

February 29, 2024

Submitted via Portal

U.S. Commodity Futures Trading Commission  
Three Lafayette Centre  
1155 21<sup>st</sup> Street, N.W.  
Washington, D.C. 20581

Re: CFTC Regulation 40.6(d) Weekly Notification of  
Rule Amendments BSEF Submission No. 2024-R-05

Ladies and Gentlemen:

Pursuant to Commodity Futures Trading Commission (“**CFTC**” or “**Commission**”) Regulation 40.6(d), Bloomberg SEF submits this weekly notification of the following amendment related to product terms and conditions made effective during the week of February 26, 2024.

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

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

Very truly yours,



Daniel Glatter  
Chief Compliance Officer

Bloomberg SEF LLC  
731 Lexington Avenue  
New York, NY 10022

**Exhibit A**

**RULE 1303.****EUR-EURIBOR Fixed-to-Floating**

<b>Contract Overview</b>	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.
<b>Ticker</b>	EUR SWAP vs [Reference Rate Term Value] [Swap Tenor or Maturity]
<b>Reference Rate Index</b>	EUR-EURIBOR EUR-EURIBOR-Reuters
<b>Reference Rate Index Term Value</b>	1, 3, 6, 12 months
<b>Fixed Rate</b>	Par; Custom Coupon
<b>Notional/Currency</b>	EUR
<b>Notional/Schedule</b>	Constant
<b>Quoting Convention</b>	Fixed rate
<b>Minimum Increment</b>	<ul style="list-style-type: none"> <li>• <b>CLOB:</b> 100,000</li> <li>• <b>Trading Protocols other than CLOB:</b> 0.01</li> </ul>
<b>Minimum Size</b>	<ul style="list-style-type: none"> <li>• <b>CLOB:</b> 100,000</li> <li>• <b>Trading Protocols other than CLOB:</b> 0.01</li> </ul>
<b>Trading Conventions</b>	<ul style="list-style-type: none"> <li>• Pay Fixed, Receive Float.</li> <li>• Receive Fixed, Pay Float.</li> </ul>
<b>Trade Start Types</b>	<ul style="list-style-type: none"> <li>• <b>Spot:</b> A new swap where the Effective Date is T+2 from the trade date.</li> <li>• <b>Non-Spot:</b> Any date where the Effective Date is a date other than the spot date.</li> </ul>
<b>Fixing Offset</b>	0 to 10 days
<b>Payment Conventions</b>	<p>Fixed Leg</p> <ul style="list-style-type: none"> <li>• Payment Frequency: Quarterly, Semi-Annual, Annual</li> <li>• Day Count Conventions: 30/360, ACT/360, 30E/360</li> <li>• Business Calendar: Target</li> <li>• Business Day Conventions: Modified Following</li> </ul> <p>Floating Leg</p> <ul style="list-style-type: none"> <li>• Payment/Resets: Monthly, Quarterly, Semi-Annual, Annual</li> <li>• Day Count Conventions: ACT/360, 30/360</li> <li>• Business Calendar: Target</li> <li>• Fixing Calendar: Target</li> <li>• Business Day Conventions: Modified Following</li> </ul>
<b>Swap Tenor</b>	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.
<b>Effective Date</b>	Unadjusted date at which obligations under the swap come into effect.
<b>Maturity/Expiration Date</b>	Unadjusted date at which the obligations under the swap stop being effective.
<b>Final Contractual Settlement Date</b>	Expiration Date
<b>Payment Lag</b>	<ul style="list-style-type: none"> <li>• <b>Fixed Leg:</b> 0 days</li> <li>• <b>Floating Leg:</b> 0 days</li> </ul>
<b>Settlement Method</b>	Financially Settled
<b>Settlement Procedure</b>	As determined by Clearing House or Bilateral
<b>Settlement Currency</b>	EUR
<b>“Made Available to Trade” Determination</b>	See <a href="https://www.cftc.gov/IndustryOversight/IndustryFilings/index.htm">https://www.cftc.gov/IndustryOversight/IndustryFilings/index.htm</a> > Products > Swaps Made Available to Trade
<b>Mandatory Clearing Determination</b>	See <a href="https://www.cftc.gov/IndustryOversight/IndustryFilings/index.htm">https://www.cftc.gov/IndustryOversight/IndustryFilings/index.htm</a> > Products > Swaps Made Available to Trade
<b>Trading Hours</b>	00:01 -24:00 Sunday-Friday (Eastern Time)
<b>Clearing House</b>	Chicago Mercantile Exchange, Inc.; LCH.Clearnet Ltd; Eurex Clearing Aktiengesellschaft
<b>Block Size</b>	As set forth in Appendix F to Part 43 of the CFTC Regulations.
<b>Speculative Limits</b>	As set forth in Part 150 of the CFTC Regulations
<b>Reportable Levels</b>	As set forth in CFTC Regulation 15.03

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

<b>Contract Overview</b>	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.
<b>Ticker</b>	USD SWAP VS [Reference Rate Term Value] [Swap Tenor or Maturity] OIS FWD 1ST FED OIS FWD 2ND FED
<b>Reference Rate Index</b>	USD-Federal Funds-OIS Compound USD-Federal Funds-H.15-OIS-COMPOUND
<b>Reference Rate Term Value</b>	1 day
<b>Fixed Rate</b>	Par; Custom Coupon
<del>Notational</del> <b>Notional Currency</b>	USD
<del>Notational</del> <b>Notional Schedule</b>	Constant
<b>Quoting Convention</b>	Fixed rate
<b>Minimum Increment</b>	<ul style="list-style-type: none"> <li>• <b>CLOB:</b> 100,000</li> <li>• <b>Trading Protocols other than CLOB:</b> 0.01</li> </ul>
<b>Minimum Size</b>	<ul style="list-style-type: none"> <li>• <b>CLOB:</b> 100,000</li> <li>• <b>Trading Protocols other than CLOB:</b> 0.01</li> </ul>
<b>Trading Conventions</b>	<ul style="list-style-type: none"> <li>• Pay Fixed, Receive Float.</li> <li>• Receive Fixed, Pay Float.</li> </ul>
<b>Trade Start Types</b>	<ul style="list-style-type: none"> <li>• <b>Spot:</b> A new swap where the Effective Date is T+2 from the trade date.</li> <li>• <b>Non-Spot:</b> Any date where the Effective Date is a date other than the spot date.</li> </ul>
<b>Fixing Offset</b>	0 to 10 days
<b>Payment Conventions</b>	<p>Fixed Leg</p> <ul style="list-style-type: none"> <li>• Payment Frequency: Quarterly, Semi-annual, Annual</li> <li>• Day Count Conventions: ACT/360, Act/365, 30/360</li> <li>• Business Calendar: New York</li> <li>• Business Day Conventions: Modified Following</li> </ul> <p>Floating Leg</p> <ul style="list-style-type: none"> <li>• Payment/Resets: Quarterly, Annual</li> <li>• Day Count Conventions: ACT/360</li> <li>• Business Calendar: New York</li> <li>• Fixing Calendar: New York</li> <li>• Business Day Conventions: Modified Following</li> </ul>
<b>Swap Tenor</b>	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.
<b>Effective Date</b>	Unadjusted date at which obligations under the swap come into effect.
<b>Maturity/Expiration Date</b>	Unadjusted date at which the obligations under the swap stop being effective.
<b>Final Contractual Settlement Date</b>	Expiration Date
<b>Payment Lag</b>	<ul style="list-style-type: none"> <li>• <b>Fixed Leg:</b> 0 days, or the same number of days as the Floating Leg</li> <li>• <b>Floating Leg:</b> 2 to 5 days</li> </ul>
<b>Settlement Method</b>	Financially Settled
<b>Settlement Procedure</b>	As determined by Clearing House or Bilateral
<b>Settlement Currency</b>	USD
<b>“Made Available to Trade” Determination</b>	None
<b>Mandatory Clearing Determination</b>	None
<b>Trading Hours</b>	00:01 -24:00 Sunday-Friday Eastern Time
<b>Clearing House</b>	Chicago Mercantile Exchange, Inc.; LCH.Clearnet Ltd.; Eurex Clearing Aktiengesellschaft
<b>Block Size</b>	As set forth in Appendix F to Part 43 of the CFTC Regulations.
<b>Speculative Limits</b>	As set in Part 150 of the CFTC Regulations
<b>Reportable Levels</b>	As set in CFTC Regulation 15.03

**RULE 1315.**

**USD Basis Swap**

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

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

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

**RULE 1329. [Reserved]****RULE 1329. MXN-TIE ON-OIS Compound Fixed-to-Floating**

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

**RULE 1335.**

**NOK NIBOR Fixed-to-Floating**

<b>Contract Overview</b>	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.
<b>Ticker</b>	NOK SWAP VS [Reference Rate Term Value] [Swap Tenor or Maturity Date]
<b>Reference Rate Index</b>	NOK-NIBOR NOK-NIBOR-OIBOR
<b>Reference Rate Index Term Value</b>	3, 6 months
<b>Fixed Rate</b>	Par; Custom Coupon
<b>Notional</b> <b>Notional Currency</b>	NOK
<b>Notional Schedule</b>	Constant
<b>Quoting Convention</b>	Fixed rate
<b>Minimum Increment</b>	<ul style="list-style-type: none"> <li>• <b>CLOB:</b> 100,000</li> <li>• <b>Trading Protocols other than CLOB:</b> 0.01</li> </ul>
<b>Minimum Size</b>	<ul style="list-style-type: none"> <li>• <b>CLOB:</b> 100,000</li> <li>• <b>Trading Protocols other than CLOB:</b> 0.01</li> </ul>
<b>Trading Conventions</b>	<ul style="list-style-type: none"> <li>• Pay Fixed, Receive Float.</li> <li>• Receive Fixed, Pay Float.</li> </ul>
<b>Trade Start Types</b>	<ul style="list-style-type: none"> <li>• <b>Spot:</b> A new swap where the Effective Date is T+2 from the trade date.</li> <li>• <b>Non-Spot:</b> Any date where the Effective Date is a date other than the spot date.</li> </ul>
<b>Fixing Offset</b>	0 to 10 days
<b>Payment Conventions</b>	<p>Fixed Leg</p> <ul style="list-style-type: none"> <li>• Payment Frequency: Annual</li> <li>• Day Count Conventions: 30/360</li> <li>• Business Calendar: Oslo</li> <li>• Business Day Conventions: Modified Following</li> </ul> <p>Floating Leg</p> <ul style="list-style-type: none"> <li>• Payment/Resets: Semi-Annual/ Semi-Annual</li> <li>• Day Count Conventions: ACT/360</li> <li>• Business Calendar: Oslo</li> <li>• Business Day Conventions: Modified Following</li> </ul>
<b>Swap Tenor</b>	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.
<b>Effective Date</b>	Unadjusted date at which obligations under the swap come into effect.
<b>Maturity/Expiration Date</b>	Unadjusted date at which the obligations under the swap stop being effective.
<b>Final Contractual Settlement Date</b>	Expiration Date
<b>Payment Lag</b>	<ul style="list-style-type: none"> <li>• <b>Fixed Leg:</b> 0 days</li> <li>• <b>Floating Leg:</b> 0 days</li> </ul>
<b>Settlement Method</b>	Financially Settled
<b>Settlement Procedure</b>	As determined by Clearing House or Bilateral
<b>Settlement Currency</b>	NOK
<b>“Made Available to Trade” Determination</b>	None
<b>Mandatory Clearing Determination</b>	None
<b>Trading Hours</b>	00:01-24:00 Sunday-Friday (Eastern Time)
<b>Clearing House</b>	Chicago Mercantile Exchange, Inc.; LCH, Clearnet Ltd.
<b>Block Size</b>	As set forth in Appendix F to Part 43 of the CFTC Regulations
<b>Speculative Limits</b>	As set forth in Part 150 of the CFTC Regulations
<b>Reportable Levels</b>	As set forth in CFTC Regulation 15.03



**RULE 1337.****HKD HIBOR Fixed-to-Floating**

<b>Contract Overview</b>	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.
<b>Ticker</b>	HKD SWAP VS [Reference Rate Term Value] [Swap Tenor or Maturity Date]
<b>Reference Rate Index</b>	HKD-HIBOR HKD-HIBOR-HKAB
<b>Reference Rate Index Term Value</b>	3 months
<b>Fixed Rate</b>	Par; Custom Coupon
<b>Notational Notional Currency</b>	HKD
<b>Notional Schedule</b>	Constant
<b>Quoting Convention</b>	Fixed rate
<b>Minimum Increment</b>	<ul style="list-style-type: none"> <li>• <b>CLOB:</b> 100,000</li> <li>• <b>Trading Protocols other than CLOB:</b> 0.01</li> </ul>
<b>Minimum Size</b>	<ul style="list-style-type: none"> <li>• <b>CLOB:</b> 100,000</li> <li>• <b>Trading Protocols other than CLOB:</b> 0.01</li> </ul>
<b>Trading Conventions</b>	<ul style="list-style-type: none"> <li>• Pay Fixed, Receive Float.</li> <li>• Receive Fixed, Pay Float.</li> </ul>
<b>Trade Start Types</b>	<ul style="list-style-type: none"> <li>• <b>Spot:</b> A new swap where the Effective Date is T+2 from the trade date.</li> <li>• <b>Non-Spot:</b> Any date where the Effective Date is a date other than the spot date.</li> </ul>
<b>Fixing Offset</b>	0 to 10 days
<b>Payment Conventions</b>	<p>Fixed Leg</p> <ul style="list-style-type: none"> <li>• Payment Frequency: Quarterly</li> <li>• Day Count Conventions: ACT/365</li> <li>• Business Calendar: Hong Kong</li> <li>• Business Day Conventions: Modified Following</li> </ul> <p>Floating Leg</p> <ul style="list-style-type: none"> <li>• Payment/Resets: Quarterly/ Quarterly</li> <li>• Day Count Conventions: ACT/365</li> <li>• Business Calendar: Hong Kong</li> <li>• Business Day Conventions: Modified Following</li> </ul>
<b>Swap Tenor</b>	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.
<b>Effective Date</b>	Unadjusted date at which obligations under the swap come into effect.
<b>Maturity/Expiration Date</b>	Unadjusted date at which the obligations under the swap stop being effective.
<b>Final Contractual Settlement Date</b>	Expiration Date
<b>Payment Lag</b>	<ul style="list-style-type: none"> <li>• <b>Fixed Leg:</b> 0 days</li> <li>• <b>Floating Leg:</b> 0 days</li> </ul>
<b>Settlement Method</b>	Financially Settled
<b>Settlement Procedure</b>	As determined by Clearing House or Bilateral
<b>Settlement Currency</b>	HKD
<b>“Made Available to Trade” Determination</b>	None
<b>Mandatory Clearing Determination</b>	None
<b>Trading Hours</b>	00:01-24:00 Sunday-Friday (Eastern Time)
<b>Clearing Venue</b>	Chicago Mercantile Exchange, Inc.; LCH.Clearnet Ltd.
<b>Block Size</b>	As set forth in Appendix F to Part 43 of the CFTC Regulations
<b>Speculative Limits</b>	As set forth in Part 150 of the CFTC Regulations
<b>Reportable Levels</b>	As set forth in CFTC Regulation 15.03

**RULE 1338.**

**PLN WIBOR Fixed-to-Floating**

<b>Contract Overview</b>	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.
<b>Ticker</b>	PLN SWAP VS [Reference Rate Term Value] [Swap Tenor or Maturity Date]
<b>Reference Rate Index</b>	PLN-WIBOR PLN-WIBOR-WIBO
<b>Reference Rate Index Term Value</b>	6 months
<b>Fixed Rate</b>	Par; Custom Coupon
<b>Notional</b> <b>Notional Currency</b>	PLN
<b>Notional Schedule</b>	Constant
<b>Quoting Convention</b>	As agreed by the counterparties
<b>Minimum Increment</b>	<ul style="list-style-type: none"> <li>• <b>CLOB:</b> 100,000</li> <li>• <b>Trading Protocols other than CLOB:</b> 0.01</li> </ul>
<b>Minimum Size</b>	<ul style="list-style-type: none"> <li>• <b>CLOB:</b> 100,000</li> <li>• <b>Trading Protocols other than CLOB:</b> 0.01</li> </ul>
<b>Trading Conventions</b>	<ul style="list-style-type: none"> <li>• Pay Fixed, Receive Float.</li> <li>• Receive Fixed, Pay Float.</li> </ul>
<b>Trade Start Types</b>	<ul style="list-style-type: none"> <li>• <b>Spot:</b> A new swap where the Effective Date is T+2 from the trade date.</li> <li>• <b>Non-Spot:</b> Any date where the Effective Date is a date other than the spot date.</li> </ul>
<b>Fixing Offset</b>	0 to 10 days
<b>Payment Conventions</b>	<p>Fixed Leg</p> <ul style="list-style-type: none"> <li>• Payment Frequency: Annual</li> <li>• Day Count Conventions: ACT/ACT</li> <li>• Business Calendar: Warsaw</li> <li>• Business Day Conventions: Modified Following</li> </ul> <p>Floating Leg</p> <ul style="list-style-type: none"> <li>• Payment/Resets: Semi-Annual/Semi-Annual</li> <li>• Day Count Conventions: ACT/365</li> <li>• Business Calendar: Warsaw</li> <li>• Business Day Conventions: Modified Following</li> </ul>
<b>Swap Tenor</b>	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.
<b>Effective Date</b>	Unadjusted date at which obligations under the swap come into effect.
<b>Maturity/Expiration Date</b>	Unadjusted date at which the obligations under the swap stop being effective.
<b>Final Contractual Settlement Date</b>	Expiration Date
<b>Payment Lag</b>	<ul style="list-style-type: none"> <li>• <b>Fixed Leg:</b> 0 days</li> <li>• <b>Floating Leg:</b> 0 days</li> </ul>
<b>Settlement Method</b>	Financially Settled
<b>Settlement Procedure</b>	As determined by Clearing House or Bilateral
<b>Settlement Currency</b>	PLN
<b>“Made Available to Trade” Determination</b>	None
<b>Mandatory Clearing Determination</b>	None
<b>Trading Hours</b>	00:01-24:00 Sunday-Friday (Eastern Time)
<b>Clearing House</b>	Chicago Mercantile Exchange, Inc.; LCH.Clearnet Ltd.
<b>Block Size</b>	As set forth in Appendix F to Part 43 of the CFTC Regulations
<b>Speculative Limits</b>	As set forth in Part 150 of the CFTC Regulations
<b>Reportable Levels</b>	As set forth in CFTC Regulation 15.03

**RULE 1339.**

**ZAR JIBAR Fixed-to-Floating**

<b>Contract Overview</b>	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.
<b>Ticker</b>	ZAR SWAP VS [Reference Rate Term Value] [Swap Tenor or Maturity Date]
<b>Reference Rate Index</b>	ZAR-JIBAR ZAR-JIBAR-SAFEX
<b>Reference Rate Index Term Value</b>	3 months
<b>Fixed Rate</b>	Par; Custom Coupon
<b>Notational Notional Currency</b>	ZAR
<b>Notional Schedule</b>	Constant
<b>Quoting Convention</b>	As agreed by the counterparties
<b>Minimum Increment</b>	<ul style="list-style-type: none"> <li>• <b>CLOB:</b> 100,000</li> <li>• <b>Trading Protocols other than CLOB:</b> 0.01</li> </ul>
<b>Minimum Size</b>	<ul style="list-style-type: none"> <li>• <b>CLOB:</b> 100,000</li> <li>• <b>Trading Protocols other than CLOB:</b> 0.01</li> </ul>
<b>Trading Conventions</b>	<ul style="list-style-type: none"> <li>• Pay Fixed, Receive Float.</li> <li>• Receive Fixed, Pay Float.</li> </ul>
<b>Trade Start Types</b>	<ul style="list-style-type: none"> <li>• <b>Spot:</b> A new swap where the Effective Date is T+0 from the trade date.</li> <li>• <b>Non-Spot:</b> Any date where the Effective Date is a date other than the spot date.</li> </ul>
<b>Fixing Offset</b>	0 to 10 days
<b>Payment Conventions</b>	<p>Fixed Leg</p> <ul style="list-style-type: none"> <li>• Payment: Quarterly</li> <li>• Day Count Conventions: ACT/365</li> <li>• Holiday Calendar: Johannesburg</li> <li>• Business Day Conventions: Modified Following</li> </ul> <p>Floating Leg</p> <ul style="list-style-type: none"> <li>• Payment/Resets: Quarterly/Quarterly</li> <li>• Day Count Conventions: ACT/365</li> <li>• Holiday Calendar: Johannesburg</li> <li>• Business Day Conventions: Modified Following</li> </ul>
<b>Swap Tenor</b>	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.
<b>Effective Date</b>	Unadjusted date at which obligations under the swap come into effect.
<b>Maturity/Expiration Date</b>	Unadjusted date at which the obligations under the swap stop being effective.
<b>Final Contractual Settlement Date</b>	Expiration Date
<b>Payment Lag</b>	<ul style="list-style-type: none"> <li>• <b>Fixed Leg:</b> 0 days</li> <li>• <b>Floating Leg:</b> 0 days</li> </ul>
<b>Settlement Method</b>	Financially Settled
<b>Settlement Procedure</b>	As determined by Clearing House or Bilateral
<b>Settlement Currency</b>	ZAR
<b>“Made Available to Trade” Determination</b>	None
<b>Mandatory Clearing Determination</b>	None
<b>Trading Hours</b>	00:01-24:00 Sunday-Friday (Eastern Time)
<b>Clearing House</b>	Chicago Mercantile Exchange, Inc.; LCH.Clearnet Ltd.
<b>Block Size</b>	As set forth in Appendix F to Part 43 of the CFTC Regulations
<b>Speculative Limits</b>	As set forth in Part 150 of the CFTC Regulations
<b>Reportable Levels</b>	As set forth in CFTC Regulation 15.03

**RULE 1343.**

**CZK PRIBOR Fixed-to-Floating**

<b>Contract Overview</b>	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.
<b>Ticker</b>	CZK SWAP VS [Reference Rate Term Value] [Swap Tenor or Maturity Date]]
<b>Reference Rate Index</b>	CZK-PRIBOR CZK-PRIBOR-PRBO
<b>Reference Rate Index Term Value</b>	6 months
<b>Fixed Rate</b>	Par; Custom Coupon
<b>Notational Notional Currency</b>	CZK
<b>Notional Schedule</b>	Constant
<b>Quoting Convention</b>	As agreed by the counterparties
<b>Minimum Increment</b>	<ul style="list-style-type: none"> <li>• <b>CLOB:</b> 100,000</li> <li>• <b>Trading Protocols other than CLOB:</b> 0.01</li> </ul>
<b>Minimum Size</b>	<ul style="list-style-type: none"> <li>• <b>CLOB:</b> 100,000</li> <li>• <b>Trading Protocols other than CLOB:</b> 0.01</li> </ul>
<b>Trading Conventions</b>	<ul style="list-style-type: none"> <li>• Pay Fixed, Receive Float.</li> <li>• Receive Fixed, Pay Float.</li> </ul>
<b>Trade Start Types</b>	<ul style="list-style-type: none"> <li>• <b>Spot:</b> A new swap where the Effective Date is T+2 from the trade date.</li> <li>• <b>Non-Spot:</b> Any date where the Effective Date is a date other than the spot date.</li> </ul>
<b>Fixing Offset</b>	0 to 10 days
<b>Payment Conventions</b>	<p>Fixed Leg</p> <ul style="list-style-type: none"> <li>• Payment Frequency: Annual</li> <li>• Day Count Conventions: ACT/360</li> <li>• Business Calendar: Prague</li> <li>• Business Day Conventions: Modified Following</li> </ul> <p>Floating Leg</p> <ul style="list-style-type: none"> <li>• Payment/Resets: Semi-Annual/ Semi-Annual</li> <li>• Day Count Conventions: ACT/360</li> <li>• Business Calendar: Prague</li> <li>• Business Day Conventions: Modified Following</li> </ul>
<b>Swap Tenor</b>	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.
<b>Effective Date</b>	Unadjusted date at which obligations under the swap come into effect.
<b>Maturity/Expiration Date</b>	Unadjusted date at which the obligations under the swap stop being effective.
<b>Final Contractual Settlement Date</b>	Expiration Date
<b>Payment Lag</b>	<ul style="list-style-type: none"> <li>• <b>Fixed Leg:</b> 0 days</li> <li>• <b>Floating Leg:</b> 0 days</li> </ul>
<b>Settlement Method</b>	Financially Settled
<b>Settlement Procedure</b>	As determined by Clearing House or Bilateral
<b>Settlement Currency</b>	CZK
<b>“Made Available to Trade” Determination</b>	None
<b>Mandatory Clearing Determination</b>	None
<b>Trading Hours</b>	00:01-24:00 Sunday-Friday (Eastern Time)
<b>Clearing House</b>	Chicago Mercantile Exchange, Inc., LCH.Clearnet Ltd.
<b>Block Size</b>	As set forth in Appendix F to Part 43 of the CFTC Regulations
<b>Speculative Limits</b>	As set forth in Part 150 of the CFTC Regulations
<b>Reportable Levels</b>	As set forth in CFTC Regulation 15.03

**RULE 1344.**

**CLP ICP Fixed-to-Floating**

<b>Contract Overview</b>	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.
<b>Ticker</b>	CLP SWAP VS [Reference Rate Term Value] [Swap Tenor or Maturity Date]
<b>Reference Rate Index</b>	CLP-ICP CLP-TNA
<b>Reference Rate Index Term Value</b>	1 day
<b>Fixed Rate</b>	Par; Custom Coupon
<b>Notional</b> <b>Notional Currency</b>	CLP
<b>Notional Schedule</b>	Constant
<b>Quoting Convention</b>	Fixed rate
<b>Minimum Increment</b>	<ul style="list-style-type: none"> <li>• <b>CLOB:</b> 100,000</li> <li>• <b>Trading Protocols other than CLOB:</b> 0.01</li> </ul>
<b>Minimum Size</b>	<ul style="list-style-type: none"> <li>• <b>CLOB:</b> 100,000</li> <li>• <b>Trading Protocols other than CLOB:</b> 0.01</li> </ul>
<b>Trading Conventions</b>	<ul style="list-style-type: none"> <li>• Pay Fixed, Receive Float.</li> <li>• Receive Fixed, Pay Float.</li> </ul>
<b>Trade Start Types</b>	<ul style="list-style-type: none"> <li>• <b>Spot:</b> A new swap where the Effective Date is T+2 from the trade date.</li> <li>• <b>Non-Spot:</b> Any date where the Effective Date is a date other than the spot date.</li> </ul>
<b>Fixing Offset</b>	0 days
<b>Payment Conventions</b>	Fixed Leg <ul style="list-style-type: none"> <li>• Payment Frequency: Semi-Annual</li> <li>• Day Count Conventions: ACT/360</li> <li>• Business Calendar: Santiago</li> <li>• Business Day Conventions: Modified Following</li> </ul> Floating Leg <ul style="list-style-type: none"> <li>• Payment/Resets: Semi-Annual/Semi-Annual</li> <li>• Day Count Conventions: ACT/360</li> <li>• Business Calendar: Santiago</li> <li>• Business Day Conventions: Modified Following</li> </ul>
<b>Swap Tenor</b>	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.
<b>Effective Date</b>	Unadjusted date at which obligations under the swap come into effect.
<b>Maturity/Expiration Date</b>	Unadjusted date at which the obligations under the swap stop being effective.
<b>Final Contractual Settlement Date</b>	Expiration Date
<b>Payment Lag</b>	<ul style="list-style-type: none"> <li>• <b>Fixed Leg:</b> 0 days</li> <li>• <b>Floating Leg:</b> 0 days</li> </ul>
<b>Settlement Method</b>	Financially Settled
<b>Settlement Procedure</b>	As determined by Clearing House or Bilateral
<b>Settlement Currency</b>	USD
<b>“Made Available to Trade” Determination</b>	None
<b>Mandatory Clearing Determination</b>	None
<b>Trading Hours</b>	00:01 -24:00 Sunday-Friday (Eastern Time)
<b>Clearing House</b>	Chicago Mercantile Exchange, Inc., LCH.Clearnet Ltd.
<b>Block Size</b>	As set forth in Appendix F to Part 43 of the CFTC Regulations
<b>Speculative Limits</b>	As set forth in Part 150 of the CFTC Regulations
<b>Reportable Levels</b>	As set forth in CFTC Regulation 15.03

**RULE 1345.****MYR KLIBOR Fixed-to-Floating**

<b>Contract Overview</b>	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.
<b>Ticker</b>	MYR SWAP VS [Reference Rate Term Value] [Swap Tenor or Maturity Date]
<b>Reference Rate Index</b>	MYR-KLIBOR MYR-KLIBOR-BNM
<b>Reference Rate Index Term Value</b>	3 months
<b>Fixed Rate</b>	Par; Custom Coupon
<b>Notional</b> <b>Notional Currency</b>	MYR
<b>Notional Schedule</b>	Constant
<b>Quoting Convention</b>	Fixed rate
<b>Minimum Increment</b>	<ul style="list-style-type: none"> <li>• <b>CLOB:</b> 100,000</li> <li>• <b>Trading Protocols other than CLOB:</b> 0.01</li> </ul>
<b>Minimum Size</b>	<ul style="list-style-type: none"> <li>• <b>CLOB:</b> 100,000</li> <li>• <b>Trading Protocols other than CLOB:</b> 0.01</li> </ul>
<b>Trading Conventions</b>	<ul style="list-style-type: none"> <li>• Pay Fixed, Receive Float.</li> <li>• Receive Fixed, Pay Float.</li> </ul>
<b>Trade Start Types</b>	<ul style="list-style-type: none"> <li>• <b>Spot:</b> A new swap where the Effective Date is T+0 from the trade date.</li> <li>• <b>Non-Spot:</b> Any date where the Effective Date is a date other than the spot date.</li> </ul>
<b>Fixing Offset</b>	0 to 10 days
<b>Payment Conventions</b>	<p>Fixed Leg</p> <ul style="list-style-type: none"> <li>• Payment Frequency: Quarterly</li> <li>• Day Count Conventions: ACT/365</li> <li>• Business Calendar: Kuala Lumpur/New York</li> <li>• Business Day Conventions: Modified Following</li> </ul> <p>Floating Leg</p> <ul style="list-style-type: none"> <li>• Payment/Resets: Quarterly/Quarterly</li> <li>• Day Count Conventions: ACT/365</li> <li>• Business Calendar: Kuala Lumpur/New York</li> <li>• Business Day Conventions: Modified Following</li> </ul>
<b>Swap Tenor</b>	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.
<b>Effective Date</b>	Unadjusted date at which obligations under the swap come into effect.
<b>Maturity/Expiration Date</b>	Unadjusted date at which the obligations under the swap stop being effective.
<b>Final Contractual Settlement Date</b>	Expiration Date
<b>Payment Lag</b>	<ul style="list-style-type: none"> <li>• <b>Fixed Leg:</b> 0 to 2 days</li> <li>• <b>Floating Leg:</b> 2 days</li> </ul>
<b>Settlement Method</b>	Financially Settled
<b>Settlement Procedure</b>	Bilateral
<b>Settlement Currency</b>	USD
<b>“Made Available to Trade” Determination</b>	None
<b>Mandatory Clearing Determination</b>	None
<b>Trading Hours</b>	00:01 -24:00 Sunday-Friday (Eastern Time)
<b>Clearing House</b>	Bilateral
<b>Block Size</b>	As set forth in Appendix F to Part 43 of the CFTC Regulations
<b>Speculative Limits</b>	As set forth in Part 150 of the CFTC Regulations
<b>Reportable Levels</b>	As set forth in CFTC Regulation 15.03

**RULE 1346.**

**TWD TAIBOR Fixed-to-Floating**

<b>Contract Overview</b>	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.
<b>Ticker</b>	TWD SWAP VS [Reference Rate Term Value] [Swap Tenor or Maturity Date]
<b>Reference Rate Index</b>	TWD-TAIBOR TWD-TAIBOR-Reuters
<b>Reference Rate Index Term Value</b>	3 months
<b>Fixed Rate</b>	Par; Custom Coupon
<b>Notional</b> <b>Notional Currency</b>	TWD
<b>Notional Schedule</b>	Constant
<b>Quoting Convention</b>	Fixed rate
<b>Minimum Increment</b>	<ul style="list-style-type: none"> <li>• <b>CLOB:</b> 100,000</li> <li>• <b>Trading Protocols other than CLOB:</b> 0.01</li> </ul>
<b>Minimum Size</b>	<ul style="list-style-type: none"> <li>• <b>CLOB:</b> 100,000</li> <li>• <b>Trading Protocols other than CLOB:</b> 0.01</li> </ul>
<b>Trading Conventions</b>	<ul style="list-style-type: none"> <li>• Pay Fixed, Receive Float.</li> <li>• Receive Fixed, Pay Float.</li> </ul>
<b>Trade Start Types</b>	<ul style="list-style-type: none"> <li>• <b>Spot:</b> A new swap where the Effective Date is T+2 from the trade date.</li> <li>• <b>Non-Spot:</b> Any date where the Effective Date is a date other than the spot date.</li> </ul>
<b>Fixing Offset</b>	0 to 10 days
<b>Payment Conventions</b>	<p>Fixed Leg</p> <ul style="list-style-type: none"> <li>• Payment Frequency: Quarterly</li> <li>• Day Count Conventions: ACT/365</li> <li>• Business Calendar: Taipei/New York</li> <li>• Business Day Conventions: Modified Following</li> </ul> <p>Floating Leg</p> <ul style="list-style-type: none"> <li>• Payment/Resets: Quarterly/Quarterly</li> <li>• Day Count Conventions: ACT/365</li> <li>• Business Calendar: Taipei/New York</li> <li>• Business Day Conventions: Modified Following</li> </ul>
<b>Swap Tenor</b>	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.
<b>Effective Date</b>	Unadjusted date at which obligations under the swap come into effect.
<b>Maturity/Expiration Date</b>	Unadjusted date at which the obligations under the swap stop being effective.
<b>Final Contractual Settlement Date</b>	Expiration Date
<b>Payment Lag</b>	<ul style="list-style-type: none"> <li>• <b>Fixed Leg:</b> 0 days</li> <li>• <b>Floating Leg:</b> 0 days</li> </ul>
<b>Settlement Method</b>	Financially Settled
<b>Settlement Procedure</b>	As determined by Clearing House or Bilateral
<b>Settlement Currency</b>	USD
<b>“Made Available to Trade” Determination</b>	None
<b>Mandatory Clearing Determination</b>	None
<b>Trading Hours</b>	00:01 -24:00 Sunday-Friday (Eastern Time)
<b>Clearing House</b>	LCH.Clearnet Ltd.
<b>Block Size</b>	As set forth in Appendix F to Part 43 of the CFTC Regulations
<b>Speculative Limits</b>	As set forth in Part 150 of the CFTC Regulations
<b>Reportable Levels</b>	As set forth in CFTC Regulation 15.03

**RULE 1347.**

**INR MIBOR OIS Compound Fixed-to-Floating**

<b>Contract Overview</b>	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.
<b>Ticker</b>	INR SWAP VS [Floating Index Maturity]
<b>Reference Rate Index</b>	INR-MIBOR-OIS Compound INR-FBIL-MIBOR-OIS-COMPOUND
<b>Reference Rate Index Term Value</b>	1 day
<b>Fixed Rate</b>	Par; Custom Coupon
<b>Notional</b> <b>Notional Currency</b>	INR
<b>Notional Schedule</b>	Constant
<b>Quoting Convention</b>	Fixed rate
<b>Minimum Increment</b>	<ul style="list-style-type: none"> <li>• <b>CLOB:</b> 100,000</li> <li>• <b>Trading Protocols other than CLOB:</b> 0.01</li> </ul>
<b>Minimum Size</b>	<ul style="list-style-type: none"> <li>• <b>CLOB:</b> 100,000</li> <li>• <b>Trading Protocols other than CLOB:</b> 0.01</li> </ul>
<b>Trading Conventions</b>	<ul style="list-style-type: none"> <li>• Pay Fixed, Receive Float.</li> <li>• Receive Fixed, Pay Float.</li> </ul>
<b>Trade Start Types</b>	<ul style="list-style-type: none"> <li>• <b>Spot:</b> A new swap where the Effective Date is T+1 from the trade date.</li> <li>• <b>Non-Spot:</b> Any date where the Effective Date is a date other than the spot date.</li> </ul>
<b>Fixing Offset</b>	0 days
<b>Payment Conventions</b>	<p>Fixed Leg</p> <ul style="list-style-type: none"> <li>• Payment Frequency: Annual</li> <li>• Day Count Conventions: ACT/365</li> <li>• Business Calendar: Mumbai/New York</li> <li>• Business Day Conventions: Modified Following</li> </ul> <p>Floating Leg</p> <ul style="list-style-type: none"> <li>• Payment/Resets: Annual/Daily</li> <li>• Day Count Conventions: ACT/365</li> <li>• Business Calendar: Mumbai/New York</li> <li>• Business Day Conventions: Modified Following</li> </ul>
<b>Swap Tenor</b>	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.
<b>Effective Date</b>	Unadjusted date at which obligations under the swap come into effect.
<b>Maturity/Expiration Date</b>	Unadjusted date at which the obligations under the swap stop being effective.
<b>Final Contractual Settlement Date</b>	Expiration Date
<b>Payment Lag</b>	<ul style="list-style-type: none"> <li>• <b>Fixed Leg:</b> 0 days</li> <li>• <b>Floating Leg:</b> 0 days</li> </ul>
<b>Settlement Method</b>	Financially Settled
<b>Settlement Procedure</b>	As determined by Clearing House or Bilateral
<b>Settlement Currency</b>	USD
<b>“Made Available to Trade” Determination</b>	None
<b>Mandatory Clearing Determination</b>	None
<b>Trading Hours</b>	00:01 -24:00 Sunday-Friday (Eastern Time)
<b>Clearing House</b>	Chicago Mercantile Exchange, Inc., LCH.Clearnet Ltd.
<b>Block Size</b>	As set forth in Appendix F to Part 43 of the CFTC Regulations
<b>Speculative Limits</b>	As set forth in Part 150 of the CFTC Regulations
<b>Reportable Levels</b>	As set forth in CFTC Regulation 15.03



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

<b>Contract Overview</b>	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.
<b>Ticker</b>	BRL SWAP VS [Reference Rate Term Value] [Swap Tenor or Maturity Date]
<b>Reference Rate Index</b>	BRL-CDI
<b>Reference Rate Index Term Value</b>	1 day
<b>Fixed Rate</b>	Par; Custom Coupon
<b>Notional/Currency</b>	BRL
<b>Notional Schedule</b>	Constant
<b>Quoting Convention</b>	Fixed rate
<b>Minimum Increment</b>	<ul style="list-style-type: none"> <li>• <b>CLOB:</b> 100,000</li> <li>• <b>Trading Protocols other than CLOB:</b> 0.01</li> </ul>
<b>Minimum Size</b>	<ul style="list-style-type: none"> <li>• <b>CLOB:</b> 100,000</li> <li>• <b>Trading Protocols other than CLOB:</b> 0.01</li> </ul>
<b>Trading Conventions</b>	<ul style="list-style-type: none"> <li>• Pay Fixed, Receive Float.</li> <li>• Receive Fixed, Pay Float.</li> </ul>
<b>Trade Start Types</b>	<ul style="list-style-type: none"> <li>• <b>Spot:</b> A new swap where the Effective Date is T+0 from the trade date.</li> <li>• <b>Non-Spot:</b> Any date where the Effective Date is a date other than the spot date.</li> </ul>
<b>Fixing Offset</b>	0 days
<b>Payment Conventions</b>	<p>Fixed Leg</p> <ul style="list-style-type: none"> <li>• Payment Frequency: At Maturity</li> <li>• Day Count Conventions: DU/252</li> <li>• Business Calendar: Brazil/New York</li> <li>• Business Day Conventions: Following</li> </ul> <p>Floating Leg</p> <ul style="list-style-type: none"> <li>• Payment/Resets: At maturity/daily</li> <li>• Day Count Conventions: DU/252</li> <li>• Business Calendar: Brazil/New York</li> <li>• Business Day Conventions: Following</li> </ul>
<b>Swap Tenor</b>	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.
<b>Effective Date</b>	Unadjusted date at which obligations under the swap come into effect.
<b>Maturity/Expiration Date</b>	Unadjusted date at which the obligations under the swap stop being effective.
<b>Final Contractual Settlement Date</b>	Expiration Date
<b>Payment Lag</b>	<ul style="list-style-type: none"> <li>• <b>Fixed Leg:</b> 1 day</li> <li>• <b>Floating Leg:</b> 1 day</li> </ul>
<b>Settlement Method</b>	Financially Settled
<b>Settlement Procedure</b>	As determined by Clearing House or Bilateral
<b>Settlement Currency</b>	USD
<b>“Made Available to Trade” Determination</b>	None
<b>Mandatory Clearing Determination</b>	None
<b>Trading Hours</b>	00:01 -24:00 Sunday-Friday (Eastern Time)
<b>Clearing House</b>	Chicago Mercantile Exchange, Inc.
<b>Block Size</b>	As set forth in Appendix F to Part 43 of the CFTC Regulations
<b>Speculative Limits</b>	As set forth in Part 150 of the CFTC Regulations
<b>Reportable Levels</b>	As set forth in CFTC Regulation 15.03

**RULE 1350.**

**CNY Fixing Repo Rate Fixed-to-Floating**

<b>Contract Overview</b>	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.
<b>Ticker</b>	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]
<b>Reference Rate Index</b>	CNY-Fixing Repo Rate CNY-CNREPOFIX=CFXS-Reuters
<b>Reference Rate Index Term Value</b>	7 days
<b>Fixed Rate</b>	Par; Custom Coupon
<b>Notional</b>	CNY
<b>Notional Schedule</b>	Constant
<b>Quoting Convention</b>	Fixed rate
<b>Minimum Increment</b>	<ul style="list-style-type: none"> <li>• <b>CLOB:</b> 100,000</li> <li>• <b>Trading Protocols other than CLOB:</b> 0.01</li> </ul>
<b>Minimum Size</b>	<ul style="list-style-type: none"> <li>• <b>CLOB:</b> 100,000</li> <li>• <b>Trading Protocols other than CLOB:</b> 0.01</li> </ul>
<b>Trading Conventions</b>	<ul style="list-style-type: none"> <li>• Pay Fixed, Receive Float.</li> <li>• Receive Fixed, Pay Float.</li> </ul>
<b>Trade Start Types</b>	<ul style="list-style-type: none"> <li>• <b>Spot:</b> A new swap where the Effective Date is T+1 from the trade date.</li> <li>• <b>Non-Spot:</b> Any date where the Effective Date is a date other than the spot date.</li> </ul>
<b>Fixing Offset</b>	1 day
<b>Payment Conventions</b>	<p>Fixed Leg</p> <ul style="list-style-type: none"> <li>• Payment Frequency: Weekly, Monthly, Quarterly, Semi-Annually, Annually</li> <li>• Day Count Conventions: ACT/365, or as otherwise agreed by the counterparties</li> <li>• Business Calendar: Beijing/New York</li> <li>• Business Day Conventions: Modified Following</li> </ul> <p>Floating Leg</p> <ul style="list-style-type: none"> <li>• Payment/Resets: Weekly, Monthly, Quarterly, Semi-Annually, Annually</li> <li>• Day Count Conventions: ACT/365, or as otherwise agreed by the counterparties</li> <li>• Business Calendar: Beijing/New York</li> <li>• Business Day Conventions: Modified Following</li> </ul>
<b>Swap Tenor</b>	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.
<b>Effective Date</b>	Unadjusted date at which obligations under the swap come into effect.
<b>Maturity/Expiration Date</b>	Unadjusted date at which the obligations under the swap stop being effective.
<b>Final Contractual Settlement Date</b>	Expiration Date
<b>Payment Lag</b>	<ul style="list-style-type: none"> <li>• <b>Fixed Leg:</b> 0 days</li> <li>• <b>Floating Leg:</b> 0 days</li> </ul>
<b>Settlement Method</b>	Financially Settled
<b>Settlement Procedure</b>	As determined by Clearing House or Bilateral
<b>Settlement Currency</b>	USD
<b>“Made Available to Trade” Determination</b>	None
<b>Mandatory Clearing Determination</b>	None
<b>Trading Hours</b>	00:01 -24:00 Sunday-Friday (Eastern Time)
<b>Clearing House</b>	Chicago Mercantile Exchange, Inc.; LCH.Clearnet Ltd.
<b>Block Size</b>	As set forth in Appendix F to Part 43 of the CFTC Regulations
<b>Speculative Limits</b>	As set forth in Part 150 of the CFTC Regulations
<b>Reportable Levels</b>	As set forth in CFTC Regulation 15.03

**RULE 1351.**

**NZD BKBM FRA Fixed-to-Floating**

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

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

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

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

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

**RULE 1354.**

**JPY TONA OIS Compound Fixed-to-Floating**

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

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

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

**RULE 1357.**

**CAD CORRA OIS Compound Fixed-to-Floating**

<b>Contract Overview</b>	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.
<b>Ticker</b>	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]
<b>Reference Rate Index</b>	CAD-CORRA-OIS Compound CAD-CORRA-OIS-COMPOUND
<b>Reference Rate Index Term Value</b>	1 day
<b>Fixed Rate</b>	Par; Custom Coupon
<b>Notional</b>	CAD
<b>Notional Schedule</b>	Constant
<b>Quoting Convention</b>	Fixed rate
<b>Minimum Increment</b>	<ul style="list-style-type: none"> <li>• <b>CLOB:</b> 100,000</li> <li>• <b>Trading Protocols other than CLOB:</b> 0.01</li> </ul>
<b>Minimum Size</b>	<ul style="list-style-type: none"> <li>• <b>CLOB:</b> 100,000</li> <li>• <b>Trading Protocols other than CLOB:</b> 0.01</li> </ul>
<b>Trading Conventions</b>	<ul style="list-style-type: none"> <li>• Pay Fixed, Receive Float.</li> <li>• Receive Fixed, Pay Float.</li> </ul>
<b>Trade Start Types</b>	<ul style="list-style-type: none"> <li>• <b>Spot:</b> A new swap where the Effective Date is T+1 from the trade date.</li> <li>• <b>Non-Spot:</b> Any date where the Effective Date is a date other than the spot date.</li> </ul>
<b>Fixing Offset</b>	0 to 10 days
<b>Payment Conventions</b>	<p>Fixed Leg</p> <ul style="list-style-type: none"> <li>• Payment Frequency: Monthly, Quarterly, Semi-Annual, Annual</li> <li>• Day Count Conventions: ACT/365 or as agreed by the counterparties</li> <li>• Business Calendar: Toronto</li> <li>• Business Day Conventions: Modified Following</li> </ul> <p>Floating Leg</p> <ul style="list-style-type: none"> <li>• Payment/Resets: Monthly, Quarterly, Semi-Annual, Annual</li> <li>• Day Count Conventions: ACT/365 or as agreed by the counterparties</li> <li>• Business Calendar: Toronto</li> <li>• Business Day Conventions: Modified Following</li> </ul>
<b>Swap Tenor</b>	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.
<b>Effective Date</b>	Unadjusted date at which obligations under the swap come into effect.
<b>Maturity/Expiration Date</b>	Unadjusted date at which the obligations under the swap stop being effective.
<b>Final Contractual Settlement Date</b>	Expiration Date
<b>Payment Lag</b>	<ul style="list-style-type: none"> <li>• <b>Fixed Leg:</b> 0 days, or the same number of days as the Floating Leg</li> <li>• <b>Floating Leg:</b> 1 to 5 days</li> </ul>
<b>Settlement Method</b>	Financially Settled
<b>Settlement Procedure</b>	As determined by Clearing House or Bilateral
<b>Settlement Currency</b>	CAD
<b>“Made Available to Trade” Determination</b>	None
<b>Mandatory Clearing Determination</b>	None
<b>Trading Hours</b>	00:01-24:00 Sunday-Friday (Eastern Time)
<b>Clearing House</b>	Chicago Mercantile Exchange, Inc., LCH, Clearnet Ltd.
<b>Block Size</b>	As set forth in Appendix F to Part 43 of the CFTC Regulations
<b>Speculative Limits</b>	As set forth in Part 150 of the CFTC Regulations
<b>Reportable Levels</b>	As set forth in CFTC Regulation 15.03



**RULE 1358.**

**USA CPI U Zero Coupon Fixed-to-Floating**

<b>Contract Overview</b>	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.
<b>Ticker</b>	USD [ZC Inflation] SWAP VS CPURNSA [Swap Tenor or Maturity Date]
<b>Reference Rate Index</b>	USA-CPI-U
<b>Reference Rate Index Term Value</b>	1 day
<b>Fixed Rate</b>	Par; Custom Coupon
<b>Notional</b>	USD
<b>Notional Currency</b>	USD
<b>Notional Schedule</b>	Constant
<b>Quoting Convention</b>	Fixed rate
<b>Minimum Increment</b>	<ul style="list-style-type: none"> <li>• <b>CLOB:</b> 100,000</li> <li>• <b>Trading Protocols other than CLOB:</b> 0.01</li> </ul>
<b>Minimum Size</b>	<ul style="list-style-type: none"> <li>• <b>CLOB:</b> 100,000</li> <li>• <b>Trading Protocols other than CLOB:</b> 0.01</li> </ul>
<b>Trading Conventions</b>	<ul style="list-style-type: none"> <li>• Pay Fixed, Receive Float.</li> <li>• Receive Fixed, Pay Float.</li> </ul>
<b>Trade Start Types</b>	<ul style="list-style-type: none"> <li>• <b>Spot:</b> A new swap where the Effective Date is T+2 from the trade date.</li> <li>• <b>Non-Spot:</b> Any date where the Effective Date is a date other than the spot date.</li> </ul>
<b>Inflation Lag</b>	3 to 12 months
<b>Payment Conventions</b>	<p>Fixed Leg</p> <ul style="list-style-type: none"> <li>• Payment Frequency: At maturity</li> <li>• Compounding: Annual</li> <li>• Day Count Conventions: 1/1</li> <li>• Business Calendars: New York, London</li> <li>• Business Day Conventions: Modified Following with adjustment to period end dates</li> </ul> <p>Inflation Leg</p> <ul style="list-style-type: none"> <li>• Payment/Resets: At maturity/At maturity</li> <li>• Day Count Conventions: 1/1</li> <li>• Business Calendars: New York, London</li> <li>• Business Day Conventions: Modified Following with adjustment to period end dates</li> </ul>
<b>Swap Tenor</b>	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.
<b>Effective Date</b>	Unadjusted date at which obligations under the swap come into effect.
<b>Maturity/Expiration Date</b>	Unadjusted date at which the obligations under the swap stop being effective.
<b>Final Contractual Settlement Date</b>	Expiration Date
<b>Payment Lag</b>	<ul style="list-style-type: none"> <li>• <b>Fixed Leg:</b> 0 days</li> <li>• <b>Floating Leg:</b> 0 days</li> </ul>
<b>Settlement Method</b>	Financially Settled
<b>Settlement Procedure</b>	As determined by Clearing House or Bilateral
<b>Settlement Currency</b>	USD
<b>“Made Available to Trade” Determination</b>	None
<b>Mandatory Clearing Determination</b>	None
<b>Trading Hours</b>	00:01-24:00 Sunday-Friday (Eastern Time)
<b>Clearing House</b>	LCH.Clearnet Ltd
<b>Block Size</b>	As set forth in Appendix F to Part 43 of CFTC Regulations.
<b>Speculative Limits</b>	As set forth in Part 150 of CFTC Regulations
<b>Reportable Levels</b>	As set forth in CFTC Regulation 15.03

**RULE 1359.**

**EUR EXT CPI Zero Coupon Fixed-to-Floating**

<b>Contract Overview</b>	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.
<b>Ticker</b>	EUR ZC INFLATION SWAP VS CPTFEMU [Swap Tenor or Maturity Date]
<b>Reference Rate Index</b>	EUR-EXT-CPI
<b>Reference Rate Index Term Value</b>	1 day
<b>Fixed Rate</b>	Par; Custom Coupon
<b>Notional Currency</b>	EUR
<b>Notional Schedule</b>	Constant
<b>Quoting Convention</b>	Fixed rate
<b>Minimum Increment</b>	<ul style="list-style-type: none"> <li>• <b>CLOB:</b> 100,000</li> <li>• <b>Trading Protocols other than CLOB:</b> 0.01</li> </ul>
<b>Minimum Size</b>	<ul style="list-style-type: none"> <li>• <b>CLOB:</b> 100,000</li> <li>• <b>Trading Protocols other than CLOB:</b> 0.01</li> </ul>
<b>Trading Conventions</b>	<ul style="list-style-type: none"> <li>• Pay Fixed, Receive Float.</li> <li>• Receive Fixed, Pay Float.</li> </ul>
<b>Trade Start Types</b>	<ul style="list-style-type: none"> <li>• <b>Spot:</b> A new swap where the Effective Date is 15th of the month of the trade date.</li> <li>• <b>Non-Spot:</b> Any 15th of a month, as long as the Initial Fixing Index is known.</li> </ul>
<b>Inflation Lag</b>	3 to 12 months
<b>Payment Conventions</b>	<p>Fixed Leg</p> <ul style="list-style-type: none"> <li>• Payment Frequency: At maturity</li> <li>• Compounding: Annual</li> <li>• Day Count Conventions: 1/1</li> <li>• Business Calendars: Target</li> <li>• Business Day Conventions: Modified Following with adjustment to period end dates.</li> </ul> <p>Inflation Leg</p> <ul style="list-style-type: none"> <li>• Payment: At maturity</li> <li>• Resets: 3 Months before Effective Date and 3 Months before Maturity Date</li> <li>• Day Count Conventions: 1/1</li> <li>• Business Calendars: Target</li> <li>• Business Day Conventions: Modified Following with adjustment to period end dates.</li> </ul>
<b>Swap Tenor</b>	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.
<b>Effective Date</b>	Unadjusted date at which obligations under the swap come into effect.
<b>Maturity/Expiration Date</b>	Unadjusted date at which the obligations under the swap stop being effective.
<b>Final Contractual Settlement Date</b>	Expiration Date
<b>Payment Lag</b>	<ul style="list-style-type: none"> <li>• <b>Fixed Leg:</b> 0 days</li> <li>• <b>Floating Leg:</b> 0 days</li> </ul>
<b>Settlement Method</b>	Financially Settled
<b>Settlement Procedure</b>	As determined by Clearing House or Bilateral
<b>Settlement Currency</b>	EUR
<b>“Made Available to Trade” Determination</b>	None
<b>Mandatory Clearing Determination</b>	None
<b>Trading Hours</b>	00:01-24:00 Sunday-Friday (Eastern Time)
<b>Clearing Venue</b>	LCH.Clearnet Ltd, Eurex Clearing AG
<b>Block Size</b>	As set forth in Appendix F to Part 43 of CFTC Regulations.
<b>Speculative Limits</b>	As set forth in Part 150 of CFTC Regulations
<b>Reportable Levels</b>	As set forth in CFTC Regulation 15.03

**RULE 1360.**

**UK RPI Zero Coupon Fixed-to-Floating**

<b>Contract Overview</b>	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.
<b>Ticker</b>	GBP ZC Inflation Swap vs UKRPI [Swap Tenor or Maturity Date]
<b>Reference Rate Index</b>	UK-RPI
<b>Reference Rate Index Term Value</b>	1 day
<b>Fixed Rate</b>	Par; Custom Coupon
<b>Notional Currency</b>	GBP
<b>Notional Schedule</b>	Constant
<b>Quoting Convention</b>	Fixed rate
<b>Minimum Increment</b>	<ul style="list-style-type: none"> <li>• <b>CLOB:</b> 100,000</li> <li>• <b>Trading Protocols other than CLOB:</b> 0.01</li> </ul>
<b>Minimum Size</b>	<ul style="list-style-type: none"> <li>• <b>CLOB:</b> 100,000</li> <li>• <b>Trading Protocols other than CLOB:</b> 0.01</li> </ul>
<b>Trading Conventions</b>	<ul style="list-style-type: none"> <li>• Pay Fixed, Receive Float.</li> <li>• Receive Fixed, Pay Float.</li> </ul>
<b>Trade Start Types</b>	<ul style="list-style-type: none"> <li>• <b>Spot:</b> A new swap where the Effective Date is 15th of the month of the trade date.</li> <li>• <b>Non-Spot:</b> Any 15th of a month, as long as the Initial Fixing Index is known.</li> </ul>
<b>Inflation Lag</b>	<ul style="list-style-type: none"> <li>• <b>Non-linear:</b> 2 months for Non-linear</li> <li>• <b>Linear:</b> 3 months-12 months</li> </ul>
<b>Payment Conventions</b>	<p>Fixed Leg</p> <ul style="list-style-type: none"> <li>• Payment Frequency: At maturity</li> <li>• Compounding: Annual</li> <li>• Day Count Conventions: 1/1</li> <li>• Business Calendar: London</li> <li>• Business Day Conventions: Modified Following with adjustment to period end dates.</li> </ul> <p>Inflation Leg</p> <ul style="list-style-type: none"> <li>• Payment: At Maturity</li> <li>• Resets: 2 Months before Effective Date and 2 Months before Maturity Date</li> <li>• Day Count Conventions: 1/1</li> <li>• Business Calendar: London</li> <li>• Business Day Conventions: Modified Following with adjustment to period end dates.</li> </ul>
<b>Swap Tenor</b>	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.
<b>Effective Date</b>	Unadjusted date at which obligations under the swap come into effect.
<b>Maturity/Expiration Date</b>	Unadjusted date at which the obligations under the swap stop being effective.
<b>Final Contractual Settlement Date</b>	Expiration Date
<b>Payment Lag</b>	<ul style="list-style-type: none"> <li>• <b>Fixed Leg:</b> 0 days</li> <li>• <b>Floating Leg:</b> 0 days</li> </ul>
<b>Settlement Method</b>	Financially Settled
<b>Settlement Procedure</b>	As determined by Clearing House or Bilateral
<b>Settlement Currency</b>	GBP
<b>“Made Available to Trade” Determination</b>	None
<b>Mandatory Clearing Determination</b>	None
<b>Trading Hours</b>	00:01 -24:00 Sunday-Friday (Eastern Time)
<b>Clearing House</b>	LCH.Clearnet Ltd, Eurex Clearing AG
<b>Block Size</b>	As set forth in Appendix F to Part 43 of CFTC Regulations.
<b>Speculative Limits</b>	As set forth in Part 150 of CFTC Regulations
<b>Reportable Levels</b>	As set forth in CFTC Regulation 15.03

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

<b>Contract Overview</b>	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.
<b>Ticker</b>	EUR ZC INFLATION SWAP VS FRCPXTOB [Swap Tenor or Maturity Date]
<b>Reference Rate Index</b>	FRC-EXT-CPI
<b>Reference Rate Index Term Value</b>	1 day
<b>Fixed Rate</b>	Par; Custom Coupon
<b>Notional</b>	EUR
<b>Notional Currency</b>	EUR
<b>Notional Schedule</b>	Constant
<b>Quoting Convention</b>	Fixed rate
<b>Minimum Increment</b>	<ul style="list-style-type: none"> <li>• <b>CLOB:</b> 100,000</li> <li>• <b>Trading Protocols other than CLOB:</b> 0.01</li> </ul>
<b>Minimum Size</b>	<ul style="list-style-type: none"> <li>• <b>CLOB:</b> 100,000</li> <li>• <b>Trading Protocols other than CLOB:</b> 0.01</li> </ul>
<b>Trading Conventions</b>	<ul style="list-style-type: none"> <li>• Pay Fixed, Receive Float.</li> <li>• Receive Fixed, Pay Float.</li> </ul>
<b>Trade Start Types</b>	<ul style="list-style-type: none"> <li>• <b>Spot:</b> A new swap where the Effective Date is 15<sup>th</sup> of the month of the trade date.</li> <li>• <b>Non-Spot:</b> Any 15<sup>th</sup> of a month, as long as the Initial Fixing Index is known.</li> </ul>
<b>Inflation Lag</b>	3 months, but up to 12 months is permissible
<b>Payment Conventions</b>	<p>Fixed Leg</p> <ul style="list-style-type: none"> <li>• Payment Frequency: At maturity</li> <li>• Compounding: Annual</li> <li>• Day Count Conventions: 1/1</li> <li>• Business Calendars: Target</li> <li>• Business Day Conventions: Modified Following with adjustment to period end dates.</li> </ul> <p>Inflation Leg</p> <ul style="list-style-type: none"> <li>• Payment: At Maturity</li> <li>• Resets: 3 Months before Effective Date and 3 Months before Maturity Date</li> <li>• Day Count Conventions: 1/1</li> <li>• Business Calendars: Target</li> <li>• Business Day Conventions: Modified Following with adjustment to period end dates.</li> </ul>
<b>Swap Tenor</b>	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.
<b>Effective Date</b>	Unadjusted date at which obligations under the swap come into effect.
<b>Maturity/Expiration Date</b>	Unadjusted date at which the obligations under the swap stop being effective.
<b>Final Contractual Settlement Date</b>	Expiration Date
<b>Payment Lag</b>	<ul style="list-style-type: none"> <li>• <b>Fixed Leg:</b> 0 days</li> <li>• <b>Floating Leg:</b> 0 days</li> </ul>
<b>Settlement Method</b>	Financially Settled
<b>Settlement Procedure</b>	As determined by Clearing House or Bilateral
<b>Settlement Currency</b>	EUR
<b>“Made Available to Trade” Determination</b>	None
<b>Mandatory Clearing Determination</b>	None
<b>Trading Hours</b>	00:01 -24:00 Sunday-Friday (Eastern Time)
<b>Clearing Venue</b>	LCH.Clearnet Ltd, Eurex Clearing AG
<b>Block Size</b>	As set forth in Appendix F to Part 43 of CFTC Regulations.
<b>Speculative Limits</b>	As set forth in Part 150 of CFTC Regulations
<b>Reportable Levels</b>	As set forth in CFTC Regulation 15.03

**RULE 1362.**

**COP IBR OIS Compound Fixed-to-Floating**

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

**RULE 1363.**

**ILS TELBOR Fixed-to-Floating**

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

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

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

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

<b>Contract Overview</b>	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.
<b>Ticker</b>	THB NDOIS VS THOR
<b>Reference Rate Index</b>	THB-THOR-OIS Compound THB-THOR-COMPOUND
<b>Reference Rate Index Term Value</b>	1 day
<b>Fixed Rate</b>	Par; Custom Coupon
<b>Notional</b>	THB
<b>Notional Currency</b>	THB
<b>Notional Schedule</b>	Constant
<b>Quoting Convention</b>	Fixed rate
<b>Minimum Increment</b>	<ul style="list-style-type: none"> <li>• <b>CLOB:</b> 100,000</li> <li>• <b>Trading Protocols other than CLOB:</b> 0.01</li> </ul>
<b>Minimum Size</b>	<ul style="list-style-type: none"> <li>• <b>CLOB:</b> 100,000</li> <li>• <b>Trading Protocols other than CLOB:</b> 0.01</li> </ul>
<b>Trading Conventions</b>	<ul style="list-style-type: none"> <li>• Pay Fixed, Receive Float.</li> <li>• Receive Fixed, Pay Float.</li> </ul>
<b>Trade Start Types</b>	<ul style="list-style-type: none"> <li>• <b>Spot:</b> A new swap where the Effective Date is T+2 from the trade date.</li> <li>• <b>Non-Spot:</b> Any date where the Effective Date is a date other than the spot date.</li> </ul>
<b>Fixing Offset</b>	0 days
<b>Payment Conventions</b>	<p>Fixed Leg</p> <ul style="list-style-type: none"> <li>• Payment Frequency: Monthly, Quarterly, Semi-Annual, Annual</li> <li>• Day Count Conventions: ACT/365</li> <li>• Business Calendar: Bangkok, New York</li> <li>• Business Day Conventions: Modified Following</li> </ul> <p>Floating Leg</p> <ul style="list-style-type: none"> <li>• Payment/Resets: Monthly, Quarterly, Semi-Annual, Annual</li> <li>• Day Count Conventions: ACT/365</li> <li>• Business Calendar: Bangkok, New York</li> <li>• Business Day Conventions: Modified Following</li> </ul>
<b>Swap Tenor</b>	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.
<b>Effective Date</b>	Unadjusted date at which obligations under the swap come into effect.
<b>Maturity/Expiration Date</b>	Unadjusted date at which the obligations under the swap stop being effective.
<b>Final Contractual Settlement Date</b>	Expiration Date
<b>Payment Lag</b>	<ul style="list-style-type: none"> <li>• <b>Fixed Leg:</b> 0 days</li> <li>• <b>Floating Leg:</b> 0 days</li> </ul>
<b>Settlement Method</b>	Financially Settled
<b>Settlement Procedure</b>	As determined by Clearing House or Bilateral
<b>Settlement Currency</b>	USD
<b>“Made Available to Trade” Determination</b>	None
<b>Mandatory Clearing Determination</b>	None
<b>Trading Hours</b>	00:01-24:00 Sunday-Friday (Eastern Time)
<b>Clearing House</b>	LCH.Clearnet Ltd.
<b>Block Size</b>	As set forth in Appendix F to Part 43 of the CFTC Regulations
<b>Speculative Limits</b>	As set forth in Part 150 of the CFTC Regulations
<b>Reportable Levels</b>	As set forth in CFTC Regulation 15.03