**Commission**”) the amendment of its swap execution facility (“**SEF**”) Rulebook as detailed in **Exhibit A** (collectively, “**Rule Amendments**”). The Rule Amendments are effective on **January 15, 2026**.

We have provided in **Exhibit A** the explanation of the Rule Amendments and their compliance with the SEF core principles (“**Core Principles**”) as set forth in the Commodity Exchange Act (“**Act**”) and the regulations promulgated thereunder.

Exhibit B provides the amendments in the applicable Rulebook chapters in redline format.

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.6(d), BSEF hereby certifies that the Rulebook Amendments comply with the Act, including CFTC regulations under the Act. There were no substantive opposing views to the Rulebook Amendment.

BSEF certifies that this Rulebook Amendment has been concurrently posted on the BSEF website at <https://www.bloomberg.com/professional/product/sef-compliance/>. 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

Rulebook Chapter	Amendment Explanation	Explanation and analysis of the operation, purpose, and effect of the proposed rule or rule amendment and its compliance with applicable provisions of the Act, including core principles, and the Commission's regulations thereunder
Chapter 13. Rates Contracts Terms and Conditions	Rule 1301. AUD-BBSW Fixed-to-Floating	Core Principle 2 (Compliance with rules): BSEF believes that the Rule Amendments in Chapter 13 establish rules governing the operation of the facility, and provide additional clarity for Participants operating on the venue.
	Rule 1302. NOK NOWA OIS Compound Fixed-to-Floating	
	Rule 1303. EUR-EURIBOR Fixed-to-Floating	Core Principle 3 (Swaps not readily susceptible to manipulation): BSEF believes that Rule Amendments do not change the prior determination that swaps listed in Chapter 13 are not readily susceptible to manipulation.
	Rule 1308. USD Federal Funds OIS Compound Fixed-to-Floating	
	Rule 1309. DKK DESTROIS Compound Fixed-to-Floating	
	Rule 1315. USD Basis Swap	
	Rule 1317. SEK STIBOR SIDE Fixed-to-Floating	
	Rule 1318.A. USD SOFR OIS Compound Fixed-to-Floating	
	Rule 1329. MXN-TIE ON-OIS Compound Fixed-to-Floating	
	Rule 1331. AUD AONIA OIS Compound Fixed-to-Floating	
	Rule 1333. GBP SONIA OIS Compound Fixed-to-Floating	
	Rule 1335. NOK NIBOR Fixed-to-Floating	
	Rule 1336. DKK CIBOR2 Fixed-to-Floating	

	Rule 1337. HKD HIBOR Fixed-to-Floating	
	Rule 1338. PLN WIBOR Fixed-to-Floating	
	Rule 1339. ZAR JIBAR Fixed-to-Floating	
	Rule 1341. HUF BUBOR Fixed-to-Floating	
	Rule 1342. KRW CD 91D Fixed-to-Floating	
	Rule 1343. CZK PRIBOR Fixed-to-Floating	
	Rule 1344. CLP ICP Fixed-to-Floating	
	Rule 1345. MYR KLIBOR Fixed-to-Floating	
	Rule 1346. TWD TAIBOR Fixed-to-Floating	
	Rule 1347. INR MIBOR OIS Compound Fixed-to-Floating	
	Rule 1348. BRL CDI Zero Coupon Fixed-to-Floating	
	Rule 1350. CNY Fixing Repo Rate Fixed-to-Floating	
	Rule 1351. NZD BKBM FRA Fixed-to-Floating	
	Rule 1352. CHF SARON OIS Compound Fixed-to-Floating	
	Rule 1353. EUR EuroSTR OIS Compound Fixed-to-Floating	

	Rule 1354. JPY TONA OIS Compound Fixed-to-Floating	
	Rule 1356. SGD SORA OIS Compound Fixed-to-Floating	
	Rule 1357. CAD CORRA OIS Compound Fixed-to-Floating	
	Rule 1358. USA CPI U Zero Coupon Fixed-to-Floating	
	Rule 1359. EUR EXT CPI Zero Coupon Fixed-to-Floating	
	Rule 1360. UK RPI Zero Coupon Fixed-to-Floating	
	Rule 1361. FRC EXT CPI Zero Coupon Fixed-to-Floating	
	Rule 1362. COP IBR OIS Compound Fixed-to-Floating	
	Rule 1364. NZD NZIONA OIS Compound Fixed-to-Floating	
	Rule 1366. THB THOR OIS Compound Fixed-to-Floating	
	Rule 1369. ILS SHIR OIS Fixed-to-Floating Swap Contract	
	Rule 1370. ZAR ZARONIA OIS Fixed-to-Floating Swap Contract	
	Rule 1371. SEK SWESTR OIS Fixed-to-Floating Swap Contract	

EXHIBIT B

BLOOMBERG SEF LLC RULEBOOK

SWAP EXECUTION FACILITY

~~DECEMBER 24~~JANUARY 15, ~~2025~~2026

CHAPTER 13. RATES CONTRACTS TERMS AND CONDITIONS

RULE 1301. AUD-BBSW 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	AUD SWAP vs [Reference Rate Term Value] [Swap Tenor or Maturity]
Reference Rate Index	AUD-BBSW AUD-BBR-BBSW
Reference Rate Term Value	3, 6 months
Fixed Rate	Par; Custom Coupon
Notional Currency	AUD
Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Minimum Size	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Trading Conventions	<ul style="list-style-type: none"> • Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	<ul style="list-style-type: none"> • 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 <ul style="list-style-type: none"> • Payment Frequency: Semi-Annual, Quarterly • Day Count Conventions: ACT/365(Fixed) • Business Calendar: Sydney • Business Day Conventions: Modified Following Floating Leg <ul style="list-style-type: none"> • Payment/Resets: Semi-Annual, Quarterly • Day Count Conventions: ACT/365(Fixed) • Business Calendar: Sydney • Fixing Calendar: Sydney • 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. A Cleared Swap can have any tenor eligible for clearing in an applicable Clearing House. A Non-Cleared Swap can have any tenor as agreed by counterparties.
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	<ul style="list-style-type: none"> • Fixed Leg: 0 days • Floating Leg: 0 days
Settlement Method	Financially Settled
Settlement Procedure	As determined by Clearing House or Bilateral
Settlement Currency	AUD
“Made Available to Trade” Determination	None
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	CME, LCH
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 1302. NOK NOWA 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	NOK NOWA OIS [Tenor or Maturity Date]
Reference Rate Index	NOK-NOWA-OIS Compound
Reference Rate Index Term Value	1 day
Fixed Rate	Par; Custom Coupon
Notional Currency	NOK
Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Minimum Size	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Trading Conventions	<ul style="list-style-type: none"> • Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	<ul style="list-style-type: none"> • 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	<p>Fixed Leg</p> <ul style="list-style-type: none"> • Payment: Annual • Day Count Conventions: ACT/365, or as agreed by the counterparties • Holiday Calendar: Oslo • Business Day Conventions: Modified Following with adjustment to period end dates <p>Floating Leg</p> <ul style="list-style-type: none"> • Payment/Resets: 28 Days • Day Count Conventions: ACT/365 agreed by the counterparties • Holiday Calendar: Oslo • Business Day Conventions: Modified Following with adjustment to period end dates
Swap Tenor	<p>The duration of time from the effective date to the maturity date. A contract can have a tenor from 7 days to up to 16 years.</p> <p>A Cleared Swap can have any tenor eligible for clearing in an applicable Clearing House.</p> <p>A Non-Cleared Swap can have any tenor as agreed by counterparties.</p>
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	<ul style="list-style-type: none"> • 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 the 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	CME
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 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
Notional Currency	EUR
Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Minimum Size	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Trading Conventions	<ul style="list-style-type: none"> • Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	<ul style="list-style-type: none"> • 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	<p>Fixed Leg</p> <ul style="list-style-type: none"> • Payment Frequency: Quarterly, Semi-Annual, Annual • Day Count Conventions: 30/360, ACT/360, 30E/360 • Business Calendar: Target • Business Day Conventions: Modified Following <p>Floating Leg</p> <ul style="list-style-type: none"> • 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. <u>A Cleared Swap can have any tenor eligible for clearing in an applicable Clearing House.</u> <u>A Non-Cleared Swap can have any tenor as agreed by counterparties.</u>
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	<ul style="list-style-type: none"> • 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 Subject to Clearing requirements
Trading Hours	00:01 -24:00 Sunday-Friday (Eastern Time)
Clearing House	CME, LCH, Eurex
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
Notional Currency	USD
Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Minimum Size	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Trading Conventions	<ul style="list-style-type: none"> • Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	<ul style="list-style-type: none"> • 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	<p>Fixed Leg</p> <ul style="list-style-type: none"> • Payment Frequency: Quarterly, Semi-annual, Annual • Day Count Conventions: ACT/360, Act/365, 30/360 • Business Calendar: New York • Business Day Conventions: Modified Following <p>Floating Leg</p> <ul style="list-style-type: none"> • 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. A Cleared Swap can have any tenor eligible for clearing in an applicable Clearing House. A Non-Cleared Swap can have any tenor as agreed by counterparties.
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	<ul style="list-style-type: none"> • 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	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	CME, LCH, Eurex
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 1309. DKK DESTROIS Compound 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	DKK DESTROIS [Swap Tenor or Maturity Date]
Notional Currency	DKK
Reference Rate Index	DKK-DESTROIS Compound
Reference Rate Index Term Value	1 day
Fixed Rate	Par; custom coupon
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 <ul style="list-style-type: none"> o Payment: Annual o Day Count Conventions: ACT/360 o Holiday Calendar: Denmark o Business Day Conventions: Modified Following with adjustment to period end dates Floating Leg <ul style="list-style-type: none"> o Payment/Resets: Daily, Annual o Day Count Conventions: ACT/360 o Holiday Calendar: Denmark o 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 4050 days. A Cleared Swap can have any tenor eligible for clearing in an applicable Clearing House. A Non-Cleared Swap can have any tenor as agreed by counterparties.
Effective Date	Unadjusted date at which the 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 the Clearing House or Bilateral
Settlement Currency	DKK
“Made Available to Trade” Determination	None
Mandatory Clearing Determination	None
Trading Hours	00:01-24:00 Sunday-Friday (Eastern Time)
Clearing House	LCH, Eurex
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 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
Notional Currency	USD
Notional Schedule	Constant
Quoting Convention	Spread
Minimum Increment	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Minimum Size	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Trading Conventions	<ul style="list-style-type: none"> • Buy = Pay Spread • Sell = Receive Spread
Trade Start Types	<ul style="list-style-type: none"> • 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 <ul style="list-style-type: none"> • 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 <ul style="list-style-type: none"> • 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. A Cleared Swap can have any tenor eligible for clearing in an applicable Clearing House. A Non-Cleared Swap can have any tenor as agreed by counterparties.
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	<ul style="list-style-type: none"> • 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	CME, LCH, Eurex
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 1317. SEK STIBOR SIDE 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	SEK SWAP VS 3M [Reference Rate Term Value] [Swap Tenor or Maturity Date]
Reference Rate Index	SEK-STIBOR SEK-STIBOR-SIDE
Reference Rate Term Value	3 months
Fixed Rate	Par; Custom Coupon
Notional Currency	SEK
Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Minimum Size	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Trading Conventions	<ul style="list-style-type: none"> • Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	<ul style="list-style-type: none"> • 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	<p>Fixed Leg</p> <ul style="list-style-type: none"> • Payment Frequency: Quarterly, Semi-Annual, Annual • Day Count Conventions: 30/360, ACT/360, ACT/365 • Business Calendar: Stockholm • Business Day Conventions: Modified Following <p>Floating Leg</p> <ul style="list-style-type: none"> • Payment/Resets: Quarterly, Semi-Annual • Day Count Conventions: ACT/360 • Business Calendar: Stockholm • Fixing Calendar: Stockholm • 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 as long as 31 years. A Cleared Swap can have any tenor eligible for clearing in an applicable Clearing House. A Non-Cleared Swap can have any tenor as agreed by counterparties.
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	<ul style="list-style-type: none"> • Fixed Leg: 0 days • Floating Leg: 0 days
Settlement Method	Financially Settled
Settlement Procedure	As determined by Clearing House or Bilateral
Settlement Currency	SEK
“Made Available to Trade” Determination	None
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	CME, LCH
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 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”)
Notional Currency	USD
Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Minimum Size	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Trading Conventions	<ul style="list-style-type: none"> • Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	<ul style="list-style-type: none"> • 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	<p>Fixed Leg</p> <ul style="list-style-type: none"> • 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 <p>Floating Leg</p> <ul style="list-style-type: none"> • 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. A Cleared Swap can have any tenor eligible for clearing in an applicable Clearing House. A Non-Cleared Swap can have any tenor as agreed by counterparties.
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	CME, LCH, Eurex
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. MXN-TIE 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-TIE (Tenor)
Reference Rate Index	MXN-TIE 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	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Minimum Size	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Trading Conventions	<ul style="list-style-type: none"> • Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	<ul style="list-style-type: none"> • 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	<p>Fixed Leg</p> <ul style="list-style-type: none"> • Payment: 28 Days • Day Count Conventions: ACT/360 • Holiday Calendar: Mexico City • Business Day Conventions: Following <p>Floating Leg</p> <ul style="list-style-type: none"> • Payment/Resets: 28 Days • Day Count Conventions: ACT/360 • Holiday Calendar: Mexico City • Business Day Conventions: Following
Swap Tenor	<p>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.</p> <p>A Cleared Swap can have any tenor eligible for clearing in an applicable Clearing House.</p> <p>A Non-Cleared Swap can have any tenor as agreed by counterparties.</p>
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	<ul style="list-style-type: none"> • 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	CME, LCH
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 1331. AUD AONIA 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	AUD OIS SWAP [Reference Rate Term Value] [Swap Tenor or Maturity Date]
Reference Rate Index	AUD-AONIA-OIS Compound AUD-AONIA-OIS-COMPOUND
Reference Rate Term Value	1 day
Fixed Rate	Par; Custom Coupon
Notional Currency	AUD
Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Minimum Size	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Trading Conventions	<ul style="list-style-type: none"> • Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	<ul style="list-style-type: none"> • 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	<p>Fixed Leg</p> <ul style="list-style-type: none"> • Payment Frequency: Annual • Day Count Conventions: ACT/365 • Business Calendar: Sydney • Business Day Conventions: Modified Following with adjustment to period end dates <p>Floating Leg</p> <ul style="list-style-type: none"> • Payment/Resets: Annual • Day Count Conventions: ACT/365 • Business Calendar: Sydney • Fixing Calendar: Sydney • 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 month to 30 years. A Cleared Swap can have any tenor eligible for clearing in an applicable Clearing House. A Non-Cleared Swap can have any tenor as agreed by counterparties.
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	<ul style="list-style-type: none"> • 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	AUD
“Made Available to Trade” Determination	None
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	CME, LCH
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 1333. GBP SONIA 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	GBP SWAP VS SON [Reference Rate Term Value] [Swap Tenor or Maturity Date]
Reference Rate Index	GBP-SONIA-OIS Compound GBP-SONIA-COMPOUND
Reference Rate Term Value	1 day
Fixed Rate	Par; Custom Coupon
Notional Currency	GBP
Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Minimum Size	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Trading Conventions	<ul style="list-style-type: none"> • Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	<ul style="list-style-type: none"> • 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	<p>Fixed Leg</p> <ul style="list-style-type: none"> • Payment Frequency: Monthly, Quarterly, Semi-Annual, Annual • Day Count Conventions: ACT/360, ACT/365.FIXED, ACT/ACT.ISDA, 30/360 • Business Calendars: London/GBLO; selected other calendars supported by a clearing house • Business Day Conventions: Modified Following, Following, Preceding, None <p>Floating Leg</p> <ul style="list-style-type: none"> • Payment/Resets: Monthly, Quarterly, Semi-Annual, Annual • Day Count Conventions: ACT/365.FIXED • Business Calendar: London/GBLO; selected other calendars supported by a clearing house • Fixing Calendar: London/GBLO • Business Day Conventions: Modified Following, Following, Preceding, None
Swap Tenor	<p>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.</p> <p><u>A Cleared Swap can have any tenor eligible for clearing in an applicable Clearing House.</u></p> <p><u>A Non-Cleared Swap can have any tenor as agreed by counterparties.</u></p>
Effective Date	Unadjusted date at which obligations under the swap come into effect.
Maturity/Expiration Date	Unadjusted date at which obligations under the swap come into effect.
Final Contractual Settlement Date	Expiration Date
Payment Lag	<ul style="list-style-type: none"> • Fixed Leg: 0 days, or the same number of days as the Floating Leg. • Floating Leg: 0 to 5 days
Settlement Method	Financially Settled
Settlement Procedure	As determined by Clearing House or Bilateral
Settlement Currency	GBP
“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	CME, LCH, Eurex
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 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
Notional Currency	NOK
Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Minimum Size	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Trading Conventions	<ul style="list-style-type: none"> • Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	<ul style="list-style-type: none"> • 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	<p>Fixed Leg</p> <ul style="list-style-type: none"> • Payment Frequency: Annual • Day Count Conventions: 30/360 • Business Calendar: Oslo • Business Day Conventions: Modified Following <p>Floating Leg</p> <ul style="list-style-type: none"> • 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. A Cleared Swap can have any tenor eligible for clearing in an applicable Clearing House. A Non-Cleared Swap can have any tenor as agreed by counterparties.
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	<ul style="list-style-type: none"> • 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	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	CME, LCH
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 1336. DKK CIBOR2 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	DKK SWAP VS [Reference Rate Term Value] [Swap Tenor or Maturity Date]
Reference Rate Index	DKK-CIBOR2 DKK-CIBOR2-DKNA13
Reference Rate Index Term Value	3, 6 months
Fixed Rate	Par; Custom Coupon
Notional Currency	DKK
Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Minimum Size	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Trading Conventions	<ul style="list-style-type: none"> • Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	<ul style="list-style-type: none"> • 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 <ul style="list-style-type: none"> • Payment Frequency: Annual • Day Count Conventions: 30/360 • Business Calendar: Copenhagen • Business Day Conventions: Modified Following Floating Leg <ul style="list-style-type: none"> • Payment/Resets: Semi-Annual/Semi-Annual • Day Count Conventions: ACT/360 • Business Calendar: Copenhagen • 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. <u>A Cleared Swap can have any tenor eligible for clearing in an applicable Clearing House.</u> <u>A Non-Cleared Swap can have any tenor as agreed by counterparties.</u>
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	<ul style="list-style-type: none"> • Fixed Leg: 0 days • Floating Leg: 0 days
Settlement Method	Financially Settled
Settlement Procedure	As determined by Clearing House or Bilateral
Settlement Currency	DKK
“Made Available to Trade” Determination	None
Mandatory Clearing Determination	None
Trading Hours	00:01-24:00 Sunday-Friday (Eastern Time)
Clearing House	CME, LCH
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
Notional Currency	HKD
Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Minimum Size	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Trading Conventions	<ul style="list-style-type: none"> • Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	<ul style="list-style-type: none"> • 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 <ul style="list-style-type: none"> • Payment Frequency: Quarterly • Day Count Conventions: ACT/365 • Business Calendar: Hong Kong • Business Day Conventions: Modified Following Floating Leg <ul style="list-style-type: none"> • 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. A Cleared Swap can have any tenor eligible for clearing in an applicable Clearing House. A Non-Cleared Swap can have any tenor as agreed by counterparties.
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	<ul style="list-style-type: none"> • 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	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 Venue	CME, LCH
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
Notional Currency	PLN
Notional Schedule	Constant
Quoting Convention	As agreed by the counterparties
Minimum Increment	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Minimum Size	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Trading Conventions	<ul style="list-style-type: none"> • Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	<ul style="list-style-type: none"> • 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	<p>Fixed Leg</p> <ul style="list-style-type: none"> • Payment Frequency: Annual • Day Count Conventions: ACT/ACT • Business Calendar: Warsaw • Business Day Conventions: Modified Following <p>Floating Leg</p> <ul style="list-style-type: none"> • Payment/Resets: Semi-Annual/Semi-Annual • Day Count Conventions: ACT/365 • Business Calendar: Warsaw • Business Day Conventions: Modified Following
Swap Tenor	<p>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.</p> <p>A Cleared Swap can have any tenor eligible for clearing in an applicable Clearing House.</p> <p>A Non-Cleared Swap can have any tenor as agreed by counterparties.</p>
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	<ul style="list-style-type: none"> • 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	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	CME, LCH
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
Notional Currency	ZAR
Notional Schedule	Constant
Quoting Convention	As agreed by the counterparties
Minimum Increment	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Minimum Size	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Trading Conventions	<ul style="list-style-type: none"> • Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	<ul style="list-style-type: none"> • 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 <ul style="list-style-type: none"> • Payment: Quarterly • Day Count Conventions: ACT/365 • Holiday Calendar: Johannesburg • Business Day Conventions: Modified Following Floating Leg <ul style="list-style-type: none"> • 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. A Cleared Swap can have any tenor eligible for clearing in an applicable Clearing House. A Non-Cleared Swap can have any tenor as agreed by counterparties.
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	<ul style="list-style-type: none"> • 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	CME, LCH
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 1341. HUF BUBOR 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	HUF SWAP VS [Reference Rate Term Value] [Swap Tenor or Maturity Date]
Reference Rate Index	HUF-BUBOR HUF-BUBOR-Reuters
Reference Rate Index Term Value	6 months
Fixed Rate	Par; Custom Coupon
Notional Currency	HUF
Notional Schedule	Constant
Quoting Convention	As agreed by the counterparties
Minimum Increment	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Minimum Size	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Trading Conventions	<ul style="list-style-type: none"> • Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	<ul style="list-style-type: none"> • 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	<p>Fixed Leg</p> <ul style="list-style-type: none"> • Payment Frequency: Annual • Day Count Conventions: ACT/365 • Business Calendar: Budapest • Business Day Conventions: Modified Following <p>Floating Leg</p> <ul style="list-style-type: none"> • Payment/Resets: Semi-Annual/Semi-Annual • Day Count Conventions: ACT/360 • Business Calendar: Budapest • 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 21 years. A Cleared Swap can have any tenor eligible for clearing in an applicable Clearing House. A Non-Cleared Swap can have any tenor as agreed by counterparties.
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	<ul style="list-style-type: none"> • Fixed Leg: 0 days • Floating Leg: 0 days
Settlement Method	Financially Settled
Settlement Procedure	As determined by Clearing House or Bilateral
Settlement Currency	HUF
“Made Available to Trade” Determination	None
Mandatory Clearing Determination	None
Trading Hours	00:01-24:00 Sunday-Friday (Eastern Time)
Clearing House	CME, LCH
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 1342. KRW CD 91D 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	KRW SWAP VS [Reference Rate Term Value] [Swap Tenor or Maturity Date]
Reference Rate Index	KRW-CD 91D KRW-CD-KSDA-Bloomberg
Reference Rate Index Term Value	3 months
Fixed Rate	Par; Custom Coupon
Notional Currency	KRW
Notional Schedule	Constant
Quoting Convention	As agreed by the counterparties
Minimum Increment	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Minimum Size	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Trading Conventions	<ul style="list-style-type: none"> • Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	<ul style="list-style-type: none"> • 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	<p>Fixed Leg</p> <ul style="list-style-type: none"> • Payment Frequency: Quarterly • Day Count Conventions: ACT/365 • Business Calendar: Seoul/New York • Business Day Conventions: Modified Following <p>Floating Leg</p> <ul style="list-style-type: none"> • Payment/Resets: Quarterly/Quarterly • Day Count Conventions: ACT/365 • Business Calendar: Seoul/New York • Business Day Conventions: Modified Following
Swap Tenor	<p>The duration of time from the effective date to the maturity date. A contract can have a Tenor from 28 days to up to 21 years.</p> <p><u>A Cleared Swap can have any tenor eligible for clearing in an applicable Clearing House.</u></p> <p><u>A Non-Cleared Swap can have any tenor as agreed by counterparties.</u></p>
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	<ul style="list-style-type: none"> • 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	CME, LCH
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
Notional Currency	CZK
Notional Schedule	Constant
Quoting Convention	As agreed by the counterparties
Minimum Increment	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Minimum Size	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Trading Conventions	<ul style="list-style-type: none"> • Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	<ul style="list-style-type: none"> • 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	<p>Fixed Leg</p> <ul style="list-style-type: none"> • Payment Frequency: Annual • Day Count Conventions: ACT/360 • Business Calendar: Prague • Business Day Conventions: Modified Following <p>Floating Leg</p> <ul style="list-style-type: none"> • Payment/Resets: Semi-Annual/ Semi-Annual • Day Count Conventions: ACT/360 • Business Calendar: Prague • Business Day Conventions: Modified Following
Swap Tenor	<p>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.</p> <p><u>A Cleared Swap can have any tenor eligible for clearing in an applicable Clearing House.</u></p> <p><u>A Non-Cleared Swap can have any tenor as agreed by counterparties.</u></p>
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	<ul style="list-style-type: none"> • 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	CME, LCH
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 CLP-CAMARA
Reference Rate Index Term Value	1 day
Fixed Rate	Par; Custom Coupon
Notional Currency	CLP
Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Minimum Size	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Trading Conventions	<ul style="list-style-type: none"> • Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	<ul style="list-style-type: none"> • 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 <ul style="list-style-type: none"> • Payment Frequency: Semi-Annual • Day Count Conventions: ACT/360 • Business Calendar: Santiago • Business Day Conventions: Modified Following Floating Leg <ul style="list-style-type: none"> • 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. A Cleared Swap can have any tenor eligible for clearing in an applicable Clearing House. A Non-Cleared Swap can have any tenor as agreed by counterparties.
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	<ul style="list-style-type: none"> • 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	CME, LCH
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
Notional Currency	MYR
Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Minimum Size	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Trading Conventions	<ul style="list-style-type: none"> • Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	<ul style="list-style-type: none"> • 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	<p>Fixed Leg</p> <ul style="list-style-type: none"> • Payment Frequency: Quarterly • Day Count Conventions: ACT/365 • Business Calendar: Kuala Lumpur/New York • Business Day Conventions: Modified Following <p>Floating Leg</p> <ul style="list-style-type: none"> • Payment/Resets: Quarterly/Quarterly • Day Count Conventions: ACT/365 • Business Calendar: Kuala Lumpur/New York • Business Day Conventions: Modified Following
Swap Tenor	<p>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.</p> <p>A Cleared Swap can have any tenor eligible for clearing in an applicable Clearing House.</p> <p>A Non-Cleared Swap can have any tenor as agreed by counterparties.</p>
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	<ul style="list-style-type: none"> • 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	None
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
Notional Currency	TWD
Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Minimum Size	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Trading Conventions	<ul style="list-style-type: none"> • Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	<ul style="list-style-type: none"> • 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	<p>Fixed Leg</p> <ul style="list-style-type: none"> • Payment Frequency: Quarterly • Day Count Conventions: ACT/365 • Business Calendar: Taipei/New York • Business Day Conventions: Modified Following <p>Floating Leg</p> <ul style="list-style-type: none"> • Payment/Resets: Quarterly/Quarterly • Day Count Conventions: ACT/365 • Business Calendar: Taipei/New York • Business Day Conventions: Modified Following
Swap Tenor	<p>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.</p> <p><u>A Cleared Swap can have any tenor eligible for clearing in an applicable Clearing House.</u></p> <p><u>A Non-Cleared Swap can have any tenor as agreed by counterparties.</u></p>
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	<ul style="list-style-type: none"> • 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
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
Notional Currency	INR
Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Minimum Size	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Trading Conventions	<ul style="list-style-type: none"> • Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	<ul style="list-style-type: none"> • 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	<p>Fixed Leg</p> <ul style="list-style-type: none"> • Payment Frequency: Annual • Day Count Conventions: ACT/365 • Business Calendar: Mumbai/New York • Business Day Conventions: Modified Following <p>Floating Leg</p> <ul style="list-style-type: none"> • Payment/Resets: Annual/Daily • Day Count Conventions: ACT/365 • Business Calendar: Mumbai/New York • Business Day Conventions: Modified Following
Swap Tenor	<p>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.</p> <p>A Cleared Swap can have any tenor eligible for clearing in an applicable Clearing House.</p> <p>A Non-Cleared Swap can have any tenor as agreed by counterparties.</p>
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	<ul style="list-style-type: none"> • 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	CME, LCH
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
Notional Currency	BRL
Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Minimum Size	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Trading Conventions	<ul style="list-style-type: none"> • Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	<ul style="list-style-type: none"> • 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	<p>Fixed Leg</p> <ul style="list-style-type: none"> • Payment Frequency: At Maturity • Day Count Conventions: DU/252 • Business Calendar: Brazil/New York • Business Day Conventions: Following <p>Floating Leg</p> <ul style="list-style-type: none"> • Payment/Resets: At maturity/daily • Day Count Conventions: DU/252 • Business Calendar: Brazil/New York • Business Day Conventions: Following
Swap Tenor	<p>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.</p> <p>A Cleared Swap can have any tenor eligible for clearing in an applicable Clearing House.</p> <p>A Non-Cleared Swap can have any tenor as agreed by counterparties.</p>
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	<ul style="list-style-type: none"> • 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	CME
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
Notional Currency	CNY
Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Minimum Size	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Trading Conventions	<ul style="list-style-type: none"> • Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	<ul style="list-style-type: none"> • 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 <ul style="list-style-type: none"> • 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 <ul style="list-style-type: none"> • 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. A Cleared Swap can have any tenor eligible for clearing in an applicable Clearing House. A Non-Cleared Swap can have any tenor as agreed by counterparties.
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	<ul style="list-style-type: none"> • 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	CME, LCH
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
Notional Currency	NZD
Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Minimum Size	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Trading Conventions	<ul style="list-style-type: none"> • Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	<ul style="list-style-type: none"> • 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	<p>Fixed Leg</p> <ul style="list-style-type: none"> • Payment Frequency: Monthly, Quarterly, Semi-Annual, Annual, At Maturity • Day Count Conventions: ACT/365.FIXED or as agreed by the counterparties. • Business Calendars: New Zealand • Business Day Conventions: Modified Following with adjustment to period end dates <p>Floating Leg</p> <ul style="list-style-type: none"> • Payment/Resets: Quarterly • Day Count Conventions: ACT/365.FIXED, or as agreed by the counterparties • Business Calendars: New Zealand • 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. A Cleared Swap can have any tenor eligible for clearing in an applicable Clearing House. A Non-Cleared Swap can have any tenor as agreed by counterparties.
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	<ul style="list-style-type: none"> • 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	CME, LCH
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
Notional Currency	CHF
Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Minimum Size	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Trading Conventions	<ul style="list-style-type: none"> • Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	<ul style="list-style-type: none"> • 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	<p>Fixed Leg</p> <ul style="list-style-type: none"> • 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 <p>Floating Leg</p> <ul style="list-style-type: none"> • 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. A Cleared Swap can have any tenor eligible for clearing in an applicable Clearing House. A Non-Cleared Swap can have any tenor as agreed by counterparties.
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	<ul style="list-style-type: none"> • 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	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	CME, LCH, Eurex
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
Notional Currency	EUR
Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Minimum Size	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Trading Conventions	<ul style="list-style-type: none"> • Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	<ul style="list-style-type: none"> • 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	<p>Fixed Leg</p> <ul style="list-style-type: none"> • 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 <p>Floating Leg</p> <ul style="list-style-type: none"> • 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. A Cleared Swap can have any tenor eligible for clearing in an applicable Clearing House. A Non-Cleared Swap can have any tenor as agreed by counterparties.
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	<ul style="list-style-type: none"> • 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	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 Venue	CME, LCH, Eurex
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
Notional Currency	JPY
Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Minimum Size	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Trading Conventions	<ul style="list-style-type: none"> • Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	<ul style="list-style-type: none"> • 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	<p>Fixed Leg</p> <ul style="list-style-type: none"> • 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 <p>Floating Leg</p> <ul style="list-style-type: none"> • 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. A Cleared Swap can have any tenor eligible for clearing in an applicable Clearing House. A Non-Cleared Swap can have any tenor as agreed by counterparties.
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	<ul style="list-style-type: none"> • 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	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	JSCC, LCH, CME, Eurex
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
Notional Currency	SGD
Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Minimum Size	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Trading Conventions	<ul style="list-style-type: none"> • Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	<ul style="list-style-type: none"> • 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	<p>Fixed Leg</p> <ul style="list-style-type: none"> • 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 <p>Floating Leg</p> <ul style="list-style-type: none"> • 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	<p>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.</p> <p>A Cleared Swap can have any tenor eligible for clearing in an applicable Clearing House.</p> <p>A Non-Cleared Swap can have any tenor as agreed by counterparties.</p>
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	<ul style="list-style-type: none"> • 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	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	LCH
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
Notional Currency	CAD
Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Minimum Size	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Trading Conventions	<ul style="list-style-type: none"> • Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	<ul style="list-style-type: none"> • 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 <ul style="list-style-type: none"> • 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 <ul style="list-style-type: none"> • 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. A Cleared Swap can have any tenor eligible for clearing in an applicable Clearing House. A Non-Cleared Swap can have any tenor as agreed by counterparties.
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	<ul style="list-style-type: none"> • 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	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	CME, LCH
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
Notional Currency	USD
Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Minimum Size	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Trading Conventions	<ul style="list-style-type: none"> • Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	<ul style="list-style-type: none"> • 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	<p>Fixed Leg</p> <ul style="list-style-type: none"> • 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 <p>Inflation Leg</p> <ul style="list-style-type: none"> • 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. A Cleared Swap can have any tenor eligible for clearing in an applicable Clearing House. A Non-Cleared Swap can have any tenor as agreed by counterparties.
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	<ul style="list-style-type: none"> • 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
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
Notional Currency	EUR
Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Minimum Size	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Trading Conventions	<ul style="list-style-type: none"> • Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	<ul style="list-style-type: none"> • 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	<p>Fixed Leg</p> <ul style="list-style-type: none"> • 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. <p>Inflation Leg</p> <ul style="list-style-type: none"> • 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. A Cleared Swap can have any tenor eligible for clearing in an applicable Clearing House. A Non-Cleared Swap can have any tenor as agreed by counterparties.
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	<ul style="list-style-type: none"> • 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, Eurex
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
Notional Currency	GBP
Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Minimum Size	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Trading Conventions	<ul style="list-style-type: none"> • Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	<ul style="list-style-type: none"> • 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	<ul style="list-style-type: none"> • Non-linear: 2 months for Non-linear • Linear: 3 months-12 months
Payment Conventions	<p>Fixed Leg</p> <ul style="list-style-type: none"> • 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. <p>Inflation Leg</p> <ul style="list-style-type: none"> • 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. A Cleared Swap can have any tenor eligible for clearing in an applicable Clearing House. A Non-Cleared Swap can have any tenor as agreed by counterparties.
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	<ul style="list-style-type: none"> • 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, Eurex
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
Notional Currency	EUR
Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Minimum Size	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Trading Conventions	<ul style="list-style-type: none"> • Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	<ul style="list-style-type: none"> • 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	<p>Fixed Leg</p> <ul style="list-style-type: none"> • 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. <p>Inflation Leg</p> <ul style="list-style-type: none"> • 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. A Cleared Swap can have any tenor eligible for clearing in an applicable Clearing House. A Non-Cleared Swap can have any tenor as agreed by counterparties.
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	<ul style="list-style-type: none"> • 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, Eurex
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
Notional Currency	COP
Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Minimum Size	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Trading Conventions	<ul style="list-style-type: none"> • Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	<ul style="list-style-type: none"> • 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	<p>Fixed Leg</p> <ul style="list-style-type: none"> • 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 <p>Floating Leg</p> <ul style="list-style-type: none"> • 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	<p>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.</p> <p>A Cleared Swap can have any tenor eligible for clearing in an applicable Clearing House.</p> <p>A Non-Cleared Swap can have any tenor as agreed by counterparties.</p>
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	<ul style="list-style-type: none"> • 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	CME, LCH
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
Notional Currency	NZD
Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Minimum Size	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Trading Conventions	<ul style="list-style-type: none"> • Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	<ul style="list-style-type: none"> • 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	<p>Fixed Leg</p> <ul style="list-style-type: none"> • Payment Frequency: Monthly, Quarterly, Semi-Annual, Annual or At Maturity • Day Count Conventions: ACT/365 • Business Calendar: New Zealand • Business Day Conventions: Modified Following <p>Floating Leg</p> <ul style="list-style-type: none"> • Payment/Resets: Monthly, Quarterly, Semi-Annual, Annual or At Maturity • Day Count Conventions: ACT/365 • Business Calendar: New Zealand • Business Day Conventions: Modified Following
Swap Tenor	<p>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. A Cleared Swap can have any tenor eligible for clearing in an applicable Clearing House. A Non-Cleared Swap can have any tenor as agreed by counterparties.</p>
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	<ul style="list-style-type: none"> • 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
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
Notional Currency	THB
Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Minimum Size	<ul style="list-style-type: none"> • CLOB: 100,000 • Trading Protocols other than CLOB: 0.01
Trading Conventions	<ul style="list-style-type: none"> • Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	<ul style="list-style-type: none"> • 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	<p>Fixed Leg</p> <ul style="list-style-type: none"> • Payment Frequency: Monthly, Quarterly, Semi-Annual, Annual • Day Count Conventions: ACT/365 • Business Calendar: Bangkok, New York • Business Day Conventions: Modified Following <p>Floating Leg</p> <ul style="list-style-type: none"> • Payment/Resets: Monthly, Quarterly, Semi-Annual, Annual • Day Count Conventions: ACT/365 • Business Calendar: Bangkok, New York • Business Day Conventions: Modified Following
Swap Tenor	<p>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.</p> <p>A Cleared Swap can have any tenor eligible for clearing in an applicable Clearing House.</p> <p>A Non-Cleared Swap can have any tenor as agreed by counterparties.</p>
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	<ul style="list-style-type: none"> • 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
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 1369. ILS SHIR OIS Fixed-to-Floating Swap Contract

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	<div>Fixed Leg</div> <ul style="list-style-type: none"> ○ Payment: Annual ○ Day Count Conventions: ACT/365.FIXED ○ Holiday Calendar: Israel ○ Business Day Conventions: Modified Following with adjustment to period end dates <div>Floating Leg</div> <ul style="list-style-type: none"> ○ Payment: Annual ○ Resets: Daily ○ Day Count Conventions: ACT/365.FIXED ○ Holiday Calendar: Israel ○ 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 4050 days. A Cleared Swap can have any tenor eligible for clearing in an applicable Clearing House. A Non-Cleared Swap can have any tenor as agreed by counterparties.
Effective Date	Unadjusted date at which the 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 the 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
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 1370. ZAR ZARONIA OIS Fixed-to-Floating Swap Contract

	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 <ul style="list-style-type: none"> ○ Payment: Annual ○ Day Count Conventions: ACT/365.FIXED ○ Holiday Calendar: South Africa ○ Business Day Conventions: Modified Following with adjustment to period end dates Floating Leg <ul style="list-style-type: none"> ○ Payment: Annual ○ Resets: Daily ○ Day Count Conventions: ACT/365.FIXED ○ Holiday Calendar: South Africa ○ 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 11375 days. A Cleared Swap can have any tenor eligible for clearing in an applicable Clearing House. A Non-Cleared Swap can have any tenor as agreed by counterparties.
Effective Date	Unadjusted date at which the 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 the 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	LCH
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 1371. SEK SWESTR OIS Fixed-to-Floating Swap Contract

	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 <ul style="list-style-type: none"> ○ Payment: Annual ○ Day Count Conventions: ACT/365.FIXED ○ Holiday Calendar: South Africa ○ Business Day Conventions: Modified Following with adjustment to period end dates Floating Leg <ul style="list-style-type: none"> ○ Payment: Annual ○ Resets: Daily ○ Day Count Conventions: ACT/360 ○ Holiday Calendar: Sweden ○ 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 4050 days. A Cleared Swap can have any tenor eligible for clearing in an applicable Clearing House. A Non-Cleared Swap can have any tenor as agreed by counterparties.
Effective Date	Unadjusted date at which the 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 the Clearing House or Bilateral
Settlement Currency	SEK
“Made Available to Trade” Determination	None
Mandatory Clearing Determination	None
Trading Hours	00:01-24:00 Sunday-Friday (Eastern Time)
Clearing House	LCH Limited
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