

VIA CFTC PORTAL

13 November 2017

Mr Christopher Kirkpatrick  
Commodity Futures Trading Commission  
115 21<sup>st</sup> Street NW  
Three Lafayette Centre  
Washington DC 20581

**LCH Limited Self Certification: Introduction of float to float swaps in additional currencies and extending tenors of eligible SwapClear contracts**

Dear Mr Kirkpatrick

Pursuant to CFTC regulation §40.6(a), LCH Limited (“LCH”), a derivatives clearing organization registered with the Commodity Futures Trading Commission (the “CFTC”), is submitting for self-certification changes to its rules to include introduce float to float swaps in two additional currencies and extending the tenor of four eligible SwapClear contracts.

**Part I: Explanation and Analysis**

The LCH SwapClear service intends to introduce float to float swaps in two additional contracts as eligible SwapClear contracts. Both legs of these swaps are floating, with one leg set on the standard overnight index swap (“OIS”) index, and the other leg set on the LIBOR or currency specific equivalent (such as Euribor). The new eligible SwapClear contracts will be : Australian Dollar AONIA v BBR and Euro EURIBOR v EONIA.

At the same time, the tenors of the following four eligible SwapClear contracts will be extended: Mexican Peso Interest Rate Swaps will be extending from 10.5 to 21 years, Sterling SONIA OIS and Sterling LIBOR v SONIA will be extending from 31 to 51 years, and Euro EONIA OIS will be extending from 31 to 51 years.

The changes will go live on, or after, December 4, 2017.

**Part II: Description of Rule Changes**

Part B, section 1.1 (a) of the FCM Product Eligibility Criteria Manual and Contract Terms and Part B, section 1.2 (d) and (e) of the Product Eligibility Criteria Manual and Contract Terms have been amended to include the updated tenors for four contracts and to include the new float to float swaps.

At the same time as making the product updates, LCH is also changing the format of the relevant product tables. The product updates are highlighted in yellow in the text of the changes.

The text of the changes to the FCM Product Eligibility Criteria Manual and Contract Terms and Product Eligibility Criteria Manual and Contract Terms are attached hereto as **Appendix I** and **Appendix II** respectively.

### **Part III: Core Principle Compliance**

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

### **Part IV: Public Information**

LCH has posted a notice of pending certification with the CFTC and a copy of the submission on LCH's website at:

<http://www.lch.com/rules-regulations/proposed-rules-changes>

### **Part V: Opposing Views**

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

### **Certification**

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

Should you have any questions please contact me at [julian.oliver@lch.com](mailto:julian.oliver@lch.com).

Yours sincerely



Julian Oliver  
Chief Compliance Officer  
LCH Limited

Appendix I  
FCM Product Eligibility Criteria Manual and Contract Terms



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FCM PRODUCT SPECIFIC CONTRACT TERMS AND ELIGIBILITY CRITERIA  
MANUAL

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

**1. FCM SwapClear Transaction**

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

- (a) the transaction meets the FCM SwapClear Product Eligibility Criteria for registration as an FCM SwapClear Transaction; and
- (b) each party to the transaction is an Executing Party;

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

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

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

<u>Instrument</u>	<u>Currency</u>	<u>Leg 1</u>	<u>Leg 2</u>	<u>Variable Notional</u>	<u>Maximum Tenor</u>	<u>Notional Amount</u>
<u>Interest rate swap</u>	<u>GBP</u>	<u>Fixed</u>	<u>GBP-LIBOR-BBA</u>	<u>Yes</u>	<u>18,675 days</u>	<u>0.01-99,999,999,999.99</u>
<u>Basis Swap</u>	<u>GBP</u>	<u>GBP-LIBOR-BBA</u>	<u>GBP-LIBOR-BBA</u>	<u>Yes</u>	<u>18,675 days</u>	<u>0.01-99,999,999,999.99</u>
<b>Basis swap</b>	<b>GBP</b>	<b>GBP-WMBA-SONIA-COMPOUND</b>	<b>GBP-LIBOR-BBA</b>	<b>No</b>	<b>18,675 days</b>	<b>0.01-99,999,999,999.99</b>
<b>OIS</b>	<b>GBP</b>	<b>Fixed</b>	<b>GBP-WMBA-SONIA-COMPOUND</b>	<b>No</b>	<b>18,675 days</b>	<b>0.01-99,999,999,999.99</b>
<u>Interest rate swap</u>	<u>USD</u>	<u>Fixed</u>	<u>USD-LIBOR-BBA</u>	<u>Yes</u>	<u>18,675 days</u>	<u>0.01-99,999,999,999.99</u>
<u>Basis swap</u>	<u>USD</u>	<u>USD-LIBOR-BBA</u>	<u>USD-LIBOR-BBA</u>	<u>Yes</u>	<u>18,675 days</u>	<u>0.01-99,999,999,999.99</u>
<u>Basis swap</u>	<u>USD</u>	<u>USD-FEDERAL FUNDS-H.15-LIBOR-BBA</u>	<u>USD-LIBOR-BBA</u>	<u>No</u>	<u>11,375 days</u>	<u>0.01-99,999,999,999.99</u>
<u>OIS</u>	<u>USD</u>	<u>Fixed</u>	<u>USD-FEDERAL FUNDS H.15-OIS-COMPOUND</u>	<u>No</u>	<u>11,375 days</u>	<u>0.01-99,999,999,999.99</u>
<u>Interest rate swap</u>	<u>EUR</u>	<u>Fixed</u>	<u>EUR-LIBOR-BBA</u>	<u>Yes</u>	<u>18,675 days</u>	<u>0.01-99,999,999,999.99</u>
<u>Interest rate swap</u>	<u>EUR</u>	<u>Fixed</u>	<u>EUR-EURIBOR-Telerate</u>	<u>Yes</u>	<u>18,675 days</u>	<u>0.01-99,999,999,999.99</u>
<u>Interest rate swap</u>	<u>EUR</u>	<u>Fixed</u>	<u>EUR-EURIBOR-Reuters</u>	<u>Yes</u>	<u>18,675 days</u>	<u>0.01-99,999,999,999.99</u>

<a href="#">Basis swap</a>	<a href="#">EUR</a>	<a href="#">EUR-LIBOR-BBA</a>	<a href="#">EUR-LIBOR-BBA</a>	<a href="#">Yes</a>	<a href="#">18,675 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Basis swap</a>	<a href="#">EUR</a>	<a href="#">EUR-LIBOR-BBA</a>	<a href="#">EUR-EURIBOR-Telerate</a>	<a href="#">Yes</a>	<a href="#">18,675 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Basis swap</a>	<a href="#">EUR</a>	<a href="#">EUR-LIBOR-BBA</a>	<a href="#">EUR-EURIBOR-Reuters</a>	<a href="#">Yes</a>	<a href="#">18,675 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Basis swap</a>	<a href="#">EUR</a>	<a href="#">EUR-EURIBOR-TELERATE</a>	<a href="#">EUR-EURIBOR-Telerate</a>	<a href="#">Yes</a>	<a href="#">18,675 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Basis swap</a>	<a href="#">EUR</a>	<a href="#">EUR-EURIBOR-Reuters</a>	<a href="#">EUR-EURIBOR-Reuters</a>	<a href="#">Yes</a>	<a href="#">18,675 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Basis swap</a>	<a href="#">EUR</a>	<a href="#">EUR-EONIA-OIS-COMPOUND</a>	<a href="#">EUR-EURIBOR-Telerate</a>	<a href="#">No</a>	<a href="#">18,675 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Basis swap</a>	<a href="#">EUR</a>	<a href="#">EUR-EONIA-OIS-COMPOUND</a>	<a href="#">EUR-EURIBOR-Reuters</a>	<a href="#">No</a>	<a href="#">18,675 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">OIS</a>	<a href="#">EUR</a>	<a href="#">Fixed</a>	<a href="#">EUR-EONIA-OIS-COMPOUND</a>	<a href="#">No</a>	<a href="#">18,675 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Interest rate swap</a>	<a href="#">AUD</a>	<a href="#">Fixed</a>	<a href="#">AUD-BBR-BBSW</a>	<a href="#">Yes</a>	<a href="#">11,375 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Basis swap</a>	<a href="#">AUD</a>	<a href="#">AUD-BBR-BBSW</a>	<a href="#">AUD-BBR-BBSW</a>	<a href="#">Yes</a>	<a href="#">11,375 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Basis swap</a>	<a href="#">AUD</a>	<a href="#">AUD-AONIA-OIS-COMPOUND</a>	<a href="#">AUD-BBR-BBSW</a>	<a href="#">No</a>	<a href="#">2,025 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">OIS</a>	<a href="#">AUD</a>	<a href="#">Fixed</a>	<a href="#">AUD-AONIA-OIS-COMPOUND</a>	<a href="#">No</a>	<a href="#">2,025 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Interest rate swap</a>	<a href="#">CAD</a>	<a href="#">Fixed</a>	<a href="#">CAD-BA-CDOR</a>	<a href="#">Yes</a>	<a href="#">11,375 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Basis swap</a>	<a href="#">CAD</a>	<a href="#">CAD-BA-CDOR</a>	<a href="#">CAD-BA-CDOR</a>	<a href="#">Yes</a>	<a href="#">11,375 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">OIS</a>	<a href="#">CAD</a>	<a href="#">Fixed</a>	<a href="#">CAD-CORRA-OIS-COMPOUND</a>	<a href="#">No</a>	<a href="#">850 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Interest rate swap</a>	<a href="#">CZK</a>	<a href="#">Fixed</a>	<a href="#">CZK-PRIBOR-PRBO</a>	<a href="#">Yes</a>	<a href="#">3,850 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Basis swap</a>	<a href="#">CZK</a>	<a href="#">CZK-PRIBOR-PRBO</a>	<a href="#">CZK-PRIBOR-PRBO</a>	<a href="#">Yes</a>	<a href="#">3,850 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Interest rate swap</a>	<a href="#">DKK</a>	<a href="#">Fixed</a>	<a href="#">DKK-CIBOR-DKNA13</a>	<a href="#">Yes</a>	<a href="#">11,375 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Interest rate swap</a>	<a href="#">DKK</a>	<a href="#">Fixed</a>	<a href="#">DKK-CIBOR2-DKNA13</a>	<a href="#">Yes</a>	<a href="#">11,375 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Basis swap</a>	<a href="#">DKK</a>	<a href="#">DKK-CIBOR-DKNA13</a>	<a href="#">DKK-CIBOR-DKNA13</a>	<a href="#">Yes</a>	<a href="#">11,375 days</a>	<a href="#">0.01-99,999,999,999.99</a>

<a href="#">Basis swap</a>	<a href="#">DKK</a>	<a href="#">DKK-CIBOR2-DKNA13</a>	<a href="#">DKK-CIBOR2-DKNA13</a>	<a href="#">Yes</a>	<a href="#">11,375 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Interest rate swap</a>	<a href="#">HKD</a>	<a href="#">Fixed</a>	<a href="#">HKD-HIBOR-HKAB</a>	<a href="#">Yes</a>	<a href="#">3,850 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Interest rate swap</a>	<a href="#">HKD</a>	<a href="#">Fixed</a>	<a href="#">HKD-HIBOR-ISDC</a>	<a href="#">Yes</a>	<a href="#">3,850 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Basis swap</a>	<a href="#">HKD</a>	<a href="#">HKD-HIBOR-HKAB</a>	<a href="#">HKD-HIBOR-HKAB</a>	<a href="#">Yes</a>	<a href="#">3,850 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Basis swap</a>	<a href="#">HKD</a>	<a href="#">HKD-HIBOR-ISDC</a>	<a href="#">HKD-HIBOR-ISDC</a>	<a href="#">Yes</a>	<a href="#">3,850 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Interest rate swap</a>	<a href="#">HUF</a>	<a href="#">Fixed</a>	<a href="#">HUF-BUBOR-Reuters</a>	<a href="#">Yes</a>	<a href="#">3,850 days</a>	<a href="#">1-10,000,000,000,000</a>
<a href="#">Basis swap</a>	<a href="#">HUF</a>	<a href="#">HUF-BUBOR-REUTERS</a>	<a href="#">HUF-BUBOR-Reuters</a>	<a href="#">Yes</a>	<a href="#">3,850 days</a>	<a href="#">1-10,000,000,000,000</a>
<a href="#">Interest rate swap</a>	<a href="#">JPY</a>	<a href="#">Fixed</a>	<a href="#">JPY-LIBOR-BBA</a>	<a href="#">Yes</a>	<a href="#">15,025 days</a>	<a href="#">1-10,000,000,000,000</a>
<a href="#">Basis swap</a>	<a href="#">JPY</a>	<a href="#">JPY-LIBOR-BBA</a>	<a href="#">JPY-LIBOR-BBA</a>	<a href="#">Yes</a>	<a href="#">15,025 days</a>	<a href="#">1-10,000,000,000,000</a>
<a href="#">OIS</a>	<a href="#">JPY</a>	<a href="#">Fixed</a>	<a href="#">JPY-TONA-OIS-COMPOUND</a>	<a href="#">No</a>	<a href="#">11,375 days</a>	<a href="#">1-10,000,000,000,000</a>
<a href="#">Interest rate swap</a>	<a href="#">MXN</a>	<a href="#">Fixed</a>	<a href="#">MXN-TIIE-BANXICO</a>	<a href="#">No</a>	<a href="#">7,700 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Interest rate swap</a>	<a href="#">NOK</a>	<a href="#">Fixed</a>	<a href="#">NOK-NIBOR-OIBOR</a>	<a href="#">Yes</a>	<a href="#">5,700 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Interest rate swap</a>	<a href="#">NOK</a>	<a href="#">Fixed</a>	<a href="#">NOK-NIBOR-NIBR</a>	<a href="#">Yes</a>	<a href="#">5,700 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Basis swap</a>	<a href="#">NOK</a>	<a href="#">NOK-NIBOR-NIBR</a>	<a href="#">NOK-NIBOR-NIBR</a>	<a href="#">Yes</a>	<a href="#">5,700 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Basis swap</a>	<a href="#">NOK</a>	<a href="#">NOK-NIBOR-OIBOR</a>	<a href="#">NOK-NIBOR-OIBOR</a>	<a href="#">Yes</a>	<a href="#">5,700 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Interest rate swap</a>	<a href="#">NZD</a>	<a href="#">Fixed</a>	<a href="#">NZD-BBR-Telerate</a>	<a href="#">Yes</a>	<a href="#">5,700 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Interest rate swap</a>	<a href="#">NZD</a>	<a href="#">Fixed</a>	<a href="#">NZD-BBR-FRA</a>	<a href="#">Yes</a>	<a href="#">5,700 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Basis swap</a>	<a href="#">NZD</a>	<a href="#">NZD-BBR-TELERATE</a>	<a href="#">NZD-BBR-TELERATE</a>	<a href="#">Yes</a>	<a href="#">5,700 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Basis swap</a>	<a href="#">NZD</a>	<a href="#">NZD-BBR-FRA</a>	<a href="#">NZD-BBR-FRA</a>	<a href="#">Yes</a>	<a href="#">5,700 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Interest rate swap</a>	<a href="#">SGD</a>	<a href="#">Fixed</a>	<a href="#">SGD-SOR-Reuters</a>	<a href="#">Yes</a>	<a href="#">3,850 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Interest rate swap</a>	<a href="#">SGD</a>	<a href="#">Fixed</a>	<a href="#">SGD-SOR-VWAP</a>	<a href="#">Yes</a>	<a href="#">3,850 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Basis swap</a>	<a href="#">SGD</a>	<a href="#">SGD-SOR-REUTERS</a>	<a href="#">SGD-SOR-REUTERS</a>	<a href="#">Yes</a>	<a href="#">3,850 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Basis swap</a>	<a href="#">SGD</a>	<a href="#">SGD-SOR-VWAP</a>	<a href="#">SGD-SOR-VWAP</a>	<a href="#">Yes</a>	<a href="#">3,850 days</a>	<a href="#">0.01-99,999,999,999.99</a>

<a href="#">Interest rate swaps</a>	<a href="#">SEK</a>	<a href="#">Fixed</a>	<a href="#">SEK-STIBOR-SIDE</a>	<a href="#">Yes</a>	<a href="#">11,375 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Basis swap</a>	<a href="#">SEK</a>	<a href="#">SEK-STIBOR-SIDE</a>	<a href="#">SEK-STIBOR-SIDE</a>	<a href="#">Yes</a>	<a href="#">11,375 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Interest rate swap</a>	<a href="#">CHF</a>	<a href="#">Fixed</a>	<a href="#">CHF-LIBOR-BBA</a>	<a href="#">Yes</a>	<a href="#">11,375 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Basis swap</a>	<a href="#">CHF</a>	<a href="#">CHF-LIBOR-BBA</a>	<a href="#">CHF-LIBOR-BBA</a>	<a href="#">Yes</a>	<a href="#">11,375 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">OIS</a>	<a href="#">CHF</a>	<a href="#">Fixed</a>	<a href="#">CHF-SARON-OIS-COMPOUND</a>	<a href="#">No</a>	<a href="#">11,375 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Interest rate swap</a>	<a href="#">PLN</a>	<a href="#">Fixed</a>	<a href="#">PLN-WIBOR-WIBO</a>	<a href="#">Yes</a>	<a href="#">5,700 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Interest rate swap</a>	<a href="#">PLN</a>	<a href="#">Fixed</a>	<a href="#">PLZ-WIBOR-WIBO</a>	<a href="#">Yes</a>	<a href="#">5,700 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Basis swap</a>	<a href="#">PLN</a>	<a href="#">PLN-WIBOR-WIBO</a>	<a href="#">PLN-WIBOR-WIBO</a>	<a href="#">Yes</a>	<a href="#">5,700 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Basis swap</a>	<a href="#">PLN</a>	<a href="#">PLZ-WIBOR-WIBO</a>	<a href="#">PLZ-WIBOR-WIBO</a>	<a href="#">Yes</a>	<a href="#">5,700 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Interest rate swap</a>	<a href="#">ZAR</a>	<a href="#">Fixed</a>	<a href="#">ZAR-JIBAR-SAFEX</a>	<a href="#">Yes</a>	<a href="#">3,850 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Basis swap</a>	<a href="#">ZAR</a>	<a href="#">ZAR-JIBAR-SAFEX</a>	<a href="#">ZAR-JIBAR-SAFEX</a>	<a href="#">Yes</a>	<a href="#">3,850 days</a>	<a href="#">0.01-99,999,999,999.99</a>

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

<sup>5</sup> — ~~References in this column are to the 2006 ISDA Definitions.~~



<b>Instrument</b>	<b>Acceptable Currencies</b>	<b>Acceptable Indices<sup>5</sup></b>	<b>Types</b>		<b>Maximum Residual Term</b>	<b>Notional Amount (Min-Max of the relevant currency unit)</b>
		See Article 7.1w(vii) for definition	Floating vs. Floating <sup>6</sup>		11,375 days	
	US Dollar (USD)	USD-LIBOR-BBA	Fixed vs. Floating	Single currency	18,675 days	0.01-
		See Article 7.1(ab)-(xxii) for definition	Floating vs. Floating			99,999,999,999.99
		USD Federal Funds H.15-OIS-COMPOUND	Fixed vs. Floating	Single currency	11,375 days	
		See Article 7.1(ab)(xxxix) for definition				
		USD Federal Funds H.15-LIBOR-BBA	Floating vs. Floating <sup>7</sup>	Single currency	11,375 days	
		See Article 7.1(ab)(xvii) for definition				
	Euro (EUR)	EUR-LIBOR-BBA	Fixed vs. Floating	Single currency	18,675 days	0.01-
		See Article 7.1(f)(vii) for definition	Floating vs. Floating			99,999,999,999.99
		EUR-EURIBOR-Telerate				

<sup>6</sup>—If Floating vs Floating where one leg Index is the GBP-WMBA-SONIA-COMPOUND, the Index on the other leg must be GBP-LIBOR-BBA

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

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

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

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

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

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

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

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

<b>Instrument</b>	<b>Acceptable Currencies</b>	<b>Acceptable Rate Options (as further set out in Article 7.1 of the 2000 ISDA Definitions and Article 7.1 of the 2006 ISDA Definitions)</b>	<b>Types</b>	<b>Single currency</b>	<b>Maximum Residual Term</b>	<b>Notional Amount (Min-Max of the relevant currency unit)</b>
Swap			Swap			
Variable Notional Swap	GBP	GBP-LIBOR-BBA	Basis Swap	Single currency	18,675 Days	
Variable Notional Swap	GBP	GBP-LIBOR-BBA	Zero Coupon Swap	Single currency	18,675 Days	
Variable Notional Swap	CAD	CAD-CDOR-BA	Interest Rate Swap	Single currency	11,375 Days	
Variable Notional Swap	CAD	CAD-CDOR-BA	Basis Swap	Single currency	11,375 Days	
Variable Notional Swap	JPY	JPY-LIBOR-BBA	Interest Rate Swap	Single currency	15,025 Days	
Variable Notional Swap	JPY	JPY-LIBOR-BBA	Basis Swap	Single currency	15,025 Days	
Variable Notional Swap	AUD	AUD-BBR-BBSW	Interest Rate Swap	Single currency	11,375 Days	
Variable Notional Swap	AUD	AUD-BBR-BBSW	Basis Swap	Single currency	11,375 Days	
Variable Notional Swap	NOK	NOK-NIBOR-OIBOR	Interest Rate Swap	Single currency	5,700-Days	
Variable Notional Swap	NOK	NOK-NIBOR-OIBOR	Basis Swap	Single currency	5,700-Days	



<b>Instrument</b>	<b>Acceptable Currencies</b>	<b>Acceptable Rate Options (as further set out in Article 7.1 of the 2000 ISDA Definitions and Article 7.1 of the 2006 ISDA Definitions)</b>	<b>Types</b>	<b>Single currency</b>	<b>Maximum Residual Term</b>	<b>Notional Amount (Min-Max of the relevant currency unit)</b>
Variable Notional Swap	PLN	PLN-WIBOR-WIBO	Interest Rate Swap	Single currency	5,700-Days	
Variable Notional Swap	PLN	PLN-WIBOR-WIBO	Basis Swap	Single currency	5,700-Days	
Variable Notional Swap	SEK	SEK-STIBOR-SIDE	Interest Rate Swap	Single currency	11,375-Days	
Variable Notional Swap	SEK	SEK-STIBOR-SIDE	Basis Swap	Single currency	11,375-Days	
Variable Notional Swap	CHF	CHF-LIBOR-BBA	Interest Rate Swap	Single currency	11,375-Days	
Variable Notional Swap	CHF	CHF-LIBOR-BBA	Basis Swap	Single currency	11,375-Days	
Variable Notional Swap	CZK	CZK-PRIBOR-PRBO	Interest Rate Swap	Single currency	3,850-Days	
Variable Notional Swap	CZK	CZK-PRIBOR-PRBO	Basis Swap	Single currency	3,850-Days	
Variable Notional Swap	DKK	DKK-CIBOR2-DKNA13	Interest Rate Swap	Single currency	11,375-Days	
Variable Notional Swap	DKK	DKK-CIBOR2-DKNA13	Basis Swap	Single currency	11,375-Days	
Variable Notional Swap	HKD	HKD-HIBOR-HKAB	Interest Rate Swap	Single currency	3,850-Days	

<b>Instrument</b>	<b>Acceptable Currencies</b>	<b>Acceptable Rate Options (as further set out in Article 7.1 of the 2000 ISDA Definitions and Article 7.1 of the 2006 ISDA Definitions)</b>	<b>Types</b>	<b>Single currency</b>	<b>Maximum Residual Term</b>	<b>Notional Amount (Min-Max of the relevant currency unit)</b>
Swap			Swap			
		HKD-HIBOR- ISDC  HKD-HIBOR- HIBOR=				
Variable Notional Swap	HKD	HKD-HIBOR- HKAB  HKD-HIBOR- ISDC  HKD-HIBOR- HIBOR=	Basis Swap	Single currency	3,850-Days	
Variable Notional Swap	HUF	HUF- BUBOR- Reuters	Interest Rate Swap	Single currency	3,850-Days	
Variable Notional Swap	HUF	HUF-BUBOR- Reuters	Basis Swap	Single currency	3,850-Days	
Variable Notional Swap	NZD	NZD-BBR- FRA  NZD-BBR- Telerate	Interest Rate Swap	Single currency	5,700-Days	
Variable Notional Swap	NZD	NZD-BBR- FRA  NZD-BBR- Telerate	Basis Swap	Single currency	5,700-Days	
Variable Notional Swap	SGD	SGD-SOR- VWAP	Interest Rate Swap	Single currency	3,850-Days	
Variable Notional Swap	SGD	SGD-SOR- VWAP	Basis Swap	Single currency	3,850-Days	

<b>Instrument</b>	<b>Acceptable Currencies</b>	<b>Acceptable Rate Options (as further set out in Article 7.1 of the 2000 ISDA Definitions and Article 7.1 of the 2006 ISDA Definitions)</b>	<b>Types</b>	<b>Single currency</b>	<b>Maximum Residual Term</b>	<b>Notional Amount (Min-Max of the relevant currency unit)</b>
Swap						
Variable Notional Swap	ZAR	ZAR-JIBAR-SAFEX	Interest Rate Swap	Single currency	3,850 Days	
Variable Notional Swap	ZAR	ZAR-JIBAR-SAFEX	Basis Swap	Single currency	3,850 Days	

(b) Forward interest rate agreements having the characteristics set out in the table below:

<u>Instrument</u>	<u>Currency</u>	<u>Leg 1</u>	<u>Leg 2</u>	<u>Maximum Tenor</u>	<u>Notional Amount</u>
<a href="#">FRA</a>	<a href="#">CHF</a>	<a href="#">Fixed</a>	<a href="#">CHF-LIBOR-BBA</a>	<a href="#">1,225 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">FRA</a>	<a href="#">CZK</a>	<a href="#">Fixed</a>	<a href="#">CZK-PRIBOR-PRBO</a>	<a href="#">1,225 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">FRA</a>	<a href="#">DKK</a>	<a href="#">Fixed</a>	<a href="#">DKK-CIBOR2-DKNA13</a>	<a href="#">1,225 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">FRA</a>	<a href="#">EUR</a>	<a href="#">Fixed</a>	<a href="#">EUR-LIBOR-BBA</a>	<a href="#">1,225 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">FRA</a>	<a href="#">EUR</a>	<a href="#">Fixed</a>	<a href="#">EUR-EURIBOR-Reuters</a>	<a href="#">1,225 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">FRA</a>	<a href="#">GBP</a>	<a href="#">Fixed</a>	<a href="#">GBP-LIBOR-BBA</a>	<a href="#">1, 225 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">FRA</a>	<a href="#">HUF</a>	<a href="#">Fixed</a>	<a href="#">HUF-BUBOR-REUTERS</a>	<a href="#">1,225 days</a>	<a href="#">1-10,000,000,000,000</a>
<a href="#">FRA</a>	<a href="#">JPY</a>	<a href="#">Fixed</a>	<a href="#">JPY-LIBOR-BBA</a>	<a href="#">1,225 days</a>	<a href="#">1-10,000,000,000,000</a>
<a href="#">FRA</a>	<a href="#">NOK</a>	<a href="#">Fixed</a>	<a href="#">NOK-NIBOR-NIBR</a>	<a href="#">1, 225 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">FRA</a>	<a href="#">NOK</a>	<a href="#">Fixed</a>	<a href="#">NOK-NIBOR-OIBOR</a>	<a href="#">1, 225 days</a>	<a href="#">0.01-99,999,999,999.99</a>

<a href="#">FRA</a>	<a href="#">PLN</a>	<a href="#">Fixed</a>	<a href="#">PLN-WIBOR-WIBO</a>	<a href="#">1, 225 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">FRA</a>	<a href="#">SEK</a>	<a href="#">Fixed</a>	<a href="#">SEK-STIBOR-SIDE</a>	<a href="#">1, 225 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">FRA</a>	<a href="#">USD</a>	<a href="#">Fixed</a>	<a href="#">USD-LIBOR-BBA</a>	<a href="#">1, 225 days</a>	<a href="#">0.01-99,999,999,999.99</a>

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<b>Instrument</b>	<b>Acceptable Currencies</b>	<b>Acceptable Rate Options (as further set out in Section 7.1 of the 2006 ISDA Definitions)</b>	<b>Types</b>	<b>Single currency</b>	<b>Maximum Residual Term</b>	<b>Notional Amount (Min-Max of the relevant currency unit)</b>	<b>FRA Tenors</b>	<b>Minimum and Maximum FRA Terms (Days)</b>
Forward Rate Agreement	CHF	CHF LIBOR-BBA	Fixed—v floating	Single currency	1,225 days		1w, 1m, 2m, 3m, 6m, 1y	Min 3 Max 375
Forward Rate Agreement	CZK	CZK PIBOR-PRBO	Fixed—v floating	Single currency	1,225 days		1w, 2w, 1m, 2m, 3m, 6m, 9m, 1y	Min 3 Max 375
Forward Rate Agreement	DKK	DKK-CIBOR2-DKNA13	Fixed—v floating	Single currency	1,225 days		1w, 1m, 2m, 3m, 6m, 9m, 1y	Min 3 Max 375
Forward Rate Agreement	EUR	EUR-LIBOR-BBA	Fixed—v floating	Single currency	1,225 days		1w, 1m, 2m, 3m, 6m, 1y	Min 3 Max 375
Forward Rate Agreement	EUR	EUR-EURIBOR-REUTERS	Fixed—v floating	Single currency	1,225 days		1w, 2w, 1m, 2m, 3m, 6m, 9m, 1y	Min 3 Max 375
Forward Rate Agreement	GBP	GBP-LIBOR-BBA	Fixed—v floating	Single currency	1,225 days		1w, 1m, 2m, 3m, 6m, 1y	Min 3 Max 375
Forward Rate Agreement	HUF	HUF-BUBOR-REUTERS	Fixed—v floating	Single currency	1,225 days		1w, 2w, 1m, 2m, 3m, 6m, 9m, 1y	Min 3 Max 375
Forward Rate Agreement	JPY	JPY-LIBOR-BBA	Fixed—v floating	Single currency	1,225 days		1w, 1m, 2m, 3m, 6m, 1y	Min 3 Max 375
Forward Rate Agreement	NOK	NOK-NIBOR-OIBOR	Fixed—v floating	Single currency	1,225 days		1w, 1m, 2m, 3m, 6m	Min 3 Max 375
Forward Rate Agreement	PLN	PLN-WIBOR-WIBO	Fixed—v floating	Single currency	1,225 days		1w, 2w, 1m, 3m, 6m, 9m,	Min 3

<b>Instrument</b>	<b>Acceptable Currencies</b>	<b>Acceptable Rate Options (as further set out in Section 7.1 of the 2006 ISDA Definitions)</b>	<b>Types</b>	<b>Single currency</b>	<b>Maximum Residual Term</b>	<b>Notional Amount (Min–Max of the relevant currency unit)</b>	<b>FRA Tenors</b>	<b>Minimum and Maximum FRA Terms (Days)</b>
							1y	Max 375
Forward Rate Agreement	SEK	SEK–STIBOR–SIDE	Fixed–vs–floating	Single currency	1,225 days		1w,–1m,–2m,–3m,–6m	Min 3 Max 375
Forward Rate Agreement	USD	USD–LIBOR–BBA	Fixed–vs–floating	Single currency	1,225 days		1w,–1m,–2m,–3m,–6m,–1y	Min 3 Max 375

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

<b>Instrument</b>	<b>Currency</b>	<b>Leg 1</b>	<b>Leg 2</b>	<b>Maximum Tenor</b>	<b>Notional Amount</b>
<a href="#">Zero coupon inflation indexed swap</a>	EUR	Fixed	EUR-EXT-CPI	30 years	0.01-99,999,999,999.99
<a href="#">Zero coupon inflation indexed swap</a>	EUR	Fixed	FRC-EXT-CPI	30 years	0.01-99,999,999,999.99
<a href="#">Zero coupon inflation indexed swap</a>	GBP	Fixed	UK-RPI	50 years	0.01-99,999,999,999.99
<a href="#">Zero coupon inflation indexed swap</a>	USD	Fixed	USA-CPI-U	30 years	0.01-99,999,999,999.99

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<b>Instrument</b>	<b>Acceptable Currencies</b>	<b>Acceptable Indices<sup>*</sup></b>	<b>Types</b>	<b>Maximum Residual Term</b>	<b>Notional Amount (Min–Max of the relevant currency unit)</b>
Vanilla inflation rate swaps with constant notional principal	GBP	GBP–Non-revised Retail Price Index (UKRPI)  See Annex A (oo)(i) for definition	Fixed vs. Floating	Single currency 18,325 Days	0.01–99,999,999,999.99
Vanilla inflation rate	USD	USD Non-revised	Fixed vs.	Single currency 11,000 Days	0.01–99,999,999,999

\*—References in this column are to the 2008 ISDA Inflation Derivatives Definitions.

Instrument	Acceptable Currencies	Acceptable Indices <sup>s</sup>	Types		Maximum Residual Term	Notional Amount (Min – Max of the relevant currency unit)
swaps with constant notional principal		Consumer Price Index – Urban (CPI-U)  See Annex A (pp)(i) for definition	Floating			.99
Vanilla inflation rate swaps with constant notional principal	EUR	FRC – Excluding Tobacco-Non-Revised Consumer Price Index  See Annex A (l)(i) for definition	Fixed vs. Floating	Single-currency	11,000 Days	0.01 – 99,999,999,999.99
Vanilla inflation rate swaps with constant notional principal	EUR	EUR – Excluding Tobacco-Non-revised Consumer Price Index  See Annex A (j)(i) for definition	Fixed vs. Floating	Single-currency	11,000 Days	0.01 – 99,999,999,999.99

## 2. Additional FCM SwapClear Product Eligibility Criteria

2.1 A contract must also meet the following additional criteria to be eligible as an FCM SwapClear Transaction:

(a) **Day Count Fractions**

(See Article 4.16 of the "Annex to 2000 ISDA Definitions (June 2000 Version)", and Article 4.16 of the ISDA 2006 Definitions for definition)

- (i) The Clearing House will only accept the following day count fractions for vanilla interest rate swaps with constant notional principal and variable notional swaps. Day Count Fractions are applied to each deal leg independently, as communicated via the affirmed MarkitWire trade detail:

Day Count Fractions using the ISDA 2000 Definitions

Day Count Fraction	MarkitWire/FpML Code
30/360 (or Bond Basis)	30/360
30E/360 (or Eurobond Basis)	30E/360

Appendix II  
Product Eligibility Criteria Manual and Contract Terms



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**PRODUCT SPECIFIC CONTRACT TERMS AND ELIGIBILITY CRITERIA  
MANUAL**

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## PART B PRODUCT ELIGIBILITY CRITERIA FOR REGISTRATION OF A SWAPCLEAR CONTRACT

### 1. SwapClear Transaction

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

- (a) the transaction meets the eligibility criteria, set out in paragraphs 1.2(a), (b) or (c) ~~and 1.3~~, below for a SwapClear Transaction; and
- (b) each party to the transaction is either a SwapClear Dealer or a SwapClear Clearing Member (including an SCM Branch),

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

### 1.2 SwapClear Product Eligibility Criteria for a SwapClear Transaction

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

<u>Instrument</u>	<u>Currency</u>	<u>Leg 1</u>	<u>Leg 2</u>	<u>Variable Notional</u>	<u>Maximum Tenor</u>	<u>Notional Amount</u>
<u>Interest rate swap</u>	GBP	Fixed	GBP-LIBOR-BBA	Yes	18,675 days	0.01-99,999,999,999.99
Basis Swap	GBP	<u>GBP-LIBOR-BBA</u>	GBP-LIBOR-BBA	Yes	18,675 days	0.01-99,999,999,999.99
<b>Basis swap</b>	<b>GBP</b>	<b>GBP-WMBA-SONIA-COMPOUND</b>	<b>GBP-LIBOR-BBA</b>	<b>No</b>	<b>18,675 days</b>	<b>0.01-99,999,999,999.99</b>
<b>OIS</b>	<b>GBP</b>	<b>Fixed</b>	<b>GBP-WMBA-SONIA-COMPOUND</b>	<b>No</b>	<b>18,675 days</b>	<b>0.01-99,999,999,999.99</b>
<u>Interest rate swap</u>	USD	Fixed	USD-LIBOR-BBA	Yes	18,675 days	0.01-99,999,999,999.99
Basis swap	USD	<u>USD-LIBOR-BBA</u>	USD-LIBOR-BBA	Yes	18,675 days	0.01-99,999,999,999.99
Basis swap	USD	<u>USD-FEDERAL FUNDS-H.15-LIBOR-BBA</u>	USD-LIBOR-BBA	No	11,375 days	0.01-99,999,999,999.99
OIS	USD	Fixed	<u>USD-FEDERAL FUNDS H.15-OIS-COMPOUND</u>	No	11,375 days	0.01-99,999,999,999.99
<u>Interest rate swap</u>	EUR	Fixed	EUR-LIBOR-BBA	Yes	18,675 days	0.01-99,999,999,999.99
<u>Interest rate swap</u>	EUR	Fixed	EUR-EURIBOR-Telerate	Yes	18,675 days	0.01-99,999,999,999.99
<u>Interest rate swap</u>	EUR	Fixed	EUR-EURIBOR-Reuters	Yes	18,675 days	0.01-99,999,999,999.99

<a href="#">Basis swap</a>	<a href="#">EUR</a>	<a href="#">EUR-LIBOR-BBA</a>	<a href="#">EUR-LIBOR-BBA</a>	<a href="#">Yes</a>	<a href="#">18,675 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Basis swap</a>	<a href="#">EUR</a>	<a href="#">EUR-LIBOR-BBA</a>	<a href="#">EUR-EURIBOR-Telerate</a>	<a href="#">Yes</a>	<a href="#">18,675 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Basis swap</a>	<a href="#">EUR</a>	<a href="#">EUR-LIBOR-BBA</a>	<a href="#">EUR-EURIBOR-Reuters</a>	<a href="#">Yes</a>	<a href="#">18,675 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Basis swap</a>	<a href="#">EUR</a>	<a href="#">EUR-EURIBOR-TELERATE</a>	<a href="#">EUR-EURIBOR-Telerate</a>	<a href="#">Yes</a>	<a href="#">18,675 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Basis swap</a>	<a href="#">EUR</a>	<a href="#">EUR-EURIBOR-Reuters</a>	<a href="#">EUR-EURIBOR-Reuters</a>	<a href="#">Yes</a>	<a href="#">18,675 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Basis swap</a>	<a href="#">EUR</a>	<a href="#">EUR-EONIA-OIS-COMPOUND</a>	<a href="#">EUR-EURIBOR-Telerate</a>	<a href="#">No</a>	<a href="#">18,675 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Basis swap</a>	<a href="#">EUR</a>	<a href="#">EUR-EONIA-OIS-COMPOUND</a>	<a href="#">EUR-EURIBOR-Reuters</a>	<a href="#">No</a>	<a href="#">18,675 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">OIS</a>	<a href="#">EUR</a>	<a href="#">Fixed</a>	<a href="#">EUR-EONIA-OIS-COMPOUND</a>	<a href="#">No</a>	<a href="#">18,675 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Interest rate swap</a>	<a href="#">AUD</a>	<a href="#">Fixed</a>	<a href="#">AUD-BBR-BBSW</a>	<a href="#">Yes</a>	<a href="#">11,375 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Basis swap</a>	<a href="#">AUD</a>	<a href="#">AUD-BBR-BBSW</a>	<a href="#">AUD-BBR-BBSW</a>	<a href="#">Yes</a>	<a href="#">11,375 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Basis swap</a>	<a href="#">AUD</a>	<a href="#">AUD-AONIA-OIS-COMPOUND</a>	<a href="#">AUD-BBR-BBSW</a>	<a href="#">No</a>	<a href="#">2,025 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">OIS</a>	<a href="#">AUD</a>	<a href="#">Fixed</a>	<a href="#">AUD-AONIA-OIS-COMPOUND</a>	<a href="#">No</a>	<a href="#">2,025 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Interest rate swap</a>	<a href="#">CAD</a>	<a href="#">Fixed</a>	<a href="#">CAD-BA-CDOR</a>	<a href="#">Yes</a>	<a href="#">11,375 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Basis swap</a>	<a href="#">CAD</a>	<a href="#">CAD-BA-CDOR</a>	<a href="#">CAD-BA-CDOR</a>	<a href="#">Yes</a>	<a href="#">11,375 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">OIS</a>	<a href="#">CAD</a>	<a href="#">Fixed</a>	<a href="#">CAD-CORRA-OIS-COMPOUND</a>	<a href="#">No</a>	<a href="#">850 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Interest rate swap</a>	<a href="#">CZK</a>	<a href="#">Fixed</a>	<a href="#">CZK-PRIBOR-PRBO</a>	<a href="#">Yes</a>	<a href="#">3,850 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Basis swap</a>	<a href="#">CZK</a>	<a href="#">CZK-PRIBOR-PRBO</a>	<a href="#">CZK-PRIBOR-PRBO</a>	<a href="#">Yes</a>	<a href="#">3,850 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Interest rate swap</a>	<a href="#">DKK</a>	<a href="#">Fixed</a>	<a href="#">DKK-CIBOR-DKNA13</a>	<a href="#">Yes</a>	<a href="#">11,375 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Interest rate swap</a>	<a href="#">DKK</a>	<a href="#">Fixed</a>	<a href="#">DKK-CIBOR2-DKNA13</a>	<a href="#">Yes</a>	<a href="#">11,375 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Basis swap</a>	<a href="#">DKK</a>	<a href="#">DKK-CIBOR-DKNA13</a>	<a href="#">DKK-CIBOR-DKNA13</a>	<a href="#">Yes</a>	<a href="#">11,375 days</a>	<a href="#">0.01-99,999,999,999.99</a>

<a href="#">Basis swap</a>	<a href="#">DKK</a>	<a href="#">DKK-CIBOR2-DKNA13</a>	<a href="#">DKK-CIBOR2-DKNA13</a>	<a href="#">Yes</a>	<a href="#">11,375 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Interest rate swap</a>	<a href="#">HKD</a>	<a href="#">Fixed</a>	<a href="#">HKD-HIBOR-HKAB</a>	<a href="#">Yes</a>	<a href="#">3,850 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Interest rate swap</a>	<a href="#">HKD</a>	<a href="#">Fixed</a>	<a href="#">HKD-HIBOR-ISDC</a>	<a href="#">Yes</a>	<a href="#">3,850 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Basis swap</a>	<a href="#">HKD</a>	<a href="#">HKD-HIBOR-HKAB</a>	<a href="#">HKD-HIBOR-HKAB</a>	<a href="#">Yes</a>	<a href="#">3,850 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Basis swap</a>	<a href="#">HKD</a>	<a href="#">HKD-HIBOR-ISDC</a>	<a href="#">HKD-HIBOR-ISDC</a>	<a href="#">Yes</a>	<a href="#">3,850 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Interest rate swap</a>	<a href="#">HUF</a>	<a href="#">Fixed</a>	<a href="#">HUF-BUBOR-Reuters</a>	<a href="#">Yes</a>	<a href="#">3,850 days</a>	<a href="#">1-10,000,000,000,000</a>
<a href="#">Basis swap</a>	<a href="#">HUF</a>	<a href="#">HUF-BUBOR-REUTERS</a>	<a href="#">HUF-BUBOR-Reuters</a>	<a href="#">Yes</a>	<a href="#">3,850 days</a>	<a href="#">1-10,000,000,000,000</a>
<a href="#">Interest rate swap</a>	<a href="#">JPY</a>	<a href="#">Fixed</a>	<a href="#">JPY-LIBOR-BBA</a>	<a href="#">Yes</a>	<a href="#">15,025 days</a>	<a href="#">1-10,000,000,000,000</a>
<a href="#">Basis swap</a>	<a href="#">JPY</a>	<a href="#">JPY-LIBOR-BBA</a>	<a href="#">JPY-LIBOR-BBA</a>	<a href="#">Yes</a>	<a href="#">15,025 days</a>	<a href="#">1-10,000,000,000,000</a>
<a href="#">OIS</a>	<a href="#">JPY</a>	<a href="#">Fixed</a>	<a href="#">JPY-TONA-OIS-COMPOUND</a>	<a href="#">No</a>	<a href="#">11,375 days</a>	<a href="#">1-10,000,000,000,000</a>
<a href="#">Interest rate swap</a>	<a href="#">MXN</a>	<a href="#">Fixed</a>	<a href="#">MXN-TIIE-BANXICO</a>	<a href="#">No</a>	<a href="#">7,700 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Interest rate swap</a>	<a href="#">NOK</a>	<a href="#">Fixed</a>	<a href="#">NOK-NIBOR-OIBOR</a>	<a href="#">Yes</a>	<a href="#">5,700 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Interest rate swap</a>	<a href="#">NOK</a>	<a href="#">Fixed</a>	<a href="#">NOK-NIBOR-NIBR</a>	<a href="#">Yes</a>	<a href="#">5,700 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Basis swap</a>	<a href="#">NOK</a>	<a href="#">NOK-NIBOR-NIBR</a>	<a href="#">NOK-NIBOR-NIBR</a>	<a href="#">Yes</a>	<a href="#">5,700 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Basis swap</a>	<a href="#">NOK</a>	<a href="#">NOK-NIBOR-OIBOR</a>	<a href="#">NOK-NIBOR-OIBOR</a>	<a href="#">Yes</a>	<a href="#">5,700 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Interest rate swap</a>	<a href="#">NZD</a>	<a href="#">Fixed</a>	<a href="#">NZD-BBR-Telerate</a>	<a href="#">Yes</a>	<a href="#">5,700 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Interest rate swap</a>	<a href="#">NZD</a>	<a href="#">Fixed</a>	<a href="#">NZD-BBR-FRA</a>	<a href="#">Yes</a>	<a href="#">5,700 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Basis swap</a>	<a href="#">NZD</a>	<a href="#">NZD-BBR-TELERATE</a>	<a href="#">NZD-BBR-TELERATE</a>	<a href="#">Yes</a>	<a href="#">5,700 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Basis swap</a>	<a href="#">NZD</a>	<a href="#">NZD-BBR-FRA</a>	<a href="#">NZD-BBR-FRA</a>	<a href="#">Yes</a>	<a href="#">5,700 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Interest rate swap</a>	<a href="#">SGD</a>	<a href="#">Fixed</a>	<a href="#">SGD-SOR-Reuters</a>	<a href="#">Yes</a>	<a href="#">3,850 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Interest rate swap</a>	<a href="#">SGD</a>	<a href="#">Fixed</a>	<a href="#">SGD-SOR-VWAP</a>	<a href="#">Yes</a>	<a href="#">3,850 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Basis swap</a>	<a href="#">SGD</a>	<a href="#">SGD-SOR-REUTERS</a>	<a href="#">SGD-SOR-REUTERS</a>	<a href="#">Yes</a>	<a href="#">3,850 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Basis swap</a>	<a href="#">SGD</a>	<a href="#">SGD-SOR-VWAP</a>	<a href="#">SGD-SOR-VWAP</a>	<a href="#">Yes</a>	<a href="#">3,850 days</a>	<a href="#">0.01-99,999,999,999.99</a>

<a href="#">Interest rate swaps</a>	<a href="#">SEK</a>	<a href="#">Fixed</a>	<a href="#">SEK-STIBOR-SIDE</a>	<a href="#">Yes</a>	<a href="#">11,375 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Basis swap</a>	<a href="#">SEK</a>	<a href="#">SEK-STIBOR-SIDE</a>	<a href="#">SEK-STIBOR-SIDE</a>	<a href="#">Yes</a>	<a href="#">11,375 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Interest rate swap</a>	<a href="#">CHF</a>	<a href="#">Fixed</a>	<a href="#">CHF-LIBOR-BBA</a>	<a href="#">Yes</a>	<a href="#">11,375 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Basis swap</a>	<a href="#">CHF</a>	<a href="#">CHF-LIBOR-BBA</a>	<a href="#">CHF-LIBOR-BBA</a>	<a href="#">Yes</a>	<a href="#">11,375 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">OIS</a>	<a href="#">CHF</a>	<a href="#">Fixed</a>	<a href="#">CHF-SARON-OIS-COMPOUND</a>	<a href="#">No</a>	<a href="#">11,375 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Interest rate swap</a>	<a href="#">PLN</a>	<a href="#">Fixed</a>	<a href="#">PLN-WIBOR-WIBO</a>	<a href="#">Yes</a>	<a href="#">5,700 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Interest rate swap</a>	<a href="#">PLN</a>	<a href="#">Fixed</a>	<a href="#">PLZ-WIBOR-WIBO</a>	<a href="#">Yes</a>	<a href="#">5,700 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Basis swap</a>	<a href="#">PLN</a>	<a href="#">PLN-WIBOR-WIBO</a>	<a href="#">PLN-WIBOR-WIBO</a>	<a href="#">Yes</a>	<a href="#">5,700 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Basis swap</a>	<a href="#">PLN</a>	<a href="#">PLZ-WIBOR-WIBO</a>	<a href="#">PLZ-WIBOR-WIBO</a>	<a href="#">Yes</a>	<a href="#">5,700 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Interest rate swap</a>	<a href="#">ZAR</a>	<a href="#">Fixed</a>	<a href="#">ZAR-JIBAR-SAFEX</a>	<a href="#">Yes</a>	<a href="#">3,850 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">Basis swap</a>	<a href="#">ZAR</a>	<a href="#">ZAR-JIBAR-SAFEX</a>	<a href="#">ZAR-JIBAR-SAFEX</a>	<a href="#">Yes</a>	<a href="#">3,850 days</a>	<a href="#">0.01-99,999,999,999.99</a>

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

<sup>6</sup>—References in this column are to the 2006 ISDA Definitions

<sup>7</sup>—If Floating vs Floating where one leg Index is the GBP WMBA SONIA COMPOUND, the Index on the other leg must be GBP LIBOR BBA

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

\* — If Floating vs Floating where one leg Index is the USD Federal Funds H.15 LIBOR BBA, the Index on the other leg must be USD LIBOR BBA

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

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

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

<b>Instrument</b>	<b>Acceptable Currencies</b>	<b>Acceptable Rate Options (as further set out in Article 7.1 of the 2000 ISDA Definitions and Article 7.1 of the 2006 ISDA Definitions)</b>	<b>Types</b>	<b>Single currency</b>	<b>Maximum Residual Term</b>	<b>Notional Amount (Min–Max of the relevant currency unit)</b>
Variable Notional Swap	USD	USD-LIBOR-BBA	Interest Rate-Swap	Single currency	18,675-Days	
Variable Notional Swap	USD	USD-LIBOR-BBA	Basis Swap	Single currency	18,675-Days	
Variable Notional Swap	EUR	EUR-LIBOR-BBA	Interest Rate-Swap	Single currency	18,675-Days	
Variable Notional Swap	EUR	EUR-LIBOR-BBA	Basis Swap	Single currency	18,675-Days	
Variable Notional Swap	EUR	EUR-EURIBOR-REUTERS	Interest Rate-Swap	Single currency	18,675-Days	
Variable Notional Swap	EUR	EUR-EURIBOR-REUTERS	Basis Swap	Single currency	18,675-Days	
Variable Notional Swap	GBP	GBP-LIBOR-BBA	Interest Rate-Swap	Single currency	18,675-Days	
Variable Notional Swap	GBP	GBP-LIBOR-BBA	Basis Swap	Single currency	18,675-Days	
Variable Notional Swap	CAD	CAD-CDOR-BA	Interest Rate-Swap	Single currency	18,675-Days	
Variable Notional Swap	CAD	CAD-CDOR-BA	Basis Swap	Single currency	18,675-Days	
Variable Notional Swap	JPY	JPY-LIBOR-BBA	Interest Rate-Swap	Single currency	18,675-Days	
Variable Notional Swap	JPY	JPY-LIBOR-BBA	Basis Swap	Single currency	18,675-Days	
Variable Notional Swap	AUD	AUD-BBR-BBSW	Interest Rate-Swap	Single currency	11,375-Days	
Variable Notional Swap	AUD	AUD-BBR-BBSW	Basis Swap	Single currency	11,375-Days	
Variable Notional Swap	NOK	NOK-NIBOR-OIBOR	Interest Rate-Swap	Single currency	5,700-Days	
Variable Notional Swap	NOK	NOK-NIBOR-OIBOR	Basis Swap	Single currency	5,700-Days	
Variable Notional Swap	PLN	PLN-WIBOR-WIBO	Interest Rate-Swap	Single currency	5,700-Days	



<b>Instrument</b>	<b>Acceptable Currencies</b>	<b>Acceptable Rate Options (as further set out in Article 7.1 of the 2000 ISDA Definitions and Article 7.1 of the 2006 ISDA Definitions)</b>	<b>Types</b>	<b>Single currency</b>	<b>Maximum Residual Term</b>	<b>Notional Amount (Min–Max of the relevant currency unit)</b>
Variable Notional-Swap	PLN	PLN-WIBOR-WIBO	Basis Swap	Single currency	5,700-Days	
Variable Notional-Swap	SEK	SEK-STIBOR-SIDE	Interest Rate-Swap	Single currency	11,375-Days	
Variable Notional-Swap	SEK	SEK-STIBOR-SIDE	Basis Swap	Single currency	11,375-Days	
Variable Notional-Swap	CHF	CHF-LIBOR-BBA	Interest Rate-Swap	Single currency	11,375-Days	
Variable Notional-Swap	CHF	CHF-LIBOR-BBA	Basis Swap	Single currency	11,375-Days	
Variable Notional-Swap	CZK	CZK-PRIBOR-PRBO	Interest Rate-Swap	Single currency	3,850-Days	
Variable Notional-Swap	CZK	CZK-PRIBOR-PRBO	Basis Swap	Single currency	3,850-Days	
Variable Notional-Swap	DKK	DKK-CIBOR2-DKNA13	Interest Rate-Swap	Single currency	11,375-Days	
Variable Notional-Swap	DKK	DKK-CIBOR2-DKNA13	Basis Swap	Single currency	11,375-Days	
Variable Notional-Swap	HKD	HKD-HIBOR-HKAB	Interest Rate-Swap	Single currency	3,850-Days	
		HKD-HIBOR-ISDC				
		HKD-HIBOR-HIBOR=				
Variable Notional-Swap	HKD	HKD-HIBOR-HKAB	Basis Swap	Single currency	3,850-Days	
		HKD-HIBOR-ISDC				
		HKD-HIBOR-HIBOR=				
Variable Notional-Swap	HUF	HUF-BUBOR-Reuters	Interest Rate-Swap	Single currency	3,850-Days	
Variable Notional-Swap	HUF	HUF-BUBOR-Reuters	Basis Swap	Single currency	3,850-Days	
Variable Notional-Swap	NZD	NZD-BBR-FRA	Interest Rate-Swap	Single currency	5,700-Days	
		NZD-BBR-Telerate				

<b>Instrument</b>	<b>Acceptable Currencies</b>	<b>Acceptable Rate-Options (as further set out in Article 7.1 of the 2000 ISDA Definitions and Article 7.1 of the 2006 ISDA Definitions)</b>	<b>Types</b>	<b>Single currency</b>	<b>Maximum Residual Term</b>	<b>Notional Amount (Min--Max of the relevant currency unit)</b>
Variable Notional Swap	NZD	NZD-BBR-FRA  NZD-BBR-Telerate	Basis Swap	Single currency	5,700-Days	
Variable Notional Swap	SGD	SGD-SOR-VWAP	Interest Rate Swap	Single currency	3,850-Days	
Variable Notional Swap	SGD	SGD-SOR-VWAP	Basis Swap	Single currency	3,850-Days	
Variable Notional Swap	ZAR	ZAR-JIBAR-SAFEX	Interest Rate Swap	Single currency	3,850-Days	
Variable Notional Swap	ZAR	ZAR-JIBAR-SAFEX	Basis Swap	Single currency	3,850-Days	

(b) Forward interest rate agreements having the characteristics set out in the table below:

<u>Instrument</u>	<u>Currency</u>	<u>Leg 1</u>	<u>Leg 2</u>	<u>Maximum Tenor</u>	<u>Notional Amount</u>
<a href="#">FRA</a>	<a href="#">CHF</a>	<a href="#">Fixed</a>	<a href="#">CHF-LIBOR-BBA</a>	<a href="#">1,225 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">FRA</a>	<a href="#">CZK</a>	<a href="#">Fixed</a>	<a href="#">CZK-PRIBOR-PRBO</a>	<a href="#">1,225 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">FRA</a>	<a href="#">DKK</a>	<a href="#">Fixed</a>	<a href="#">DKK-CIBOR2-DKNA13</a>	<a href="#">1,225 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">FRA</a>	<a href="#">EUR</a>	<a href="#">Fixed</a>	<a href="#">EUR-LIBOR-BBA</a>	<a href="#">1,225 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">FRA</a>	<a href="#">EUR</a>	<a href="#">Fixed</a>	<a href="#">EUR-EURIBOR-Reuters</a>	<a href="#">1,225 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">FRA</a>	<a href="#">GBP</a>	<a href="#">Fixed</a>	<a href="#">GBP-LIBOR-BBA</a>	<a href="#">1, 225 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">FRA</a>	<a href="#">HUF</a>	<a href="#">Fixed</a>	<a href="#">HUF-BUBOR-REUTERS</a>	<a href="#">1,225 days</a>	<a href="#">1-10,000,000,000,000</a>
<a href="#">FRA</a>	<a href="#">JPY</a>	<a href="#">Fixed</a>	<a href="#">JPY-LIBOR-BBA</a>	<a href="#">1,225 days</a>	<a href="#">1-10,000,000,000,000</a>
<a href="#">FRA</a>	<a href="#">NOK</a>	<a href="#">Fixed</a>	<a href="#">NOK-NIBOR-NIBR</a>	<a href="#">1, 225 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">FRA</a>	<a href="#">NOK</a>	<a href="#">Fixed</a>	<a href="#">NOK-NIBOR-OIBOR</a>	<a href="#">1, 225 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">FRA</a>	<a href="#">PLN</a>	<a href="#">Fixed</a>	<a href="#">PLN-WIBOR-WIBO</a>	<a href="#">1, 225 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">FRA</a>	<a href="#">SEK</a>	<a href="#">Fixed</a>	<a href="#">SEK-STIBOR-SIDE</a>	<a href="#">1, 225 days</a>	<a href="#">0.01-99,999,999,999.99</a>
<a href="#">FRA</a>	<a href="#">USD</a>	<a href="#">Fixed</a>	<a href="#">USD-LIBOR-BBA</a>	<a href="#">1, 225 days</a>	<a href="#">0.01-99,999,999,999.99</a>

<b>Instrument</b>	<b>Acceptable Currencies</b>	<b>Acceptable ISDA Definitions</b>	<b>Types</b>	<b>Single currency</b>	<b>Maximum Residual Term</b>	<b>Notional Amount (Min-Max of the relevant currency unit)</b>	<b>FRA Tenors</b>	<b>Minimum and Maximum FRA Terms (Days)</b>
<b>Forward Rate Agreement</b>	<b>CHF</b>	<b>CHF-LIBOR-BBA</b>	<b>Fixed v floating</b>	<b>Single currency</b>	<b>1,225 days</b>	<b>1w, 1m, 2m, 3m, 6m, 1y</b>	<b>Min 3</b>	<b>Max 375</b>

<b>Instrument</b>	<b>Acceptable Currencies</b>	<b>Acceptable Rate Options (as further set-out in Section 7.1 of the 2006 ISDA Definitions)</b>	<b>Types</b>	<b>Single currency</b>	<b>Maximum Residual Term</b>	<b>Notional Amount (Min-Max of the relevant currency unit)</b>	<b>FRA Tenors</b>	<b>Minimum and Maximum FRA Terms (Days)</b>
Forward Rate Agreement	CZK	CZK-PIBOR-PRBO	Fixed-v floating	Single currency	1,225 days		1w, 2w-1m, 2m, 3m, 6m, 9m, 1y	Min-3 Max-375
Forward Rate Agreement	DKK	DKK-CIBOR2-DKNA13	Fixed-v floating	Single currency	1,225 days		1w, 1m, 2m, 3m, 4m, 5m, 6m, 9m, 1y	Min-3 Max-375
Forward Rate Agreement	EUR	EUR-LIBOR-BBA	Fixed-v floating	Single currency	1,225 days		1w, 1m, 2m, 3m, 6m, 1y	Min-3 Max-375
Forward Rate Agreement	EUR	EUR-EURIBOR-REUTERS	Fixed-v floating	Single currency	1,225 days		1w, 2w, 1m, 2m, 3m, 6m, 7m, 8m, 9m, 1y	Min-3 Max-375
Forward Rate Agreement	GBP	GBP-LIBOR-BBA	Fixed-v floating	Single currency	1,225 days		1w, 1m, 2m, 3m, 6m, 1y	Min-3 Max-375
Forward Rate Agreement	HUF	HUF-BUBOR-REUTERS	Fixed-v floating	Single currency	1,225 days		1w, 2w-1m, 2m, 3m, 4m, 5m, 6m, 7m, 8m, 9m, 10m, 11m, 1y	Min-3 Max-375
Forward Rate Agreement	JPY	JPY-LIBOR-BBA	Fixed-v floating	Single currency	1,225 days		1w, 2w-1m, 2m, 3m, 4m, 5m, 6m, 7m, 8m, 9m, 10m, 11m, 1y	Min-3 Max-375
Forward Rate Agreement	NOK	NOK-NIBOR-OIBOR	Fixed-v floating	Single currency	1,225 days		1w, 1m, 2m, 3m, 4m, 5m, 6m, 7m, 8m, 9m, 10m, 11m, 1y	Min-3 Max-375
Forward Rate Agreement	PLN	PLN-WIBOR-WIBO	Fixed-v floating	Single currency	1,225 days		1w, 2w-1m, 3m, 6m, 9m, 1y	Min-3 Max-375

Instrument	Acceptable Currencies	Acceptable Rate Options (as further set-out in Section 7.1 of the 2006 ISDA Definitions)	Types	Single currency	Maximum Residual Term	Notional Amount (Min-Max of the relevant currency unit)	FRA Tenors	Minimum and Maximum FRA Terms (Days)
Forward Rate Agreement	SEK	SEK-STIBOR-SIDE	Fixed-v floating	Single currency	1,225 days		1w, 1m, 2m, 3m, 6m, 9m, 1y	Min 3 Max 375
Forward Rate Agreement	USD	USD-LIBOR-BBA	Fixed-v floating	Single currency	1,225 days		1w, 1m, 2m, 3m, 6m, 1y	Min 3 Max 375

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

Instrument	Currency	Leg 1	Leg 2	Maximum Tenor	Notional Amount
Zero coupon inflation indexed swap	EUR	Fixed	EUR-EXT-CPI	30 years	0.01-99,999,999,999.99
Zero coupon inflation indexed swap	EUR	Fixed	FRC-EXT-CPI	30 years	0.01-99,999,999,999.99
Zero coupon inflation indexed swap	GBP	Fixed	UK-RPI	50 years	0.01-99,999,999,999.99
Zero coupon inflation indexed swap	USD	Fixed	USA-CPI-U	30 years	0.01-99,999,999,999.99

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