LCH The Markets' Partner

VIA CFTC PORTAL SUBMISSION

29 September 2017

Mr. Christopher Kirkpatrick
Commodity Futures Trading Commission
1155 21st Street NW
Three Lafayette Centre
Washington DC 20581

Dear Mr. Kirkpatrick:

Pursuant to CFTC regulation §40.6(a), LCH Limited ("LCH"), a derivatives clearing organization registered with the Commodity Futures Trading Commission (the "CFTC"), is submitting for self-certification changes to its rules to offer eligibility of Swiss Franc ("CHF") denominated overnight interest rate swaps ("OIS") referencing the SARON index[1], which replaces the TOIS index[2].

Part I: Explanation and Analysis

The current market standard OIS index for CHF is TOIS, but market participants have been notified that the publication of this index will cease at the end of 2017. The Swiss National Bank ("SNB") has stated a preference for its replacement with the SARON index; a market trade weighted measure using the overnight CHF repo market. In order to support this change SwapClear will discontinue eligibility for OIS TOIS trades as of 29th September and start offering eligibility for OIS SARON trades as of 16th October. LCH has worked with Clearing Members to ensure a smooth transition from TOIS to SARON.

The rule changes will go live on 16th October 2017.

Part II: Description of Rule Changes

The LCH Product Specific Contract Terms and Eligibility Manuals have been updated to reflect the addition of OIS SARON with a tenor of 31 years to the list of products eligible for clearing via SwapClear. The Procedures Section 2C (SwapClear) and FCM Procedures have been changed to update the OIS compounding rate from TOIS to SARON. The references to OIS TOIS contracts have been removed from all sections.

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[1] SARON comprises the Swiss Average Rates (SAR®) and the Swiss Current Rates (SCR®), covering a term spectrum ranging from overnight (ON) to 12 months (12M). The first publication takes place at 8.30a.m. and the last at the end of the trading day (6p.m. at the earliest). The SIX Swiss Exchange calculates and publishes the reference rates.

[2] TOM Next Index Swaps ("TOIS")

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The changes have been made to the following sections:

- **Appendix I** Procedures Section 2C (SwapClear), section 1.8.4 (b);
- **Appendix II** Product Specific Contract Terms and Eligibility Manuals, Part B 1.2 (a)
- **Appendix III** FCM Procedures, sections 2.1.8(d)(ii) and 3.5.2; and
- **Appendix IV** FCM Product Specific Contract Terms and Eligibility Manuals, Part B 1.1 (a).

Part III: Core Principle Compliance

LCH has reviewed the changes against the requirements of the Core Principles and finds that they will continue to comply with all the requirements and standards therein.

Part IV: Public Information

LCH has posted a notice of pending certification with the CFTC and a copy of the submission on LCH's website at:
http://www.lch.com/rules-regulations/proposed-rules-changes

Part V: Opposing Views

There were no opposing views expressed to LCH by governing board or committee members, members of LCH or market participants that were not incorporated into the rule.

Certification

LCH hereby certifies to the Commodity Futures Trading Commission, pursuant to the procedures set forth in the Commission regulation § 40.6, that attached rule submission complies with the Commodity Exchange Act, as amended, and the regulations promulgated there under.

Should you have any questions please contact me at julian.oliver@lch.com.

Yours sincerely

Julian Oliver
Chief Compliance Officer
LCH Limited

Appendix I

Procedures Section 2C (SwapClear)

LCH LIMITED

PROCEDURES SECTION 2C

SWAPCLEAR CLEARING SERVICE

(+/- Spread)

1.8.4 *OIS coupon calculation*

Compounding Rate Calculations

The rate used for the OIS rate is calculated according to the methodology and formulation stated in the ISDA 2006 Definitions in respect of the following floating rate options:

(a) USD-Federal Funds-H.15-OIS-COMPOUND

(b) CHF-SARON-OIS-COMPOUND

~~(b) CHF-TOIS-OIS-COMPOUND~~

(c) GBP-WMBA-SONIA-COMPOUND

(d) EUR-EONIA-OIS-COMPOUND

(e) CAD-CORRA-OIS-COMPOUND

(f) JPY-TONA-OIS-COMPOUND

(g) USD-Federal Funds-H.15-LIBOR-BBA

(h) AUD-AONIA-OIS-COMPOUND

1.8.5 *Calculation of Compounded Amount*

If applicable, and depending on whether the SwapClear Contract is submitted under ISDA 2000 or 2006 Definitions the Clearing House will calculate the compounded floating amount payable by a SwapClear Clearing Member on a Payment Date as an amount calculated in accordance with Articles 6.1 to 6.3 inclusive of the relevant Definitions.

1.8.6 *Calculation of FRA Discounting (Article 8.4 of the 2006 ISDA Definitions)*

Where FRA Discounting is specified for CAD, CHF, CZK, DKK, EUR, HUF, JPY, NOK, PLN, SEK, USD, ZAR the FRA Amount will be calculated in accordance with the formulae found in the relevant Definitions.

1.8.7 *Business Day and Business Day Convention*

In determining whether a day is a Business Day the Clearing House will only apply the Financial Centres specified in the matched SwapClear Transaction message. The Clearing House will in the event of non-business days apply the Business Day Conventions as specified in the matched SwapClear Transaction message.

Appendix II

Product Specific Contract Terms and Eligibility Manuals

PRODUCT SPECIFIC CONTRACT TERMS AND ELIGIBILITY CRITERIA MANUAL

PART B
PRODUCT ELIGIBILITY CRITERIA FOR REGISTRATION OF A SWAPCLEAR CONTRACT

1. SwapClear Transaction

Without prejudice to the Regulations and the Procedures, the Clearing House will only register a SwapClear Contract pursuant to receipt of particulars of a transaction where at the time of the particulars being presented:

(a) the transaction meets the eligibility criteria, set out in paragraphs 1.2(a), (b) or (c) and 1.3, below for a SwapClear Transaction; and

(b) each party to the transaction is either a SwapClear Dealer or a SwapClear Clearing Member (including an SCM Branch),

and the requirements of (a) and (b) continue to be satisfied at Registration Time.

1.2 *SwapClear Product Eligibility Criteria for a SwapClear Transaction*

(a) Vanilla interest rate swaps with constant notional principal having the characteristics set out in the table below:

Instrument	Acceptable Currencies	Acceptable Indices[6]	Types		Maximum Residual Term	Notional Amount (Min - Max of the relevant currency unit)
Vanilla interest rate swaps with constant notional principal	Sterling (GBP)	GBP-LIBOR-BBA	Fixed vs. Floating	Single currency	18,675 days	0.01-99,999,999,999.99
		See Article 7.1w(vii) for definition	Floating vs. Floating			
		GBP-WMBA-SONIA-COMPOUND	Fixed vs. Floating	Single Currency	11,375 days	
		See Article 7.1w(vii) for definition	Floating vs. Floating[7]			
	US Dollar (USD)	USD-LIBOR-BBA	Fixed vs. Floating	Single currency	18,675 days	0.01-99,999,999,999.99
		See Article 7.1(ab)(xxii) for definition	Floating vs. Floating			
		USD-Federal Funds H.15-OIS-COMPOUND	Fixed vs. Floating	Single currency	11,375 days	

6 References in this column are to the 2006 ISDA Definitions

7 If Floating vs Floating where one leg Index is the GBP-WMBA-SONIA-COMPOUND, the Index on the other leg must be GBP-LIBOR-BBA

Instrument	Acceptable Currencies	Acceptable Indices[6]	Types		Maximum Residual Term	Notional Amount (Min - Max of the relevant currency unit)
		See article 7.1(ab)(xxxix) for definition				
		USD-Federal Funds H.15-LIBOR-BBA	Floating vs. Floating[8]	Single Currency	11,375 days	
		See article 7.1 (ab)(xxvii) for definition				
	Euro (EUR)	EUR-LIBOR-BBA	Fixed vs. Floating	Single currency	18,675 days	0.01-99,999,999,999.99-
		See Article 7.1(f)(vii) for definition	Floating vs. Floating			
		EUR-EURIBOR-Telerate				
		See article 7.1(f)(ii) for definition				
		EUR-EONIA-OIS-COMPOUND	Fixed vs. Floating	Single currency	11,375 days	
		See Article 7.1(f)(viii) for definition				
	Australian Dollar (AUD)	AUD-BBR-BBSW	Fixed vs. Floating	Single currency	11,375 days	0.01-99,999,999,999.99
		See Article 7.1(a)(iv) for definition	Floating vs. Floating			
	Australian Dollar (AUD)	AUD-AONIA-OIS-COMPOUND	Fixed vs. Floating	Single Currency	2,025 days	0.01-99,999,999,999.99
		See Article 7.1(a)(i) for definition	Floating vs. Floating			
Vanilla interest rate swaps with constant notional principal	Canadian Dollar (CAD)	CAD-BA-CDOR	Fixed vs. Floating	Single currency	11,375 days	0.01-99,999,999,999.99
		See Article 7.1(b)(ii) for definition	Floating vs. Floating			
		CAD-CORRA-OIS-COMPOUND	Fixed vs. Floating	Single currency	850 days	
		See Article 7.1(b)(xii) for definition				

[8] If Floating vs Floating where one leg Index is the USD-Federal Funds H.15-LIBOR-BBA, the Index on the other leg must be USD-LIBOR-BBA

Instrument	Acceptable Currencies	Acceptable Indices[6]	Types		Maximum Residual Term	Notional Amount (Min - Max of the relevant currency unit)
	Czech Koruna (CZK)	CZK-PRIBOR-PRBO	FIXED vs. FLOAT	Single currency	3,850 days	0.01-99,999,999,999.99
		See Article 7.1r(i) for definition	FLOAT vs. FLOAT			
	Danish Krone (DKK)	DKK-CIBOR-DKNA13	Fixed vs. Floating	Single currency	11,375 days	0.01-99,999,999,999.99
		See Article 7.1(e)(i) for definition	Floating vs. Floating			
		DKK-CIBOR2-DKNA13				
		See Article 7.1(e)(ii) for definition				
	Hong Kong Dollar (HKD)	HKD-HIBOR-HIBOR=	Fixed vs. Floating	Single currency	3,850 days	0.01-99,999,999,999.99
		See Article 7.1(g)(ii) for definition	Floating vs. Floating			
		HKD-HIBOR-HKAB				
		See Article 7.1(g)(iii) for definition				
		HKD-HIBOR-ISDC				
		See Article 7.1(g)(i) for definition				
	Hungarian Forint (HUF)	HUF - BUBOR-Reuters	FIXED vs. FLOAT	Single currency	3,850 days	1-10,000,000,000,000
		See Article 7.1r (i) for definition	FLOAT vs. FLOAT			
	Japanese Yen (JPY)	JPY-LIBOR-BBA	Fixed vs. Floating	Single currency	15,025 days	1-10,000,000,000,000
		See Article 7.1(l)(iv) for definition	Floating vs. Floating			
		JPY-TONA-OIS-COMPOUND	Fixed vs. Floating	Single currency	11,375 days	1-10,000,000,000,000
		See Article 7.1(l)(xix) for definition				
	New Zealand Dollar (NZD)	NZD-BBR-Telerate	Fixed vs. Floating	Single currency	5,700 days	0.01-99,999,999,999.99
		See Article 7.1(l)(iii) for definition	Floating vs. Floating			
		NZD-BBR-FRA	Fixed vs. Floating	Single currency	5,700 days	

Instrument	Acceptable Currencies	Acceptable Indices[6]	Types		Maximum Residual Term	Notional Amount (Min - Max of the relevant currency unit)
		See Article 7.1(p)(iii) for definition	Floating vs. Floating			
	Norwegian Krone (NOK)	NOK-NIBOR-OIBOR	Fixed vs. Floating	Single currency	5,700 days	0.01-99,999,999,999.99
		See Article 7.1(q)(i) for definition	Floating vs. Floating			
	Singapore Dollar (SGD)	SGD-SOR-Reuters	FIXED vs. FLOAT	Single currency	3,850 days	0.01-99,999,999,999.99
		See Procedure 2C.1.8.12.(a)(xxi i) for definition	Floating vs. Floating			
		SGD-SOR-VWAP	FIXED vs.FLOAT	Single currency	3,850 days	0.01-99,999,999,999.99
		See Article 7.1(t)(iii) for definition	Floating vs. Floating			
	Swedish Krona (SEK)	SEK-STIBOR-SIDE	Fixed vs. Floating	Single currency	11,375 days	0.01-99,999,999,999.99
		See Article 7.1(x)(i) for definition	Floating vs. Floating			
	Swiss Franc (CHF)	CHF-LIBOR-BBA	Fixed vs. Floating	Single currency	11,375 days	0.01-99,999,999,999.99
		See Article 7.1(y)(ii) for definition	Floating vs. Floating			
		~~CHF-TOIS_OIS_COMPOUND~~	~~Fixed vs. Floating~~	~~Single currency~~	~~850 days~~	
		~~See Article 7.1(y)(iv) for definition~~				
		CHF-SARON-OIS-COMPOUND	Fixed vs. Floating	Single currency	11,375 days	0.01-99,999,999,999.99
		See Supplement 51 for definitions	Floating vs. Floating			
	Polish Zloty(PLN)	PLN	FIXED vs. FLOAT	Single currency	5,700 days	0.01-99,999,999,999.99
		WIBOR-WIBO				
		See Article 7.1r(i) for definition	FLOAT vs. FLOAT			
	South African Rand (ZAR)	ZAR	FIXED vs. FLOAT	Single currency	3,850 days	0.01-99,999,999,999.99
		JIBAR-SAFEX				
		See Article 7.1v(i) for definition	FLOAT vs. FLOAT			
	Mexican Peso (MXN)	MXN-TIEE-Banxico	FIXED vs. FLOAT	Single currency	3,850 days	0.01-99,999,999,999.99

Appendix III

FCM Procedures

FCM PROCEDURES OF THE CLEARING HOUSE

LCH LIMITED

(i) if an amount is specified for the FCM SwapClear Contract as the Fixed Amount payable by that party for that Payment Date or for the related Calculation Period, such amount; or

(ii) if an amount is not specified for the FCM SwapClear Contract as the Fixed Amount payable by that party for that Payment Date or for the related Calculation Period, an amount calculated on a formula basis for that Payment date or for the related Calculation Period as follows:

Fixed Amount = Calculation Amount x Fixed Rate x Fixed Rate Day Count Fraction

(c) *Calculation of Floating Amount*

The Clearing House will calculate the Floating Amount payable by a party on a Payment Date as an amount calculated on a formula basis for that Payment Date or for the related Calculation Period as follows:

Floating Amount = Calculation Amount x Floating Rate x Fixed Rate Day Count Fraction (+/- Spread)

(d) *OIS Coupon Calculation*

Compounding Rate Calculations

The rate used for the OIS rate is calculated according to the methodology and formulation stated in the ISDA 2006 Definitions in respect of the following floating rate options:

(i) USD-Federal Funds-H.15-OIS-COMPOUND

(ii) CHF-SARON-OIS-COMPOUND

~~(ii) CHF-TOIS-OIS-COMPOUND~~

(iii) GBP-WMBA-SONIA-COMPOUND

(iv) EUR-EONIA-OIS-COMPOUND

(v) CAD-CORRA-OIS-COMPOUND

(vi) JPY-TONA-OIS-COMPOUND

(vii) USD-Federal Funds-H.15-LIBOR-BBA

(viii) AUD-AONIA-OIS-COMPOUND

(e) *Calculation of Compounded Amount*

Depending on whether the FCM SwapClear Contract is submitted under ISDA 2000 or ISDA 2006 Definitions, the Clearing House will calculate the compounded floating amount payable by an FCM

LCH website at the following link: http://www.lch.com/fees/ltd/custody_services.asp; and

(c) Default Fund Rate.

Rates are available from the Member Reporting Website.

The Clearing House reserves the right to alter the basis of calculating each above listed interest rates. Any alteration will be effective on the date notified.

Where the Clearing House provides FCM Clearing Members with at least three days written notice (which may be way of member circular), the Clearing House may increase or decrease the LDR by up to 10bps. The foregoing shall not apply in the event of extreme market conditions, during which the Clearing House may freely and without notice increase or decrease the LDR for up to five consecutive Business Days.

Where the Clearing House provides FCM Clearing Members with two weeks' written notice (which may be way of member circular), the Clearing House may increase or decrease the CDR. In the event of extreme market conditions, the Clearing House may freely and without notice increase or decrease the CDR for up to five consecutive Business Days.

3.5.2 ***Price Alignment Interest (PAI) Rate***

To minimize the impact of daily cash Variation Margin payments on the pricing of interest rate swaps and inflation swaps, the Clearing House will charge interest on cumulative Variation Margin received by the FCM Clearing Member and pay interest on cumulative Variation Margin paid in by the FCM Clearing Member in respect of these instruments. In a negative interest rate environment where PAI rates are negative the Clearing House will pay interest on cumulative amounts received by an FCM Clearing Member in respect of variation margin obligations and charge interest on cumulative amounts paid to an FCM Clearing Member. This interest element is known as price alignment interest.

The calculation of PAI shall use the interest rates specified as below. The amount of PAI for each currency shall be calculated as:

The amount of NPV in such currency from the previous Business Day's close of business multiplied by:

(a) The relevant interest rate in effect for that day; divided by

(b) 360; or in the case of AUD, CAD, GBP, HKD, JPY, NZD, PLN, SGD and ZAR, 365.

In the case of the currencies marked below with an asterisk, the Clearing House, as provided in FCM Regulation 36(b) (*Alteration of FCM Regulations and the FCM Procedures*), specifies that it will not change the PAI rate without the consent of all SwapClear Clearing Members and applicable FCM Clearing Members holding open contracts in such currencies.

Currency	PAI Rate
USD*	The rate used shall be the Effective Federal Funds rate, the rate published by the Board of Governors of the Federal Reserve System as such rate appears on Reuters page "FEDFUNDS1" or Telerate 120 or on any successor page(s) thereto.
EUR*	The rate used shall be the EONIA rate, the rate published by the European Banking Federation and ACI – The Financial Market Association as such rate appears on Reuters page "EONIA" or Telerate 247 or on any successor page(s) thereto.
GBP*	The rate used shall be the SONIA rate, the rate published by the Wholesale Markets Broker Association as such rate appears on Reuters page "SONIA" or on any successor page(s) thereto.
JPY*	The rate used shall be the Mutan call rate, the rate published by the Bank of Japan as such rate appears on Reuters page "TONAR" or on any successor page(s) thereto.
CHF*	The rate used shall be the ~~TOIS~~ SARON rate, ~~the T/N interbank fixing~~the rate published by SIX Swiss Exchange Ltd. – as such rate appears on Reuters page "~~CHFTOIS~~SARON.S" ~~or Telerate 3450~~ or any successor page(s) thereto.
AUD	The rate used shall be the "AONIA" rate, the rate published by the Reserve Bank of Australia – as such rate appears on Reuters page "RBA30" or any successor page(s) thereto.
CAD	The rate used shall be the "CORRA" rate, the rate published by the Bank of Canada website – as such rate appears on Reuters page "CORRA" or any successor page(s) thereto.
DKK	The rate used shall be the "DKKOIS" rate, the rate published by the Danish Central Bank – as such rate appears on Reuters page "DKNA14" or any successor page(s) thereto.
HKD	The rate used shall be the "HONIX" rate, the rate published by the Hong Kong Brokers Association – as such rate appears on Reuters page "HONIX" or any successor page(s) thereto.
NZD	The rate used shall be the "NZIONA" rate, the rate published by the Reserve bank of New Zealand – as such rate appears on Reuters page "RBNZ02" or any successor page(s) thereto.
PLN	The rate used shall be the "POLONIA" rate, the rate published by the National Bank of Poland – as such rate appears on

Currency	**PAI Rate**
	Reuters page "NBPS" or any successor page(s) thereto.
SEK	The rate used shall be the "SIOR" rate, the rate published by the OMX Exchange – as such rate appears on Reuters page "SIOR" or any successor page(s) thereto.
ZAR	The rate used shall be the SFX ZAR OND rate, the rate published by SAFEX JIBAR – as such rate appears on Reuters page "SFXROD" or any successor page(s) thereto.
CZK	The rate used shall be the "CZEONIA" rate, the rate published by the Czech National Bank – as such rate appears on Reuters page "CZEONIA" or any successor page(s) thereto.
HUF	The rate used shall be the "HUFONIA" rate, the rate published by the National Bank of Hungary – as such rate appears on Reuters page "HUFONIA" or any successor page(s) thereto.
SGD	The rate used shall be the "SONAR" rate, the rate published by the Association of Banks in Singapore – as such rate appears on Reuters page "ABSIRFIX01" or any successor page(s) thereto.
NOK	The rate used shall be the NOK sight deposit rate, the rate published by Norges Bank – as such rate appears on Reuters page "NOINTR=ECI" or any successor page(s) thereto

For currency NOK, PAI is calculated using an appropriate overnight deposit rate for the currency.

Notwithstanding the foregoing, in the event the interest rate source used for the calculation of PAI is unavailable, as determined in the Clearing House's sole discretion, the Clearing House may use an alternative interest rate without the consent of such SwapClear Clearing Members and/or FCM Clearing Members.

3.5.3 ***Interest Structure***

Application of Collateral	**Type of Collateral**				
	Credit Variation Margin	**Securities**	**Cash**	**Foreign Cash**	**Forward Cash**
Initial & Variation margin after offset	No charge or payment	Accommo dation Charge Payable	Pay relevant rate	pay relevant rate of Collateral currency	No charge or payment
Excess or	No charge	No charge	Pay relevant	Pay relevant	No charge or payment

Appendix IV

FCM Product Specific Contract Terms and Eligibility Manuals

FCM PRODUCT SPECIFIC CONTRACT TERMS AND ELIGIBILITY CRITERIA MANUAL

PART B
PRODUCT ELIGIBILITY CRITERIA FOR REGISTRATION OF AN FCM SWAPCLEAR CONTRACT

1. FCM SwapClear Transaction

Without prejudice to the FCM Regulations and the FCM Procedures, the Clearing House will only register an FCM SwapClear Contract pursuant to receipt of particulars of a transaction where at the time of the particulars being presented:

(a) the transaction meets the FCM SwapClear Product Eligibility Criteria for registration as an FCM SwapClear Transaction; and

(b) each party to the transaction is an Executing Party;

and the requirements of (a) and (b) continue to be satisfied at Registration Time.

1.1 *FCM SwapClear Product Eligibility Criteria for an FCM SwapClear Transaction*

(a) Vanilla interest rate swaps with constant notional principal having the characteristics set out in the table below;

Instrument	Acceptable Currencies	Acceptable Indices[5]	Types		Maximum Residual Term	Notional Amount (Min-Max of the relevant currency unit)
Vanilla interest rate swaps with constant notional principal	Sterling (GBP)	GBP-LIBOR-BBA See Article 7.1w(i) for definition	Fixed vs. Floating Floating vs. Floating	Single currency	18,675 days	0.01-99,999,999,999.99
		GBP-WMBA-SONIA-COMPOUND	Fixed vs. Floating	Single currency	11,375 days	
		See Article 7.1w(vii) for definition	Floating vs. Floating[6]		11,375 days	

[5] References in this column are to the 2006 ISDA Definitions.

[6] If Floating vs Floating where one leg Index is the GBP-WMBA-SONIA-COMPOUND, the Index on the other leg must be GBP-LIBOR-BBA

Instrument	Acceptable Currencies	Acceptable Indices[5]	Types		Maximum Residual Term	Notional Amount (Min-Max of the relevant currency unit)
	US Dollar (USD)	USD-LIBOR-BBA	Fixed vs. Floating	Single currency	18,675days	0.01-
		See Article 7.1(ab) (xxii) for definition	Floating vs. Floating			99,999,999,999.99
		USD-Federal Funds H.15-OIS-COMPOUND	Fixed vs. Floating	Single currency	11,375 days	
		See Article 7.1(ab)(xxxix) for definition				
		USD-Federal Funds H.15-LIBOR-BBA	Floating vs. Floating[7]	Single currency	11,375	
		See Article 7.1(ab)(xvii) for definition				
	Euro (EUR)	EUR-LIBOR-BBA	Fixed vs. Floating	Single currency	18,675 days	0.01-
		See Article 7.1(f)(vii) for definition	Floating vs. Floating			99,999,999,999.99
		EUR-EURIBOR-Telerate				
		See Article 7.1 (f)(ii) for definition				
		EUR-EONIA-OIS-	Fixed vs.		11,375	

7 If Floating vs Floating where one leg Index is the USD-Federal Funds H.15-LIBOR-BBA, the index on the other leg must be USD-LIBOR-BBA

Instrument	Acceptable Currencies	Acceptable Indices[5]	Types		Maximum Residual Term	Notional Amount (Min-Max of the relevant currency unit)
		COMPOUN D	Floating		days	
		See Article 7.1(f) (viii) for definition				
	Australian Dollar (AUD)	AUD-BBR-BBSW	Fixed vs. Floating	Single currency	11,375 days	0.01-99,999,999,999.99
		See Article 7.1(a) (iv) for definition	Floating vs. Floating			
	Australian Dollar (AUD)	AUD-AONIA-OIS-COMPOUN D	Fixed vs. Floating	Single currency	2025 days	0.01-99,999,999,999.99
		See Article 7.1(a)(i) for definition	Floating vs. Floating			
Vanilla interest rate swaps with constant notional principal		AUD-LIBOR-BBA				
		See Article 7.1(a) (viii) for definition				
	Canadian Dollar (CAD)	CAD-BA-CDOR	Fixed vs. Floating	Single currency	11,375 days	0.01-99,999,999,999.99
		See Article 7.1(b) (ii) for definition	Floating vs. Floating			
		CAD-LIBOR-BBA				

Instrument	Acceptable Currencies	Acceptable Indices[5]	Types		Maximum Residual Term	Notional Amount (Min-Max of the relevant currency unit)
		See Article 7.1(b) (viii) for definition				
		CAD-CORRA-OIS-COMPOUND	Floating vs. Floating	Single currency	850 days	0.01–99,999,999,999.99
		See Article 7.1(b) (xii) for definition				
	Czech Koruna (CZK)	CZK-PRIBOR-PRBO	FIXED vs. FLOAT	Single currency	3,850 days	0.01-99,999,999,999.99
		See Article 7.1r(i) for definition	FLOAT vs. FLOAT			
	Danish Krone (DKK)	DKK-CIBOR-DKNA13	Fixed vs. Floating	Single currency	11,375 days	0.01-99,999,999,999.99
		See Article 7.1(e) (i) for definition	Floating vs. Floating			
		DKK-CIBOR2-DKNA13				
		See Article 7.1(e) (ii) for definition				
	Hong Kong Dollar (HKD)	HKD-HIBOR-HIBOR=	Fixed vs. Floating	Single currency	3,850 days	0.01-99,999,999,999.99
		See Article 7.1(g) (ii) for definition	Floating vs. Floating			

Instrument	Acceptable Currencies	Acceptable Indices[5]	Types		Maximum Residual Term	Notional Amount (Min-Max of the relevant currency unit)
		HKD-HIBOR-HKAB				
		See Article 7.1(g) (iii) for definition				
		HKD-HIBOR-ISDC				
		See Article 7.1(g) (i) for definition				
	Hungarian Forint (HUF)	HUF-BUBOR-Reuters	FIXED vs. FLOAT	Single currency	3,850 days	1-10,000,000,000,000
		See Article 7.1r(i) for definition	FLOAT vs. FLOAT			
	Japanese Yen (JPY)	JPY-LIBOR-BBA	Fixed vs. Floating	Single currency	15,025 days	1-10,000,000,000,000
		See Article 7.1(l) (iv) for definition	Floating vs. Floating			
		JPY-TONA-OIS-COMPOUND	Fixed vs. Floating	Single currency	11,375 days	1-10,000,000,000,000
		See Article 7.1(l)(xix) for definition				
	New Zealand Dollar (NZD)	NZD-BBR-Telerate	Fixed vs. Floating	Single currency	5,700 days	0.01-99,999,999,999.99

Instrument	Acceptable Currencies	Acceptable Indices[5]	Types		Maximum Residual Term	Notional Amount (Min-Max of the relevant currency unit)
		See Article 7.1(p) (iii) for definition	Floating vs. Floating			
	New Zealand Dollar (NZD)	NZD-BBR-FRA	Fixed vs. Floating	Single currency	5,700 days	0.01-99,999,999,999.99
		See Article 7.1(p) (iii) for definition	Floating vs. Floating			
	Norwegian Krone (NOK)	NOK-NIBOR-OIBOR	Fixed vs. Floating	Single currency	5,700 days	0.01-99,999,999,999.99
		See Article 7.1(q) (i) for definition	Floating vs. Floating			
	Singapore Dollar (SGD)	SGD-SOR-Reuters	FIXED vs. FLOAT	Single currency	3,850 days	0.01-99,999,999,999.99
		See Article 7.1(t) (iii) for definition	Floating vs. Floating			
		SGD-SOR-VWAP	FIXED vs. FLOAT	Single currency	3,850 days	0.01-99,999,999,999.99
		See FCM Procedure 2A.7.12(v) for definition	Floating vs. Floating			
	Swedish Krona (SEK)	SEK-STIBOR-SIDE	Fixed vs. Floating	Single currency	11,375 days	0.01-99,999,999,999.99
		See Article 7.1(x) (i) for definition	Floating vs. Floating			

Instrument	**Acceptable Currencies**	**Acceptable Indices**[5]	**Types**		**Maximum Residual Term**	**Notional Amount (Min-Max of the relevant currency unit)**
	Swiss Franc (CHF)	CHF-LIBOR-BBA	Fixed vs. Floating	Single currency	11,375 days	0.01-99,999,999,999.99
		See Article 7.1(y) (ii) for definition				
		~~CHF-TOIS_OIS_COMPOUND~~	~~Fixed vs. Floating~~	~~Single currency~~	~~850 days~~	
		~~See Article 7.1(y) (iv) for definition~~	~~Floating vs. Floating~~			
		CHF-SARON-OIS-COMPOUND	Fixed vs. Floating	Single currency	11,375 days	0.01-99,999,999,999.99
		See Supplement 51 for definitions	Floating vs. Floating			
	Polish Zloty(PLN)	PLN	FIXED vs. FLOAT	Single currency	5,700 days	0.01-99,999,999,999.99
		WIBOR-WIBO				
		See Article 7.1r (i) for definition	FLOAT vs. FLOAT			
	South African Rand (ZAR)	ZAR	FIXED vs. FLOAT	Single currency	3,850 days	0.01-99,999,999,999.99
		JIBAR-SAFEX				

Instrument	**Acceptable Currencies**	**Acceptable Indices**[5]	**Types**		**Maximum Residual Term**	**Notional Amount (Min-Max of the relevant currency unit)**
		See Article 7.1v (i) for definition	FLOAT vs. FLOAT			
	Mexican Peso (MXN)	MXN-TIIE-Banxico	FIXED vs. FLOAT	Single currency	3,850 days	0.01-99,999,999,999.99

(b) Variable notional interest rate swaps having the characteristics set out in the table below;

Instrument	**Acceptable Currencies**	**Acceptable Rate Options (as further set out in Article 7.1 of the 2000 ISDA Definitions and Article 7.1 of the 2006 ISDA Definitions)**	**Types**	**Single currency**	**Maximum Residual Term**	**Notional Amount (Min - Max of the relevant currency unit)**
Variable Notional Swap	USD	USD-LIBOR-BBA	Interest Rate Swap	Single currency	18,675Days	
Variable Notional Swap	USD	USD-LIBOR-BBA	Basis Swap	Single currency	18,675 Days	
Variable Notional Swap	USD	USD-LIBOR-BBA	Zero Coupon Swap	Single currency	18,675 Days	
Variable Notional Swap	EUR	EUR-LIBOR-BBA	Interest Rate Swap	Single currency	18,675Days	
Variable Notional Swap	EUR	EUR-LIBOR-BBA	Basis Swap	Single currency	18,675 Days	
Variable Notional	EUR	EUR-LIBOR-	Zero Coupon	Single	18,675	