Bloomberg

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August 20, 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(a) Certification: Amendments to the Bloomberg SEF LLC Rulebook BSEF Submission No. 2026-R-06

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 **September 08, 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(a), 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 1. Definitions	**"RFQT"**: Revised to include rate asset class and provide more clear explanation of the mechanics of price improvement function.	**Core Principle 2 (Compliance with rules):** BSEF believes that the Rule Amendments establish rules governing the operation of the facility, and provide additional clarity for Participants operating on the venue regarding SEF's disciplinary process.
Chapter 13. Rates Contracts Terms and Conditions	**RULE 1302. NOK NOWA OIS Compound Fixed-to-Floating**: Clearing House, removed CME, replaced with LCH **RULE 1317. SEK STIBOR SIDE Fixed-to-Floating**: Clearance House, added EUREX **RULE 1335. NOK NIBOR Fixed-to-Floating**: Clearance House, added EUREX **RULE 1336. DKK CIBOR2 Fixed-to-Floating**: Clearance House, added EUREX **RULE 1338. PLN WIBOR Fixed-to-Floating**: Clearance House, added EUREX **RULE 1341. HUF BUBOR Fixed-to-Floating**: Clearance House, added EUREX **RULE 1343. CZK PRIBOR Fixed-to-Floating**: Clearance House, added EUREX **RULE 1345. MYR KLIBOR Fixed-to-Floating**: Clearing House, added LCH **RULE 1356. SGD SORA OIS Compound Fixed-to-Floating**: Clearing House, added CME **RULE 1370. ZAR ZARONIA OIS Fixed-to-Floating Swap Contract**: Clearing House, added CME	**Core Principle 2 (Compliance with rules):** BSEF believes that the Rule Amendments establish rules governing the operation of the facility, and provide additional clarity for Participants operating on the venue regarding SEF's disciplinary process. **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 1371. SEK SWESTR OIS Fixed-to-Floating Swap Contract: Payment Conventions, added 360 Holiday Calendar, deleted South Africa, added Sweden	Non-Substantive Changes

EXHIBIT B

BLOOMBERG SEF LLC RULEBOOK

SWAP EXECUTION FACILITY

~~JUNE 10, 2026~~ SEPTEMBER 8, 2026

CHAPTER 1. DEFINITIONS

When used in the Rules the following terms shall have the respective meanings as follows:

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"**RFQT**" means a functionality of the SEF Platform that allows a Requesting Participant to send an RFQ ~~to~~ for ~~buy and/or sell~~ a Swap to any Participant(s), to which all such Participant(s) may respond with a firm or indicative quote. The Requesting Participant may send to the SEF Platform an acceptance of a firm response to an RFQ ~~from a Recipient Participant~~ or send an Order to a Recipient Participant that provided an indicative quote requesting execution.

(a) For RFQT for credit and rates Swaps, if the SEF Platform receives from the same Recipient Participant that provided the initial price accepted by a Requesting Participant (the "**Accepted Price**") an updated response to an RFQ (the "**Revised Price**") before ~~after~~ the SEF Platform receives the Accepted Price from the Requesting Participant ~~the Requesting Participant's acceptance and before the execution of a Trade by BSEF (a "**Revised Price**");~~ , then~~and~~

(i) If the ~~firm~~ Revised Price is firm at the time the SEF Platform received it and is better for the Requesting Participant than the Accepted Price~~firm initial price the Requesting Participant accepted~~, then the Trade will be executed by the SEF Platform at such Revised Price;

~~(i)~~(ii) If the Revised price is indicative at the time the SEF Platform received it and is better for the Requesting Participant than the Accepted Price, then the SEF Platform will send an Order to the Recipient Participant at such Revised Price; and

~~(ii)~~(iii) If the ~~firm~~ Revised Price is worse for the Requesting Participant than the Accepted Price~~firm initial price the Requesting Participant accepted~~, then ~~the acceptance of the initial price by the Requesting Participant will be rejected~~ neither Trade will be executed nor Order will be sent by the SEF Platform.

(b) For RFQT for foreign exchange Swaps in the event that any Recipient Participant provides an updated price at the same time as a Requesting Participant intends to accept a firm response to the RFQ, then the Requesting Participant's Trade will be executed at such updated price, rather than at the price which the Requesting Participant intended to accept initially. If the updated price is an indicative response, Requesting Participant's Order will be sent for execution by the SEF Platform at the updated price.

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CHAPTER 13. RATES CONTRACTS TERMS AND CONDITIONS

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	• **CLOB:** 100,000 • **Trading Protocols other than CLOB:** 0.01
Minimum Size	• **CLOB:** 100,000 • **Trading Protocols other than CLOB:** 0.01
Trading Conventions	• Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	• **Spot**: A new swap where the Effective Date is T+2 from the trade date. • **Non-Spot**: Any date where the Effective Date is a date other than the spot date.
Fixing offset	0 to 10 days
Payment Conventions	Fixed Leg • Payment: 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 Floating Leg • 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	The duration of time from the effective date to the maturity date. 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 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~~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

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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	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Minimum Size	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Trading Conventions	• Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	• **Spot:** A new swap where the Effective Date is T+2 from the trade date. • **Non-Spot:** Any date where the Effective Date is a date other than the spot date.
Fixing Offset	0 to 10 days
Payment Conventions	Fixed Leg • Payment Frequency: Quarterly, Semi-Annual, Annual • Day Count Conventions: 30/360, ACT/360, ACT/365 • Business Calendar: Stockholm • Business Day Conventions: Modified Following Floating Leg • 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 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 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, 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

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RULE 1335. NOK NIBOR Fixed-to-Floating

Contract Overview	Interest Rate Swap. An agreement to exchange a stream of cash flows by applying a fixed and floating interest rate to a specified notional over a term to maturity.
Ticker	NOK SWAP VS [Reference Rate Term Value] [Swap Tenor or Maturity Date]
Reference Rate Index	NOK-NIBOR NOK-NIBOR-OIBOR
Reference Rate Index Term Value	3, 6 months
Fixed Rate	Par; Custom Coupon
Notional Currency	NOK
Notional Schedule	Constant
Quoting Convention	Fixed rate
Minimum Increment	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Minimum Size	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Trading Conventions	• Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	• **Spot**: A new swap where the Effective Date is T+2 from the trade date. • **Non-Spot:** Any date where the Effective Date is a date other than the spot date.
Fixing Offset	0 to 10 days
Payment Conventions	Fixed Leg • Payment Frequency: Annual • Day Count Conventions: 30/360 • Business Calendar: Oslo • Business Day Conventions: Modified Following Floating Leg • Payment/Resets: Semi-Annual/ Semi-Annual • Day Count Conventions: ACT/360 • Business Calendar: Oslo • Business Day Conventions: Modified Following
Swap Tenor	The duration of time from the effective date to the maturity date. A 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 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, 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 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	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Minimum Size	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Trading Conventions	• Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	• **Spot**: A new swap where the Effective Date is T+2 from the trade date. • **Non-Spot**: Any date where the Effective Date is a date other than the spot date.
Fixing Offset	0 to 10 days
Payment Conventions	Fixed Leg • Payment Frequency: Annual • Day Count Conventions: 30/360 • Business Calendar: Copenhagen • Business Day Conventions: Modified Following Floating Leg • 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 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 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, EREX
Block Size	As set forth in Appendix F to Part 43 of the CFTC Regulations
Speculative Limits	As set forth in Part 150 of the CFTC Regulations
Reportable Levels	As set forth in CFTC Regulation 15.03

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RULE 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	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Minimum Size	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Trading Conventions	• Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	• **Spot**: A new swap where the Effective Date is T+2 from the trade date. • **Non-Spot**: Any date where the Effective Date is a date other than the spot date.
Fixing Offset	0 to 10 days
Payment Conventions	Fixed Leg • Payment Frequency: Annual • Day Count Conventions: ACT/ACT • Business Calendar: Warsaw • Business Day Conventions: Modified Following Floating Leg • Payment/Resets: Semi-Annual/Semi-Annual • Day Count Conventions: ACT/365 • Business Calendar: Warsaw • Business Day Conventions: Modified Following
Swap Tenor	The duration of time from the effective date to the maturity date. A 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 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, 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

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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	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Minimum Size	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Trading Conventions	• Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	• **Spot**: A new swap where the Effective Date is T+2 from the trade date. • **Non-Spot**: Any date where the Effective Date is a date other than the spot date.
Fixing Offset	0 to 10 days
Payment Conventions	Fixed Leg • Payment Frequency: Annual • Day Count Conventions: ACT/365 • Business Calendar: Budapest • Business Day Conventions: Modified Following Floating Leg • 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 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 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, 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

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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	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Minimum Size	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Trading Conventions	• Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	• **Spot**: A new swap where the Effective Date is T+2 from the trade date. • **Non-Spot**: Any date where the Effective Date is a date other than the spot date.
Fixing Offset	0 to 10 days
Payment Conventions	Fixed Leg • Payment Frequency: Annual • Day Count Conventions: ACT/360 • Business Calendar: Prague • Business Day Conventions: Modified Following Floating Leg • Payment/Resets: Semi-Annual/ Semi-Annual • Day Count Conventions: ACT/360 • Business Calendar: Prague • Business Day Conventions: Modified Following
Swap Tenor	The duration of time from the effective date to the maturity date. A 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 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, 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

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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	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Minimum Size	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Trading Conventions	• Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	• **Spot**: A new swap where the Effective Date is T+0 from the trade date. • **Non-Spot**: Any date where the Effective Date is a date other than the spot date.
Fixing Offset	0 to 10 days
Payment Conventions	Fixed Leg • Payment Frequency: Quarterly • Day Count Conventions: ACT/365 • Business Calendar: Kuala Lumpur/New York • Business Day Conventions: Modified Following Floating Leg • Payment/Resets: Quarterly/Quarterly • Day Count Conventions: ACT/365 • Business Calendar: Kuala Lumpur/New York • Business Day Conventions: Modified Following
Swap Tenor	The duration of time from the effective date to the maturity date. A 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	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~~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

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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	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Minimum Size	• **CLOB:** 100,000 • **Trading Protocols other than CLOB**: 0.01
Trading Conventions	• Pay Fixed, Receive Float. • Receive Fixed, Pay Float.
Trade Start Types	• **Spot**: A new swap where the Effective Date is T+2 from the trade date. • **Non-Spot**: Any date where the Effective Date is a date other than the spot date.
Fixing Offset	0 to 10 days
Payment Conventions	Fixed Leg • Payment Frequency: Monthly, Quarterly, Semi-Annual, Annual • Day Count Conventions: ACT/365 or as agreed by the counterparties • Business Calendar: Singapore • Business Day Conventions: Modified Following Floating Leg • Payment/Resets: Monthly, Quarterly, Semi-Annual, Annual • Day Count Conventions: ACT/365 or as agreed by the counterparties • Business Calendar: Singapore • Business Day Conventions: Modified Following
Swap Tenor	The duration of time from the effective date to the maturity date. A 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 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	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

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RULE 1370. ZAR ZARONIA OIS Fixed-to-Floating Swap Contract

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	ZAR ZARONIA OIS [Swap Tenor or Maturity Date]
Notional Currency	ZAR
Reference Rate Index	ZAR-ZARONIA-OIS 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 o Payment: Annual o Day Count Conventions: ACT/365.FIXED o Holiday Calendar: South Africa o Business Day Conventions: Modified Following with adjustment to period end dates Floating Leg o Payment; Annual o Resets: Daily o Day Count Conventions: ACT/365.FIXED o Holiday Calendar: South Africa 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 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	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 1371. SEK SWESTR OIS Fixed-to-Floating Swap Contract

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	SEK SWESTR OIS [Swap Tenor or Maturity Date]
Notional Currency	SEK
Reference Rate Index	SEK-SWESTR-OIS 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 o Payment: Annual o Day Count Conventions: ACT/360~~365.FIXED~~ o Holiday Calendar: Sweden~~South Africa~~ o Business Day Conventions: Modified Following with adjustment to period end dates Floating Leg o Payment; Annual o Resets: Daily o Day Count Conventions: ACT/360 o Holiday Calendar: Sweden 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 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