

# DERIVATIVES SERVICE BUREAU (DSB) LTD

## Reference Rates

### Enumeration Definition

### Version 4

Date	Status	Version	Revision Details
1 Aug 2022	Initial	1	Initial Version
08 Feb 2023	Change	2	Update Impacted Product Templates
24 Oct 2023	Change	3	Add OTC ISIN details
08 Jan 2024	Change	4	<p>Added 5 new Reference Rates:</p> <ul style="list-style-type: none"> <li>• MXN-TIIE ON</li> <li>• MXN-TIIE ON-OIS Compound</li> <li>• ZAR-ZARONIA</li> <li>• ZAR-ZARONIA-OIS Compound</li> <li>• CAD-CORRA CanDeal TMX Term</li> </ul>

## I. Introduction

This document provides the user with the details of an enumeration set used within the OTC ISIN and UPI Services.

### I.1 Input Data Source

This section provides the exact reference or source of the underlier input values for the OTC ISIN and UPI Services.

Data Source	OTC ISIN	UPI		Source	Version
	Underlying Instrument	Underlier Type	Underlier ID Source		
Floating Rate Index	Reference Rate / Underlying Instrument Index	Floating Rate Index	FpML	<a href="#">FpML Scheme Definition: floatingRateIndexScheme</a>	Latest version
Inflation Index		Inflation Index	FpML	<a href="#">FpML Scheme Definition: inflationIndexDescriptionScheme</a>	Latest version
Floating Rate & Inflation Indices		Floating Rate & Inflation Indices	FpML	<ul style="list-style-type: none"><li><a href="#">FpML Scheme Definition: floatingRateIndexScheme</a></li><li><a href="#">FpML Scheme Definition: inflationIndexDescriptionScheme</a></li></ul>	Latest version

### I.2 JSON Codesets

This section provides the JSON codeset name of the underlier input values.

Codeset Name	OTC ISIN	UPI	Last Modified Date
	Underlying Instrument	Underlier Type	
FpmlRatesReferenceRate.json	Reference Rate / Underlying Instrument Index	Floating Rate Index	2022-06-13
FpmlRatesInflationRate.json		Inflation Index	2022-05-17
FpmlRatesReferenceAndInflationRate.json		Floating Rate & Inflation Indices	2022-06-13

### I.3 Impacted Product Templates

The enumeration values defined in this document depend on the product.

The following table presents the impacted products that make use of the enumeration list.

Asset Class	Instrument Type	Product	OTC ISIN	UPI		Allowed Input
			Underlying Instrument	Underlier Type	Underlier ID Source	
Rates	Forward	FRA_Index	Reference Rate / Underlying Instrument Index	Floating Rate Index*	FPML	Single
Rates	Option	CapFloor		Floating Rate Index*	FPML	Single
Rates	Swap	Cross_Currency_Fixed_Float		Floating Rate Index*	FPML	Single
Rates	Swap	Cross_Currency_Fixed_Float_NDS		Floating Rate Index*	FPML	Single
Rates	Swap	Cross_Currency_Zero_Coupon		Floating Rate Index*	FPML	Single
Rates	Swap	Fixed_Float		Floating Rate Index*	FPML	Single
Rates	Swap	Fixed_Float_OIS		Floating Rate Index*	FPML	Single
Rates	Swap	Fixed_Float_Zero_Coupon		Floating Rate Index*	FPML	Single
Rates	Swap	Basis		Floating Rate Index*	FPML	Single
Rates	Swap	Basis_OIS		Floating Rate Index*	FPML	Single
Rates	Swap	Cross_Currency_Basis		Floating Rate Index*	FPML	Single
Rates	Option	Inflation_CapFloor		Inflation Index*	FPML	Single
Rates	Swap	Cross_Currency_Inflation_Swap		Inflation Index*	FPML	Single
Rates	Swap	Inflation_Basis_YoY		Inflation Index*	FPML	Single
Rates	Swap	Inflation_Basis_Zero_Coupon		Inflation Index*	FPML	Single
Rates	Swap	Inflation_Fixed_Float_YoY		Inflation Index*	FPML	Single
Rates	Swap	Inflation_Fixed_Float_Zero_Coupon		Inflation Index*	FPML	Single
Rates	Swap	Inflation_Swap		Inflation Index*	FPML	Single
Rates	Swap	Inflation_Basis		Floating Rate & Inflation Indices	FPML	Single
Rates	Option	Non_Standard		Floating Rate & Inflation Indices*	FPML	Multiple
Rates	Swap	Non_Standard	Floating Rate & Inflation Indices*	FPML	Multiple	
Other	Swap	Non_Standard	Floating Rate & Inflation Indices*	FPML	Multiple	
Other	Option	Non_Standard	Floating Rate & Inflation Indices*	FPML	Multiple	

Other	Other	Non_Standard		<i>Floating Rate &amp; Inflation Indices*</i>	FPML	Multiple
Other	Forward	Non_Standard		<i>Floating Rate &amp; Inflation Indices*</i>	FPML	Multiple

*\*Underlier type is not a required input value.*

## 2. Enumeration Lists

### 2.1 Floating Rate Index

In the table, Floating Rate Index is enumerated as an underlier which is described in the impacted product templates.

Reference Rate/Underlying Instrument Index	ISO Reference Rate/Underlying Instrument Index (Alphanumeric 25 characters)
AED-EBOR-Reuters	EBOR-Reuters
AED-EIBOR	EIBOR
AUD-AONIA	AONIA
AUD-AONIA-OIS Compound	AONIA-OIS Compound
AUD-AONIA-OIS-COMPOUND	AONIA-OIS-COMPOUND
AUD-AONIA-OIS-COMPOUND-SwapMarker	AONIA-OIS-COMPOUND-SwapMa
AUD-BBR-AUBBSW	BBR-AUBBSW
AUD-BBR-BBSW	BBSW
AUD-BBR-BBSW-Bloomberg	BBSW
AUD-BBR-BBSY (BID)	BBR-BBSY (BID)
AUD-BBR-ISDC	BBR-ISDC
AUD-BBSW	BBSW
AUD-BBSW Quarterly Swap Rate ICAP	SWAP
AUD-BBSW Semi Annual Swap Rate ICAP	SWAP
AUD-BBSY Bid	BBSY Bid
AUD-LIBOR-BBA	LIBO
AUD-LIBOR-BBA-Bloomberg	LIBO
AUD-LIBOR-Reference Banks	LIBO
AUD-Quarterly Swap Rate-ICAP	SWAP
AUD-Quarterly Swap Rate-ICAP-Reference Banks	SWAP
AUD-Semi-Annual Swap Rate-11:00-BGCANTOR	SWAP
AUD-Semi-Annual Swap Rate-BGCANTOR-Reference Banks	SWAP

AUD-Semi-annual Swap Rate-ICAP	SWAP
AUD-Semi-Annual Swap Rate-ICAP-Reference Banks	SWAP
AUD-Swap Rate-Reuters	SWAP
BRL-CDI	CDI
CAD-BA-CDOR	CDOR
CAD-BA-CDOR-Bloomberg	CDOR
CAD-BA-ISDD	BA-ISDD
CAD-BA-Reference Banks	BA-Reference Banks
CAD-BA-Reuters	BA-Reuters
CAD-BA-Telerate	BA-Telerate
CAD-CDOR	CDOR
CAD-CORRA	CORA
CAD-CORRA CanDeal TMX Term	CORA
CAD-CORRA-OIS Compound	CORA
CAD-CORRA-OIS-COMPOUND	CORRA-OIS-COMPOUND
CAD-ISDA-Swap Rate	SWAP
CAD-LIBOR-BBA	LIBO
CAD-LIBOR-BBA-Bloomberg	LIBO
CAD-LIBOR-BBA-SwapMarker	LIBO
CAD-LIBOR-Reference Banks	LIBO
CAD-REPO-CORRA	REPO-CORRA
CAD-TBILL-ISDD	TBILL-ISDD
CAD-TBILL-Reference Banks	TBILL-Reference Banks
CAD-TBILL-Reuters	TBILL-Reuters
CAD-TBILL-Telerate	TBILL-Telerate
CHF USD-Basis Swaps-11:00-ICAP	SWAP
CHF-3M LIBOR SWAP-CME vs LCH-ICAP	SWAP

CHF-3M LIBOR SWAP-CME vs LCH-ICAP-Bloomberg	SWAP
CHF-3M LIBOR SWAP-EUREX vs LCH-ICAP	SWAP
CHF-3M LIBOR SWAP-EUREX vs LCH-ICAP-Bloomberg	SWAP
CHF-6M LIBOR SWAP-CME vs LCH-ICAP	SWAP
CHF-6M LIBOR SWAP-EUREX vs LCH-ICAP	SWAP
CHF-6M LIBOR SWAP-EUREX vs LCH-ICAP-Bloomberg	SWAP
CHF-6M LIBORSWAP-CME vs LCH-ICAP-Bloomberg	SWAP
CHF-Annual Swap Rate	SWAP
CHF-Annual Swap Rate-11:00-ICAP	SWAP
CHF-Annual Swap Rate-Reference Banks	SWAP
CHF-Basis Swap-3m vs 6m-LIBOR-11:00-ICAP	SWAP
CHF-ISDAFIX-Swap Rate	ISDA
CHF-LIBOR	LIBO
CHF-LIBOR-BBA	LIBO
CHF-LIBOR-BBA-Bloomberg	LIBO
CHF-LIBOR-ISDA	LIBO
CHF-LIBOR-Reference Banks	LIBO
CHF-OIS-11:00-ICAP	OIS-11:00-ICAP
CHF-SARON	SARON
CHF-SARON Average 1W	SARON Average 1W
CHF-SARON Average 1M	SARON Average 1M
CHF-SARON Average 2M	SARON Average 2M
CHF-SARON Average 3M	SARON Average 3M
CHF-SARON Average 6M	SARON Average 6M
CHF-SARON Average 9M	SARON Average 9M
CHF-SARON Average 12M	SARON Average 12M
CHF-SARON Compounded Index	SARON Compounded Index



CHF-SARON-OIS Compound	SARON-OIS Compound
CHF-SARON-OIS-COMPOUND	SARON-OIS-COMPOUND
CHF-TOIS-OIS-COMPOUND	TOIS-OIS-COMPOUND
CL-CLICP-Bloomberg	CL-CLICP-Bloomberg
CLP-ICP	ICP
CLP-TNA	TNA
CNH-HIBOR	HKIO
CNH-HIBOR-Reference Banks	HIBOR-Reference Banks
CNH-HIBOR-TMA	HIBOR-TMA
CNY 7-Repo Compounding Date	7-Repo Compounding Date
CNY-CNREPOFIX=CFXS-Reuters	CNREPOFIX=CFXS-Reuters
CNY-Deposit Rate	Deposit Rate
CNY-Fixing Repo Rate	Fixing Repo Rate
CNY-LPR	LPR
CNY-PBOCB-Reuters	PBOCB-Reuters
CNY-Quarterly 7 day Repo Non Deliverable Swap Rate-TRADITION	SWAP
CNY-Quarterly 7 day Repo Non Deliverable Swap Rate-TRADITION-Reference Banks	SWAP
CNY-Quarterly 7D Repo NDS Rate Tradition	Quarterly 7D Repo NDS Rat
CNY-Semi-Annual Swap Rate-11:00-BGCANTOR	SWAP
CNY-Semi-Annual Swap Rate-Reference Banks	SWAP
CNY-SHIBOR	HKIO
CNY-SHIBOR-OIS Compound	HKIO
CNY-Shibor-OIS-Compounding	Shibor-OIS-Compounding
CNY-SHIBOR-Reuters	SHIBOR-Reuters
COP-IBR-OIS Compound	IBR-OIS Compound
COP-IBR-OIS-COMPOUND	IBR-OIS-COMPOUND
CZK-Annual Swap Rate-11:00-BGCANTOR	SWAP

CZK-Annual Swap Rate-Reference Banks	SWAP
CZK-CZEONIA	EONA
CZK-CZEONIA-OIS Compound	EONA
CZK-PRIBOR	PRBO
CZK-PRIBOR-PRBO	PRBO
CZK-PRIBOR-Reference Banks	PRBO
DKK-CIBOR	CIBO
DKK-CIBOR2	CIBO
DKK-CIBOR2-Bloomberg	CIBO
DKK-CIBOR2-DKNA13	CIBO
DKK-CIBOR-DKNA13	CIBO
DKK-CIBOR-DKNA13-Bloomberg	CIBO
DKK-CIBOR-Reference Banks	CIBO
DKK-CITA	CITA
DKK-CITA-DKNA14-COMPOUND	CITA-DKNA14-COMPOUND
DKK-DESTR	DESTR
DKK-DESTR-OIS Compound	DESTR-OIS Compound
DKK-DESTR Compounded Index	DESTR Compounded Index
DKK-DKKOIS-OIS-COMPOUND	DKKOIS-OIS-COMPOUND
DKK-Tom Next-OIS Compound	Tom Next-OIS Compound
EUR Basis Swap-EONIA vs 3m EUR+IBOR Swap Rates-A/360-10:00-ICAP	SWAP
EUR EURIBOR-Annual Bond Swap vs 1m-11:00-ICAP	SWAP
EUR EURIBOR-Basis Swap-1m vs 3m-Euribor-11:00-ICAP	SWAP
EUR EURIBOR-Basis Swap-3m vs 6m-11:00-ICAP	SWAP
EUR USD-Basis Swaps-11:00-ICAP	SWAP
EUR-3M EURIBOR SWAP-CME vs LCH-ICAP	SWAP
EUR-3M EURIBOR SWAP-CME vs LCH-ICAP-Bloomberg	SWAP

EUR-3M EURIBOR SWAP-EUREX vs LCH-ICAP	SWAP
EUR-3M EURIBOR SWAP-EUREX vs LCH-ICAP-Bloomberg	SWAP
EUR-6M EURIBOR SWAP-CME vs LCH-ICAP	SWAP
EUR-6M EURIBOR SWAP-CME vs LCH-ICAP-Bloomberg	SWAP
EUR-6M EURIBOR SWAP-EUREX vs LCH-ICAP	SWAP
EUR-6M EURIBOR SWAP-EUREX vs LCH-ICAP-Bloomberg	SWAP
EUR-Annual Swap Rate-10:00	SWAP
EUR-Annual Swap Rate-10:00-BGCANTOR	SWAP
EUR-Annual Swap Rate-10:00-Bloomberg	SWAP
EUR-Annual Swap Rate-10:00-ICAP	SWAP
EUR-Annual Swap Rate-10:00-SwapMarker	SWAP
EUR-Annual Swap Rate-10:00-TRADITION	SWAP
EUR-Annual Swap Rate-11:00	SWAP
EUR-Annual Swap Rate-11:00-Bloomberg	SWAP
EUR-Annual Swap Rate-11:00-ICAP	SWAP
EUR-Annual Swap Rate-11:00-SwapMarker	SWAP
EUR-Annual Swap Rate-3 Month	SWAP
EUR-Annual Swap Rate-3 Month-SwapMarker	SWAP
EUR-Annual Swap Rate-4:15-TRADITION	SWAP
EUR-Annual Swap Rate-Reference Banks	SWAP
EUR-CNO TEC10	CNO TEC10
EUR-EONIA	EONA
EUR-EONIA-AVERAGE	EONA
EUR-EONIA-Average	EONA
EUR-EONIA-OIS Compound	EONA
EUR-EONIA-OIS-10:00-BGCANTOR	EONA
EUR-EONIA-OIS-10:00-ICAP	EONA

EUR-EONIA-OIS-10:00-TRADITION	EONA
EUR-EONIA-OIS-11:00-ICAP	EONA
EUR-EONIA-OIS-4:15-TRADITION	EONA
EUR-EONIA-OIS-COMPOUND	EONA
EUR-EONIA-OIS-COMPOUND-Bloomberg	EONA
EUR-EONIA-Swap-Index	EONS
EUR-EURIBOR	EURI
EUR-EURIBOR ICE Swap Rate-11:00	SWAP
EUR-EURIBOR ICE Swap Rate-12:00	SWAP
EUR-EURIBOR-Act/365	EURI
EUR-EURIBOR-Act/365-Bloomberg	EURI
EUR-EURIBOR-Reference Banks	EURI
EUR-EURIBOR-Reuters	EURI
EUR-EURIBOR-Telerate	EURI
EUR-EURONIA-OIS Compound	EURI
EUR-EURONIA-OIS-COMPOUND	EURI
EUR-EuroSTR	ESTR
EUR-EuroSTR Average 12M	ESTR
EUR-EuroSTR Average 1M	ESTR
EUR-EuroSTR Average 1W	ESTR
EUR-EuroSTR Average 3M	ESTR
EUR-EuroSTR Average 6M	ESTR
EUR-EuroSTR Compounded Index	ESTR
EUR-EuroSTR-COMPOUND	ESTR
EUR-EuroSTR ICE Compounded Index	ESTR
EUR-EuroSTR ICE Compounded Index 0 Floor	ESTR
EUR-EuroSTR ICE Compounded Index 0 Floor 2D Lag	ESTR

EUR-EuroSTR ICE Compounded Index 0 Floor 5D Lag	ESTR
EUR-EuroSTR ICE Compounded Index 2D Lag	ESTR
EUR-EuroSTR ICE Compounded Index 5D Lag	ESTR
EUR-EuroSTR-OIS Compound	ESTR
EUR-EuroSTR Term	ESTR
EUR-ISDA-EURIBOR Swap Rate-11:00	EURI
EUR-ISDA-EURIBOR Swap Rate-12:00	EURI
EUR-ISDA-LIBOR Swap Rate-10:00	LIBO
EUR-ISDA-LIBOR Swap Rate-11:00	LIBO
EUR-LIBOR	LIBO
EUR-LIBOR-BBA	LIBO
EUR-LIBOR-BBA-Bloomberg	LIBO
EUR-LIBOR-Reference Banks	LIBO
EUR-TAM-CDC	TAM-CDC
EUR-TEC10-CNO	TEC10-CNO
EUR-TEC10-CNO-SwapMarker	TEC10-CNO-SwapMarker
EUR-TEC10-Reference Banks	TEC10-Reference Banks
EUR-TEC5-CNO	TEC5-CNO
EUR-TEC5-CNO-SwapMarker	TEC5-CNO-SwapMarker
EUR-TEC5-Reference Banks	TEC5-Reference Banks
EUR-TMM-CDC-COMPOUND	TMM-CDC-COMPOUND
GBP USD-Basis Swaps-11:00-ICAP	SWAP
GBP-6M LIBOR SWAP-CME vs LCH-ICAP	SWAP
GBP-6M LIBOR SWAP-CME vs LCH-ICAP-Bloomberg	SWAP
GBP-6M LIBOR SWAP-EUREX vs LCH-ICAP	SWAP
GBP-6M LIBOR SWAP-EUREX vs LCH-ICAP-Bloomberg	SWAP
GBP-ISDA-Swap Rate	SWAP

GBP-LIBOR	LIBO
GBP-LIBOR ICE Swap Rate	SWAP
GBP-LIBOR-BBA	LIBO
GBP-LIBOR-BBA-Bloomberg	LIBO
GBP-LIBOR-ISDA	LIBO
GBP-LIBOR-Reference Banks	LIBO
GBP-RONIA	RONIA
GBP-RONIA-OIS Compound	RONIA-OIS Compound
GBP-Semi Annual Swap Rate-11:00-TRADITION	SWAP
GBP-Semi Annual Swap Rate-4:15-TRADITION	SWAP
GBP-Semi-Annual Swap Rate	SWAP
GBP-Semi-Annual Swap Rate-11:00-ICAP	SWAP
GBP-Semi-Annual Swap Rate-Reference Banks	SWAP
GBP-Semi-Annual Swap Rate-SwapMarker26	SWAP
GBP-SONIA	SONA
GBP-SONIA Compounded Index	SONA
GBP-SONIA ICE Compounded Index	SONA
GBP-SONIA ICE Compounded Index 0 Floor	SONA
GBP-SONIA ICE Compounded Index 0 Floor 2D Lag	SONA
GBP-SONIA ICE Compounded Index 0 Floor 5D Lag	SONA
GBP-SONIA ICE Compounded Index 2D Lag	SONA
GBP-SONIA ICE Compounded Index 5D Lag	SONA
GBP-SONIA ICE Swap Rate	SWAP
GBP-SONIA ICE Term	SONA
GBP-SONIA Refinitiv Term	SONA
GBP-SONIA Swap Rate	SWAP
GBP-SONIA-COMPOUND	SONA

GBP-SONIA-OIS Compound	SONIA-OIS Compound
GBP-SONIA-OIS-11:00-ICAP	SONA
GBP-SONIA-OIS-11:00-TRADITION	SONA
GBP-SONIA-OIS-4:15-TRADITION	SONA
GBP-UK Base Rate	UK Base Rate
GBP-WMBA-SONIA-COMPOUND	WMBA-SONIA-COMPOUND
GBP-WMBA-SONIA-COMPOUND	SONA
GRD-ATHIBOR-ATHIBOR	ATHIBOR-ATHIBOR
GRD-ATHIBOR-Reference Banks	ATHIBOR-Reference Banks
GRD-ATHIBOR-Telerate	ATHIBOR-Telerate
GRD-ATHIMID-Reference Banks	ATHIMID-Reference Banks
GRD-ATHIMID-Reuters	ATHIMID-Reuters
HKD-HIBOR	HKIO
HKD-HIBOR-HIBOR=	HIBOR-HIBOR
HKD-HIBOR-HIBOR-Bloomberg	HIBOR-HIBOR-Bloomberg
HKD-HIBOR-HKAB	HIBOR-HKAB
HKD-HIBOR-HKAB-Bloomberg	HIBOR-HKAB-Bloomberg
HKD-HIBOR-ISDC	HIBOR-ISDC
HKD-HIBOR-Reference Banks	HIBOR-Reference Banks
HKD-HONIA	HONIA
HKD-HONIA-OIS Compound	HONIA-OIS Compound
HKD-HONIX-OIS-COMPOUND	HONIX-OIS-COMPOUND
HKD-ISDA-Swap Rate-11:00	SWAP
HKD-ISDA-Swap Rate-4:00	SWAP
HKD-Quarterly-Annual Swap Rate-11:00-BGCANTOR	SWAP
HKD-Quarterly-Annual Swap Rate-11:00-TRADITION	SWAP
HKD-Quarterly-Annual Swap Rate-4:00-BGCANTOR	SWAP

HKD-Quarterly-Annual Swap Rate-Reference Banks	SWAP
HKD-Quarterly-Quarterly Swap Rate-11:00-ICAP	SWAP
HKD-Quarterly-Quarterly Swap Rate-4:00-ICAP	SWAP
HKD-Quarterly-Quarterly Swap Rate-Reference Banks	SWAP
HUF-BUBOR	BUBO
HUF-BUBOR-Reference Banks	BUBO
HUF-BUBOR-Reuters	BUBO
HUF-HUFONIA	HUFONIA
HUF-HUFONIA-OIS Compound	HUFONIA-OIS Compound
IDR-IDMA-Bloomberg	IDMA-Bloomberg
IDR-IDRFIX	IDRFIX
IDR-JIBOR	JIBOR
IDR-JIBOR-Reuters	JIBOR-Reuters
IDR-SBI-Reuters	SBI-Reuters
IDR-Semi Annual Swap Rate-Non-deliverable-16:00-Tullett Prebon	SWAP
IDR-Semi-Annual Swap Rate-11:00-BGCANTOR	SWAP
IDR-Semi-Annual Swap Rate-Reference Banks	SWAP
IDR-SOR-Reference Banks	SOR-Reference Banks
IDR-SOR-Reuters	SOR-Reuters
IDR-SOR-Telerate	SOR-Telerate
ILS-SHIR	SHIR
ILS-SHIR-OIS Compound	SHIR-OIS Compound
ILS-TELBOR	TLBO
ILS-TELBOR01-Reuters	TLBO
ILS-TELBOR-Reference Banks	TLBO
INR-BMK	BMK
INR-CMT	CMT



INR-FBIL-MIBOR-OIS-COMPOUND	FBIL-MIBOR-OIS-COMPOUND
INR-INBMK-REUTERS	INBMK-REUTERS
INR-MIBOR OIS	MIBOR OIS
INR-MIBOR-OIS Compound	MIBOR-OIS Compound
INR-MIBOR-OIS-COMPOUND	MIBOR-OIS-COMPOUND
INR-MIFOR	MIFOR
INR-MIOIS	MIOIS
INR-MITOR-OIS-COMPOUND	MITOR-OIS-COMPOUND
INR-Modified MIFOR	Modified MIFOR
INR-Reference Banks	Reference Banks
INR-Semi Annual Swap Rate-Non-deliverable-16:00-Tullett Prebon	SWAP
INR-Semi-Annual Swap Rate-11:30-BGCANTOR	SWAP
INR-Semi-Annual Swap Rate-Reference Banks	SWAP
ISK-REIBOR	REIBOR
ISK-REIBOR-Reference Banks	REIBOR-Reference Banks
ISK-REIBOR-Reuters	REIBOR-Reuters
JPY USD-Basis Swaps-11:00-ICAP	SWAP
JPY-Annual Swap Rate-11:00-TRADITION	SWAP
JPY-Annual Swap Rate-3:00-TRADITION	SWAP
JPY-BBSF-Bloomberg-10:00	BBSF-Bloomberg-10:00
JPY-BBSF-Bloomberg-15:00	BBSF-Bloomberg-15:00
JPY-Euroyen TIBOR	TIBO
JPY-ISDA-Swap Rate-10:00	SWAP
JPY-ISDA-Swap Rate-15:00	SWAP
JPY-LIBOR	LIBO
JPY-LIBOR TSR-10:00	LIBO
JPY-LIBOR TSR-15:00	LIBO

JPY-LIBOR-BBA	LIBO
JPY-LIBOR-BBA-Bloomberg	LIBO
JPY-LIBOR-FRASET	LIBO
JPY-LIBOR-ISDA	LIBO
JPY-LIBOR-Reference Banks	LIBO
JPY-LTPR MHBK	LTPR MHBK
JPY-LTPR-MHCB	LTPR-MHCB
JPY-LTPR-TBC	LTPR-TBC
JPY-MUTANCALL-TONAR	MUTANCALL-TONAR
JPY-OIS-11:00-ICAP	OIS-11:00-ICAP
JPY-OIS-11:00-TRADITION	OIS-11:00-TRADITION
JPY-OIS-3:00-TRADITION	OIS-3:00-TRADITION
JPY-Quoting Banks-LIBOR	Quoting Banks-LIBOR
JPY-STPR-Quoting Banks	STPR-Quoting Banks
JPY-TIBOR	TIBO
JPY-TIBOR-17096	TIBO
JPY-TIBOR-17097	TIBO
JPY-TIBOR-DTIBOR01	TIBO
JPY-TIBOR-TIBM	TIBO
JPY-TIBOR-TIBM (10 Banks)	TIBO
JPY-TIBOR-TIBM (5 Banks)	TIBO
JPY-TIBOR-TIBM (All Banks)	TIBO
JPY-TIBOR-TIBM (All Banks)-Bloomberg	TIBO
JPY-TIBOR-TIBM-Reference Banks	TIBO
JPY-TIBOR-ZTIBOR	TIBO
JPY-TONA	TONA
JPY-TONA Average 180D	TONA Average 180D

JPY-TONA Average 30D	TONA Average 30D
JPY-TONA Average 90D	TONA Average 90D
JPY-TONA Compounded Index	TONA Compounded Index
JPY-TONA ICE Compounded Index	TONA ICE Compounded Index
JPY-TONA ICE Compounded Index 0 Floor	TONA ICE Compounded Index
JPY-TONA ICE Compounded Index 0 Floor 2D Lag	TONA ICE Compounded Index
JPY-TONA ICE Compounded Index 0 Floor 5D Lag	TONA ICE Compounded Index
JPY-TONA ICE Compounded Index 2D Lag	TONA ICE Compounded Index
JPY-TONA ICE Compounded Index 5D Lag	TONA ICE Compounded Index
JPY-TONA-OIS Compound	TONA-OIS Compound
JPY-TONA-OIS-COMPOUND	TONA-OIS-COMPOUND
JPY-TONA TSR-10:00	TONA TSR-10:00
JPY-TONA TSR-15:00	TONA TSR-15:00
JPY-TORF QUICK	TORF QUICK
JPY-TSR-Reference Banks	TSR-Reference Banks
JPY-TSR-Reuters-10:00	TSR-Reuters-10:00
JPY-TSR-Reuters-15:00	TSR-Reuters-15:00
JPY-TSR-Telerate-10:00	TSR-Telerate-10:00
JPY-TSR-Telerate-15:00	TSR-Telerate-15:00
KRW-Bond-3222	Bond-3222
KRW-CD 91D	CD 91D
KRW-CD-3220	CD-3220
KRW-CD-KSDA-Bloomberg	CD-KSDA-Bloomberg
KRW-KOFR	KOFR
KRW-KOFR-OIS Compound	KOFR-OIS Compound
KRW-Quarterly Annual Swap Rate-3:30-ICAP	SWAP
MXN-TIIE	TIIE

MXN-TIIE-Banxico	TIIE-Banxico
MXN-TIIE-Banxico-Bloomberg	TIIE-Banxico-Bloomberg
MXN-TIIE-Banxico-Reference Banks	TIIE-Banxico-Reference Ba
MXN-TIIE ON	TIIE ON
MXN-TIIE ON-OIS Compound	TIIE ON-OIS Compound
MXN-TIIE-Reference Banks	TIIE-Reference Banks
MYR-KLIBOR	LIBO
MYR-KLIBOR-BNM	KLIBOR-BNM
MYR-KLIBOR-Reference Banks	KLIBOR-Reference Banks
MYR-MYOR	MYOR
MYR-MYOR-OIS Compound	MYOR-OIS Compound
MYR-Quarterly Swap Rate-11:00-TRADITION	SWAP
MYR-Quarterly Swap Rate-TRADITION-Reference Banks	SWAP
NOK-NIBOR	NIBO
NOK-NIBOR-NIBR	NIBO
NOK-NIBOR-NIBR-Bloomberg	NIBO
NOK-NIBOR-NIBR-Reference Banks	NIBO
NOK-NIBOR-OIBOR	NIBO
NOK-NIBOR-Reference Banks	NIBO
NOK-NOWA	NOWA
NOK-NOWA-OIS Compound	NOWA-OIS Compound
NZD-BBR-BID	BBR-BID
NZD-BBR-FRA	BBR-FRA
NZD-BBR-ISDC	BBR-ISDC
NZD-BBR-Reference Banks	BBR-Reference Banks
NZD-BBR-Telerate	BBR-Telerate
NZD-BKBM Bid	BKBM Bid

NZD-BKBM FRA	BKBM FRA
NZD-BKBM FRA Swap Rate ICAP	SWAP
NZD-NZIONA	NZIONA
NZD-NZIONA-OIS Compound	NZIONA-OIS Compound
NZD-NZIONA-OIS-COMPOUND	NZIONA-OIS-COMPOUND
NZD-Semi-Annual Swap Rate-11:00-BGCANTOR	SWAP
NZD-Semi-Annual Swap Rate-BGCANTOR-Reference Banks	SWAP
NZD-Swap Rate-ICAP	SWAP
NZD-Swap Rate-ICAP-Reference Banks	SWAP
OTHER	OTHER
PHP-PHIREF	PHIREF
PHP-PHIREF-BAP	PHIREF-BAP
PHP-PHIREF-Bloomberg	PHIREF-Bloomberg
PHP-PHIREF-Reference Banks	PHIREF-Reference Banks
PHP-Semi-Annual Swap Rate-11:00-BGCANTOR	SWAP
PHP-Semi-Annual Swap Rate-Reference Banks	SWAP
PLN-POLONIA	POLONIA
PLN-POLONIA-OIS Compound	POLONIA-OIS Compound
PLN-POLONIA-OIS-COMPOUND	POLONIA-OIS-COMPOUND
PLN-WIBID	WIBID
PLN-WIBOR	WIBO
PLN-WIBOR-Reference Banks	WIBO
PLN-WIBOR-WIBO	WIBO
PLN-WIRON	WIRON
PLN-WIRON-OIS Compound	WIRON-OIS Compound
PLZ-WIBOR-Reference Banks	WIBO
PLZ-WIBOR-WIBO	WIBO

REPOFUNDS RATE-FRANCE-OIS-COMPOUND	FUNDS RATE-FRANCE-OIS-COM
REPOFUNDS RATE-GERMANY-OIS-COMPOUND	FUNDS RATE-GERMANY-OIS-CO
REPOFUNDS RATE-ITALY-OIS-COMPOUND	FUNDS RATE-ITALY-OIS-COMP
RON-Annual Swap Rate-11:00-BGCANTOR	SWAP
RON-Annual Swap Rate-Reference Banks	SWAP
RON-RBOR-Reuters	RBOR-Reuters
RON-ROBID	ROBID
RON-ROBOR	ROBOR
RUB-Annual Swap Rate-11:00-BGCANTOR	SWAP
RUB-Annual Swap Rate-12:45-TRADITION	SWAP
RUB-Annual Swap Rate-4:15-TRADITION	SWAP
RUB-Annual Swap Rate-Reference Banks	SWAP
RUB-Annual Swap Rate-TRADITION-Reference Banks	SWAP
RUB-Key Rate CBRF	Key Rate CBRF
RUB-MosPrime	MosPrime
RUB-MOSPRIME-NFEA	MOSP
RUB-MOSPRIME-Reference Banks	MOSP
RUB-RUONIA	RUONIA
RUB-RUONIA-OIS Compound	RUONIA-OIS Compound
RUB-RUONIA-OIS-COMPOUND	RUONIA-OIS-COMPOUND
SAR-SAIBOR	SAIBOR
SAR-SRIOR-Reference Banks	SRIOR-Reference Banks
SAR-SRIOR-SUAA	SRIOR-SUAA
SEK-Annual Swap Rate	SWAP
SEK-Annual Swap Rate-SESWFI	SWAP
SEK-SIOR-OIS-COMPOUND	SIOR-OIS-COMPOUND
SEK-STIBOR	STBO

SEK-STIBOR-Bloomberg	STBO
SEK-STIBOR-OIS Compound	STBO
SEK-STIBOR-Reference Banks	STBO
SEK-STIBOR-SIDE	STBO
SEK-SWESTR	SWESTR
SEK-SWESTR Average 1W	SWESTR Average 1W
SEK-SWESTR Average 1M	SWESTR Average 1M
SEK-SWESTR Average 2M	SWESTR Average 2M
SEK-SWESTR Average 3M	SWESTR Average 3M
SEK-SWESTR Average 6M	SWESTR Average 6M
SEK-SWESTR Compounded Index	SWESTR Compounded Index
SEK-SWESTR-OIS Compound	SWESTR-OIS Compound
SGD-Semi-Annual Currency Basis Swap Rate-11:00-Tullett Prebon	SWAP
SGD-Semi-Annual Currency Basis Swap Rate-16:00-Tullett Prebon	SWAP
SGD-Semi-Annual Swap Rate-11:00-TRADITION	SWAP
SGD-Semi-Annual Swap Rate-11:00-BGCANTOR	SWAP
SGD-Semi-Annual Swap Rate-11:00-Tullett Prebon	SWAP
SGD-Semi-Annual Swap Rate-16:00-Tullett Prebon	SWAP
SGD-Semi-Annual Swap Rate-ICAP	SWAP
SGD-Semi-Annual Swap Rate-ICAP-Reference Banks	SWAP
SGD-Semi-Annual Swap Rate-Reference Banks	SWAP
SGD-Semi-Annual Swap Rate-TRADITION-Reference Banks	SWAP
SGD-SIBOR	SIBOR
SGD-SIBOR-Reference Banks	SIBOR-Reference Banks
SGD-SIBOR-Reuters	SIBOR-Reuters
SGD-SIBOR-Telerate	SIBOR-Telerate
SGD-SONAR-OIS-COMPOUND	SONAR-OIS-COMPOUND

SGD-SONAR-OIS-VWAP-COMPOUND	SONAR-OIS-VWAP-COMPOUND
SGD-SOR	SOR
SGD-SORA	SORA
SGD-SORA-COMPOUND	SORA-COMPOUND
SGD-SORA-OIS Compound	SORA-OIS Compound
SGD-SOR-Reference Banks	SOR-Reference Banks
SGD-SOR-Reuters	SOR-Reuters
SGD-SOR-Telerate	SOR-Telerate
SGD-SOR-VWAP	SOR-VWAP
SGD-SOR-VWAP-Reference Banks	SOR-VWAP-Reference Banks
SKK-BRIBOR-Bloomberg	BRIBOR-Bloomberg
SKK-BRIBOR-BRBO	BRIBOR-BRBO
SKK-BRIBOR-NBSK07	BRIBOR-NBSK07
SKK-BRIBOR-Reference Banks	BRIBOR-Reference Banks
THB-Semi-Annual Swap Rate-11:00-BGCANTOR	SWAP
THB-Semi-Annual Swap Rate-Reference Banks	SWAP
THB-SOR-Reference Banks	SOR-Reference Banks
THB-SOR-Reuters	SOR-Reuters
THB-SOR-Telerate	SOR-Telerate
THB-THBFX	THBFX
THB-THBFX-Reference Banks	THBFX-Reference Banks
THB-THBFX-Reuters	THBFX-Reuters
THB-THOR	THOR
THB-THOR-COMPOUND	THOR-COMPOUND
THB-THOR-OIS Compound	THOR-OIS Compound
TRY Annual Swap Rate-11:00-TRADITION	SWAP
TRY-Annual Swap Rate-11:15-BGCANTOR	SWAP



TRY-Annual Swap Rate-Reference Banks	SWAP
TRY-Semi-Annual Swap Rate-TRADITION-Reference Banks	SWAP
TRY-TLREF	TLREF
TRY-TLREF-OIS Compound	TLREF-OIS Compound
TRY-TLREF-OIS-COMPOUND	TLREF-OIS-COMPOUND
TRY-TRLIBOR	LIBO
TRY-TRYIBOR-Reference Banks	TRYIBOR-Reference Banks
TRY-TRYIBOR-Reuters	TRYIBOR-Reuters
TWD-Quarterly-Annual Swap Rate-11:00-BGCANTOR	SWAP
TWD-Quarterly-Annual Swap Rate-Reference Banks	SWAP
TWD-Reference Dealers	Reference Dealers
TWD-Reuters-6165	Reuters-6165
TWD-TAIBIR01	TAIBIR01
TWD-TAIBIR02	TAIBIR02
TWD-TAIBOR	TAIBOR
TWD-TAIBOR-Bloomberg	TAIBOR-Bloomberg
TWD-TAIBOR-Reuters	TAIBOR-Reuters
TWD-Telerate-6165	Telerate-6165
TWD-TWCPBA	TWCPBA
UK Base Rate	UK Base Rate
USD Swap Rate-BCMPI	SWAP
USD Treasury Rate-BCMPI	TREA
USD-3M LIBOR SWAP-CME vs LCH-ICAP	LIBO
USD-3M LIBOR SWAP-CME vs LCH-ICAP-Bloomberg	LIBO
USD-6M LIBOR SWAP-CME vs LCH-ICAP	LIBO
USD-6M LIBOR SWAP-CME vs LCH-ICAP-Bloomberg	LIBO
USD-AMERIBOR	AMERIBOR

USD-AMERIBOR Average 30D	AMERIBOR Average 30D
USD-AMERIBOR Average 90D	AMERIBOR Average 90D
USD-AMERIBOR Term	AMERIBOR Term
USD-AMERIBOR Term Structure	AMERIBOR Term Structure
USD-Annual Swap Rate-11:00-BGCANTOR	SWAP
USD-Annual Swap Rate-11:00-TRADITION	SWAP
USD-Annual Swap Rate-4:00-TRADITION	SWAP
USD-AXI Term	AXI Term
USD-FXI Term	FXI Term
USD-BA-H.15	BA-H.15
USD-BA-Reference Dealers	BA-Reference Dealers
USD-BMA Municipal Swap Index	MAAA
USD-BSBY	BSBY
USD-CD-H.15	CD-H.15
USD-CD-Reference Dealers	CD-Reference Dealers
USD-CMS-Reference Banks	CMS-Reference Banks
USD-CMS-Reference Banks-ICAP SwapPX	CMS-Reference Banks-ICAP
USD-CMS-Reuters	CMS-Reuters
USD-CMS-Telerate	CMS-Telerate
USD-CMT	CMT
USD-CMT Average 1W	CMT Average 1W
USD-CMT-T7051	CMT-T7051
USD-CMT-T7052	CMT-T7052
USD-COFII-FHLBSF	COFII-FHLBSF
USD-COFII-Reuters	COFII-Reuters
USD-COFII-Telerate	COFII-Telerate
USD-COFI	COFI

USD-CP-H.15	CP-H.15
USD-CP-Money Market Yield	CP-Money Market Yield
USD-CP-Reference Dealers	CP-Reference Dealers
USD-CRITR	CRITR
USD-Federal Funds	Federal Funds
USD-Federal Funds-H.15	Federal Funds-H.15
USD-Federal Funds-H.15-Bloomberg	Federal Funds-H.15-Bloomb
USD-Federal Funds-H.15-OIS-COMPOUND	Federal Funds-H.15-OIS-CO
USD-Federal Funds-OIS Compound	Federal Funds-OIS Compoun
USD-Federal Funds-Reference Dealers	Federal Funds-Reference D
USD-FFCB-DISCO	FFCB-DISCO
USD-ISDAFIX3-Swap Rate	SWAP
USD-ISDAFIX3-Swap Rate-3:00	SWAP
USD-ISDA-Swap Rate	SWAP
USD-ISDA-Swap Rate-3:00	SWAP
USD-LIBOR	LIBO
USD-LIBOR ICE Swap Rate-11:00	SWAP
USD-LIBOR ICE Swap Rate-15:00	SWAP
USD-LIBOR-BBA	LIBO
USD-LIBOR-BBA-Bloomberg	LIBO
USD-LIBOR-ISDA	LIBO
USD-LIBOR-LIBO	LIBO
USD-LIBOR-Reference Banks	LIBO
USD-Municipal Swap Index	MAAA
USD-Municipal Swap Libor Ratio-11:00-ICAP	SWAP
USD-Municipal Swap Rate-11:00-ICAP	SWAP
USD-OIS-11:00-BGCANTOR	OIS-11:00-BGCANTOR

USD-OIS-11:00-LON-ICAP	OIS-11:00-LON-ICAP
USD-OIS-11:00-NY-ICAP	OIS-11:00-NY-ICAP
USD-OIS-11:00-TRADITION	OIS-11:00-TRADITION
USD-OIS-3:00-BGCANTOR	OIS-3:00-BGCANTOR
USD-OIS-3:00-NY-ICAP	OIS-3:00-NY-ICAP
USD-OIS-4:00-TRADITION	OIS-4:00-TRADITION
USD-Overnight Bank Funding Rate	Overnight Bank Funding Ra
USD-Prime	Prime
USD-Prime-H.15	Prime-H.15
USD-Prime-Reference Banks	Prime-Reference Banks
USD-S&P Index-High Grade	S&P Index-High Grade
USD-SandP Index High Grade	SandP Index High Grade
USD-SIBOR-Reference Banks	SIBOR-Reference Banks
USD-SIBOR-SIBO	SIBOR-SIBO
USD-SIFMA Municipal Swap Index	MAAA
USD-SOFR	SOFR
USD-SOFR Average 180D	SOFR
USD-SOFR Average 30D	SOFR
USD-SOFR Average 90D	SOFR
USD-SOFR CME Term	SOFR
USD-SOFR Compounded Index	SOFR Compounded Index
USD-SOFR-COMPOUND	SOFR
USD-SOFR ICE Compounded Index	SOFR
USD-SOFR ICE Compounded Index 0 Floor	SOFR
USD-SOFR ICE Compounded Index 0 Floor 2D Lag	SOFR
USD-SOFR ICE Compounded Index 0 Floor 5D Lag	SOFR
USD-SOFR ICE Compounded Index 2D Lag	SOFR

USD-SOFR ICE Compounded Index 5D Lag	SOFR
USD-SOFR ICE Swap Rate	SWAP
USD-SOFR ICE Term	SOFR
USD-SOFR-OIS Compound	SOFR-OIS Compound
USD-TBILL Secondary Market-Bond Equivalent Yield	TBILL Secondary Market-Bo
USD-TBILL-H.15	TBILL-H.15
USD-TBILL-H.15-Bloomberg	TBILL-H.15-Bloomberg
USD-TBILL-Secondary Market	TBILL-Secondary Market
USD-TIBOR-ISDC	TIBO
USD-TIBOR-Reference Banks	TIBO
USD-Treasury Rate-ICAP BrokerTec	TREA
USD-Treasury Rate-SwapMarker100	TREA
USD-Treasury Rate-SwapMarker99	TREA
USD-Treasury Rate-T19901	TREA
USD-Treasury Rate-T500	TREA
USD-Treasury-19901-3:00-ICAP	TREA
VND-Semi-Annual Swap Rate-11:00-BGCANTOR	SWAP
VND-Semi-Annual Swap Rate-Reference Banks	SWAP
ZAR-DEPOSIT-Reference Banks	DEPOSIT-Reference Banks
ZAR-DEPOSIT-SAFEX	DEPOSIT-SAFEX
ZAR-JIBAR	JIBA
ZAR-JIBAR-Reference Banks	JIBA
ZAR-JIBAR-SAFEX	JIBA
ZAR-Prime Average	Prime Average
ZAR-PRIME-AVERAGE	PRIME-AVERAGE
ZAR-PRIME-AVERAGE-Reference Banks	PRIME-AVERAGE-Reference B
ZAR-Quarterly Swap Rate-1:00-TRADITION	SWAP

ZAR-Quarterly Swap Rate-5:30-TRADITION	SWAP
ZAR-Quarterly Swap Rate-TRADITION-Reference Banks	SWAP
ZAR-ZARONIA	ZARONIA
ZAR-ZARONIA-OIS Compound	ZARONIA-OIS Compound

## 2.2 Inflation Index

In the table, Inflation Index is enumerated as an underlier which is described in the impacted product templates.

Reference Rate	ISO Reference Rate (Alphanumeric 25 characters)
AUD-CPI	CPI
AUS-CPI	AUS-CPI
AUS-HICP	AUS-HICP
BLG-CPI-GI	BLG-CPI-GI
BLG-CPI-HI	BLG-CPI-HI
BLG-HICP	BLG-HICP
BRL-IGPM	IGPM
BRL-IPCA	IPCA
CAD-CPI	CPI
CLP-CPI	CPI
CNY-CPI	CPI
CZK-CPI	CPI
DEK-CPI	DEK-CPI
DEK-HICP	DEK-HICP
DEM-CPI	DEM-CPI
DEM-CPI-NRW	DEM-CPI-NRW
DEM-HICP	DEM-HICP
ESP-CPI	ESP-CPI
ESP-HICP	ESP-HICP
ESP-R-CPI	ESP-R-CPI
ESP-R-HICP	ESP-R-HICP
EUR-AI-CPI	AI-CPI
EUR-AI-R-CPI	AI-R-CPI

EUR-EXT-CPI	EXT-CPI
EUR-EXT-R-CPI	EXT-R-CP
FIN-CPI	FIN-CPI
FIN-HICP	FIN-HICP
FRC-EXT-CPI	FRC-EXT-CPI
FRC-HICP	FRC-HICP
GRD-CPI	GRD-CPI
GRD-HICP	GRD-HICP
HKD-CPI	CPI
HUF-CPI	CPI
IDR-CPI	CPI
ILS-CPI	CPI
IRL-CPI	IRL-CPI
IRL-HICP	IRL-HICP
ISK-CPI	CPI
ISK-HICP	HICP
ITL-BC-EXT-CPI	ITL-BC-EXT-CPI
ITL-BC-INT-CPI	ITL-BC-INT-CPI
ITL-HICP	ITL-HICP
ITL-WC-EXT-CPI	ITL-WC-EXT-CPI
ITL-WC-INT-CPI	ITL-WC-INT-CPI
JPY-CPI-EXF	CPI-EXF
KRW-CPI	CPI
LUX-CPI	LUX-CPI
LUX-HICP	LUX-HICP
MXN-CPI	CPI
MXN-UDI	UDI



MYR-CPI	CPI
NLG-CPI	NLG-CPI
NLG-HICP	NLG-HICP
NOK-CPI	CPI
NZD-CPI	CPI
OTHER-INFLATION	OTHER-INFLATION
PER-CPI	PER-CPI
PLN-CPI	CPI
POR-CPI	POR-CPI
POR-HICP	POR-HICP
RUB-CPI	CPI
SEK-CPI	CPI
SGD-CPI	CPI
SWF-CPI	SWF-CPI
TRY-CPI	CPI
TWD-CPI	CPI
UK-CPIH	UK-CPIH
UK-HICP	UK-HICP
UK-RPI	UK-RPI
UK-RPIX	UK-RPIX
USA-CPI-U	USA-CPI-U
ZAR-CPI	CPI
ZAR-CPIX	CPIX

## 2.3 Floating Rate & Inflation Indices

In the table, the combination of Floating Rate and Inflation Index is enumerated as an underlier which is described in the impacted product templates.

Reference Rate/Underlying Instrument Index	ISO Reference Rate/Underlying Instrument Index
	(Alphanumeric 25 characters)
AED-EBOR-Reuters	EBOR-Reuters
AED-EIBOR	EIBOR
AUD-AONIA	AONIA
AUD-AONIA-OIS Compound	AONIA-OIS Compound
AUD-AONIA-OIS-COMPOUND	AONIA-OIS-COMPOUND
AUD-AONIA-OIS-COMPOUND-SwapMarker	AONIA-OIS-COMPOUND-SwapMa
AUD-BBR-AUBBSW	BBR-AUBBSW
AUD-BBR-BBSW	BBSW
AUD-BBR-BBSW-Bloomberg	BBSW
AUD-BBR-BBSY (BID)	BBR-BBSY (BID)
AUD-BBR-ISDC	BBR-ISDC
AUD-BBSW	BBSW
AUD-BBSW Quarterly Swap Rate ICAP	SWAP
AUD-BBSW Semi Annual Swap Rate ICAP	SWAP
AUD-BBSY Bid	BBSY Bid
AUD-CPI	CPI
AUD-LIBOR-BBA	LIBO
AUD-LIBOR-BBA-Bloomberg	LIBO
AUD-LIBOR-Reference Banks	LIBO
AUD-Quarterly Swap Rate-ICAP	SWAP
AUD-Quarterly Swap Rate-ICAP-Reference Banks	SWAP
AUD-Semi-Annual Swap Rate-11:00-BGCANTOR	SWAP
AUD-Semi-Annual Swap Rate-BGCANTOR-Reference Banks	SWAP
AUD-Semi-annual Swap Rate-ICAP	SWAP
AUD-Semi-Annual Swap Rate-ICAP-Reference Banks	SWAP

AUD-Swap Rate-Reuters	SWAP
AUS-CPI	AUS-CPI
AUS-HICP	AUS-HICP
BLG-CPI-GI	BLG-CPI-GI
BLG-CPI-HI	BLG-CPI-HI
BLG-HICP	BLG-HICP
BRL-CDI	CDI
BRL-IGPM	IGPM
BRL-IPCA	IPCA
CAD-BA-CDOR	CDOR
CAD-BA-CDOR-Bloomberg	CDOR
CAD-BA-ISDD	BA-ISDD
CAD-BA-Reference Banks	BA-Reference Banks
CAD-BA-Reuters	BA-Reuters
CAD-BA-Telerate	BA-Telerate
CAD-CDOR	CDOR
CAD-CORRA	CORA
CAD-CORRA CanDeal TMX Term	CORA
CAD-CORRA-OIS Compound	CORA
CAD-CORRA-OIS-COMPOUND	CORRA-OIS-COMPOUND
CAD-CPI	CPI
CAD-ISDA-Swap Rate	SWAP
CAD-LIBOR-BBA	LIBO
CAD-LIBOR-BBA-Bloomberg	LIBO
CAD-LIBOR-BBA-SwapMarker	LIBO
CAD-LIBOR-Reference Banks	LIBO
CAD-REPO-CORRA	REPO-CORRA
CAD-TBILL-ISDD	TBILL-ISDD
CAD-TBILL-Reference Banks	TBILL-Reference Banks
CAD-TBILL-Reuters	TBILL-Reuters

CAD-TBILL-Telerate	TBILL-Telerate
CHF USD-Basis Swaps-11:00-ICAP	SWAP
CHF-3M LIBOR SWAP-CME vs LCH-ICAP	SWAP
CHF-3M LIBOR SWAP-CME vs LCH-ICAP-Bloomberg	SWAP
CHF-3M LIBOR SWAP-EUREX vs LCH-ICAP	SWAP
CHF-3M LIBOR SWAP-EUREX vs LCH-ICAP-Bloomberg	SWAP
CHF-6M LIBOR SWAP-CME vs LCH-ICAP	SWAP
CHF-6M LIBOR SWAP-EUREX vs LCH-ICAP	SWAP
CHF-6M LIBOR SWAP-EUREX vs LCH-ICAP-Bloomberg	SWAP
CHF-6M LIBORSWAP-CME vs LCH-ICAP-Bloomberg	SWAP
CHF-Annual Swap Rate	SWAP
CHF-Annual Swap Rate-11:00-ICAP	SWAP
CHF-Annual Swap Rate-Reference Banks	SWAP
CHF-Basis Swap-3m vs 6m-LIBOR-11:00-ICAP	SWAP
CHF-ISDAFIX-Swap Rate	ISDA
CHF-LIBOR	LIBO
CHF-LIBOR-BBA	LIBO
CHF-LIBOR-BBA-Bloomberg	LIBO
CHF-LIBOR-ISDA	LIBO
CHF-LIBOR-Reference Banks	LIBO
CHF-OIS-11:00-ICAP	OIS-11:00-ICAP
CHF-SARON	SARON
CHF-SARON Average 12M	SARON Average 12M
CHF-SARON Average 1M	SARON Average 1M
CHF-SARON Average 1W	SARON Average 1W
CHF-SARON Average 2M	SARON Average 2M
CHF-SARON Average 3M	SARON Average 3M
CHF-SARON Average 6M	SARON Average 6M
CHF-SARON Average 9M	SARON Average 9M
CHF-SARON Compounded Index	SARON Compounded Index

CHF-SARON-OIS Compound	SARON-OIS Compound
CHF-SARON-OIS-COMPOUND	SARON-OIS-COMPOUND
CHF-TOIS-OIS-COMPOUND	TOIS-OIS-COMPOUND
CL-CLICP-Bloomberg	CL-CLICP-Bloomberg
CLP-CPI	CPI
CLP-ICP	ICP
CLP-TNA	TNA
CNH-HIBOR	HKIO
CNH-HIBOR-Reference Banks	HIBOR-Reference Banks
CNH-HIBOR-TMA	HIBOR-TMA
CNY 7-Repo Compounding Date	7-Repo Compounding Date
CNY-CNREPOFIX=CFXS-Reuters	CNREPOFIX=CFXS-Reuters
CNY-CPI	CPI
CNY-Deposit Rate	Deposit Rate
CNY-Fixing Repo Rate	Fixing Repo Rate
CNY-LPR	LPR
CNY-PBOCB-Reuters	PBOCB-Reuters
CNY-Quarterly 7 day Repo Non Deliverable Swap Rate-TRADITION	SWAP
CNY-Quarterly 7 day Repo Non Deliverable Swap Rate-TRADITION-Reference Banks	SWAP
CNY-Quarterly 7D Repo NDS Rate Tradition	Quarterly 7D Repo NDS Rat
CNY-Semi-Annual Swap Rate-11:00-BGCANTOR	SWAP
CNY-Semi-Annual Swap Rate-Reference Banks	SWAP
CNY-SHIBOR	HKIO
CNY-SHIBOR-OIS Compound	HKIO
CNY-Shibor-OIS-Compounding	Shibor-OIS-Compounding
CNY-SHIBOR-Reuters	SHIBOR-Reuters
COP-IBR-OIS Compound	IBR-OIS Compound
COP-IBR-OIS-COMPOUND	IBR-OIS-COMPOUND
CZK-Annual Swap Rate-11:00-BGCANTOR	SWAP
CZK-Annual Swap Rate-Reference Banks	SWAP

CZK-CPI	CPI
CZK-CZEONIA	EONA
CZK-CZEONIA-OIS Compound	EONA
CZK-PRIBOR	PRBO
CZK-PRIBOR-PRBO	PRBO
CZK-PRIBOR-Reference Banks	PRBO
DEK-CPI	DEK-CPI
DEK-HICP	DEK-HICP
DEM-CPI	DEM-CPI
DEM-CPI-NRW	DEM-CPI-NRW
DEM-HICP	DEM-HICP
DKK-CIBOR	CIBO
DKK-CIBOR2	CIBO
DKK-CIBOR2-Bloomberg	CIBO
DKK-CIBOR2-DKNA13	CIBO
DKK-CIBOR-DKNA13	CIBO
DKK-CIBOR-DKNA13-Bloomberg	CIBO
DKK-CIBOR-Reference Banks	CIBO
DKK-CITA	CITA
DKK-CITA-DKNA14-COMPOUND	CITA-DKNA14-COMPOUND
DKK-DESTR	DESTR
DKK-DESTR Compounded Index	DESTR Compounded Index
DKK-DESTR-OIS Compound	DESTR-OIS Compound
DKK-DKKOIS-OIS-COMPOUND	DKKOIS-OIS-COMPOUND
DKK-Tom Next-OIS Compound	Tom Next-OIS Compound
ESP-CPI	ESP-CPI
ESP-HICP	ESP-HICP
ESP-R-CPI	ESP-R-CPI
ESP-R-HICP	ESP-R-HICP
EUR Basis Swap-EONIA vs 3m EUR+IBOR Swap Rates-A/360-10:00-ICAP	SWAP

EUR EURIBOR-Annual Bond Swap vs 1m-11:00-ICAP	SWAP
EUR EURIBOR-Basis Swap-1m vs 3m-Euribor-11:00-ICAP	SWAP
EUR EURIBOR-Basis Swap-3m vs 6m-11:00-ICAP	SWAP
EUR USD-Basis Swaps-11:00-ICAP	SWAP
EUR-3M EURIBOR SWAP-CME vs LCH-ICAP	SWAP
EUR-3M EURIBOR SWAP-CME vs LCH-ICAP-Bloomberg	SWAP
EUR-3M EURIBOR SWAP-EUREX vs LCH-ICAP	SWAP
EUR-3M EURIBOR SWAP-EUREX vs LCH-ICAP-Bloomberg	SWAP
EUR-6M EURIBOR SWAP-CME vs LCH-ICAP	SWAP
EUR-6M EURIBOR SWAP-CME vs LCH-ICAP-Bloomberg	SWAP
EUR-6M EURIBOR SWAP-EUREX vs LCH-ICAP	SWAP
EUR-6M EURIBOR SWAP-EUREX vs LCH-ICAP-Bloomberg	SWAP
EUR-AI-CPI	AI-CPI
EUR-AI-R-CPI	AI-R-CPI
EUR-Annual Swap Rate-10:00	SWAP
EUR-Annual Swap Rate-10:00-BGCANTOR	SWAP
EUR-Annual Swap Rate-10:00-Bloomberg	SWAP
EUR-Annual Swap Rate-10:00-ICAP	SWAP
EUR-Annual Swap Rate-10:00-SwapMarker	SWAP
EUR-Annual Swap Rate-10:00-TRADITION	SWAP
EUR-Annual Swap Rate-11:00	SWAP
EUR-Annual Swap Rate-11:00-Bloomberg	SWAP
EUR-Annual Swap Rate-11:00-ICAP	SWAP
EUR-Annual Swap Rate-11:00-SwapMarker	SWAP
EUR-Annual Swap Rate-3 Month	SWAP
EUR-Annual Swap Rate-3 Month-SwapMarker	SWAP
EUR-Annual Swap Rate-4:15-TRADITION	SWAP
EUR-Annual Swap Rate-Reference Banks	SWAP
EUR-CNO TEC10	CNO TEC10
EUR-EONIA	EONA

EUR-EONIA-AVERAGE	EONA
EUR-EONIA-Average	EONA
EUR-EONIA-OIS Compound	EONA
EUR-EONIA-OIS-10:00-BGCANTOR	EONA
EUR-EONIA-OIS-10:00-ICAP	EONA
EUR-EONIA-OIS-10:00-TRADITION	EONA
EUR-EONIA-OIS-11:00-ICAP	EONA
EUR-EONIA-OIS-4:15-TRADITION	EONA
EUR-EONIA-OIS-COMPOUND	EONA
EUR-EONIA-OIS-COMPOUND-Bloomberg	EONA
EUR-EONIA-Swap-Index	EONS
EUR-EURIBOR	EURI
EUR-EURIBOR ICE Swap Rate-11:00	SWAP
EUR-EURIBOR ICE Swap Rate-12:00	SWAP
EUR-EURIBOR-Act/365	EURI
EUR-EURIBOR-Act/365-Bloomberg	EURI
EUR-EURIBOR-Reference Banks	EURI
EUR-EURIBOR-Reuters	EURI
EUR-EURIBOR-Telerate	EURI
EUR-EURONIA-OIS Compound	EURI
EUR-EURONIA-OIS-COMPOUND	EURI
EUR-EuroSTR	ESTR
EUR-EuroSTR Average 12M	ESTR
EUR-EuroSTR Average 1M	ESTR
EUR-EuroSTR Average 1W	ESTR
EUR-EuroSTR Average 3M	ESTR
EUR-EuroSTR Average 6M	ESTR
EUR-EuroSTR Compounded Index	ESTR
EUR-EuroSTR ICE Compounded Index	ESTR
EUR-EuroSTR ICE Compounded Index 0 Floor	ESTR



EUR-EuroSTR ICE Compounded Index 0 Floor 2D Lag	ESTR
EUR-EuroSTR ICE Compounded Index 0 Floor 5D Lag	ESTR
EUR-EuroSTR ICE Compounded Index 2D Lag	ESTR
EUR-EuroSTR ICE Compounded Index 5D Lag	ESTR
EUR-EuroSTR Term	ESTR
EUR-EuroSTR-COMPOUND	ESTR
EUR-EuroSTR-OIS Compound	ESTR
EUR-EXT-CPI	EXT-CPI
EUR-EXT-R-CPI	EXT-R-CP
EUR-ISDA-EURIBOR Swap Rate-11:00	EURI
EUR-ISDA-EURIBOR Swap Rate-12:00	EURI
EUR-ISDA-LIBOR Swap Rate-10:00	LIBO
EUR-ISDA-LIBOR Swap Rate-11:00	LIBO
EUR-LIBOR	LIBO
EUR-LIBOR-BBA	LIBO
EUR-LIBOR-BBA-Bloomberg	LIBO
EUR-LIBOR-Reference Banks	LIBO
EUR-TAM-CDC	TAM-CDC
EUR-TEC10-CNO	TEC10-CNO
EUR-TEC10-CNO-SwapMarker	TEC10-CNO-SwapMarker
EUR-TEC10-Reference Banks	TEC10-Reference Banks
EUR-TEC5-CNO	TEC5-CNO
EUR-TEC5-CNO-SwapMarker	TEC5-CNO-SwapMarker
EUR-TEC5-Reference Banks	TEC5-Reference Banks
EUR-TMM-CDC-COMPOUND	TMM-CDC-COMPOUND
FIN-CPI	FIN-CPI
FIN-HICP	FIN-HICP
FRC-EXT-CPI	FRC-EXT-CPI
FRC-HICP	FRC-HICP
GBP USD-Basis Swaps-11:00-ICAP	SWAP

GBP-6M LIBOR SWAP-CME vs LCH-ICAP	SWAP
GBP-6M LIBOR SWAP-CME vs LCH-ICAP-Bloomberg	SWAP
GBP-6M LIBOR SWAP-EUREX vs LCH-ICAP	SWAP
GBP-6M LIBOR SWAP-EUREX vs LCH-ICAP-Bloomberg	SWAP
GBP-ISDA-Swap Rate	SWAP
GBP-LIBOR	LIBO
GBP-LIBOR ICE Swap Rate	SWAP
GBP-LIBOR-BBA	LIBO
GBP-LIBOR-BBA-Bloomberg	LIBO
GBP-LIBOR-ISDA	LIBO
GBP-LIBOR-Reference Banks	LIBO
GBP-SONIA	SONIA
GBP-SONIA-OIS Compound	SONIA-OIS Compound
GBP-Semi Annual Swap Rate-11:00-TRADITION	SWAP
GBP-Semi Annual Swap Rate-4:15-TRADITION	SWAP
GBP-Semi-Annual Swap Rate	SWAP
GBP-Semi-Annual Swap Rate-11:00-ICAP	SWAP
GBP-Semi-Annual Swap Rate-Reference Banks	SWAP
GBP-Semi-Annual Swap Rate-SwapMarker26	SWAP
GBP-SONIA	SONA
GBP-SONIA Compounded Index	SONA
GBP-SONIA ICE Compounded Index	SONA
GBP-SONIA ICE Compounded Index 0 Floor	SONA
GBP-SONIA ICE Compounded Index 0 Floor 2D Lag	SONA
GBP-SONIA ICE Compounded Index 0 Floor 5D Lag	SONA
GBP-SONIA ICE Compounded Index 2D Lag	SONA
GBP-SONIA ICE Compounded Index 5D Lag	SONA
GBP-SONIA ICE Swap Rate	SWAP
GBP-SONIA ICE Term	SONA
GBP-SONIA Refinitiv Term	SONA

GBP-SONIA Swap Rate	SWAP
GBP-SONIA-COMPOUND	SONA
GBP-SONIA-OIS Compound	SONIA-OIS Compound
GBP-SONIA-OIS-11:00-ICAP	SONA
GBP-SONIA-OIS-11:00-TRADITION	SONA
GBP-SONIA-OIS-4:15-TRADITION	SONA
GBP-UK Base Rate	UK Base Rate
GBP-WMBA-RONIA-COMPOUND	WMBA-RONIA-COMPOUND
GBP-WMBA-SONIA-COMPOUND	SONA
GRD-ATHIBOR-ATHIBOR	ATHIBOR-ATHIBOR
GRD-ATHIBOR-Reference Banks	ATHIBOR-Reference Banks
GRD-ATHIBOR-Telerate	ATHIBOR-Telerate
GRD-ATHIMID-Reference Banks	ATHIMID-Reference Banks
GRD-ATHIMID-Reuters	ATHIMID-Reuters
GRD-CPI	GRD-CPI
GRD-HICP	GRD-HICP
HKD-CPI	CPI
HKD-HIBOR	HKIO
HKD-HIBOR-HIBOR=	HIBOR-HIBOR
HKD-HIBOR-HIBOR-Bloomberg	HIBOR-HIBOR-Bloomberg
HKD-HIBOR-HKAB	HIBOR-HKAB
HKD-HIBOR-HKAB-Bloomberg	HIBOR-HKAB-Bloomberg
HKD-HIBOR-ISDC	HIBOR-ISDC
HKD-HIBOR-Reference Banks	HIBOR-Reference Banks
HKD-HONIA	HONIA
HKD-HONIA-OIS Compound	HONIA-OIS Compound
HKD-HONIX-OIS-COMPOUND	HONIX-OIS-COMPOUND
HKD-ISDA-Swap Rate-11:00	SWAP
HKD-ISDA-Swap Rate-4:00	SWAP
HKD-Quarterly-Annual Swap Rate-11:00-BGCANTOR	SWAP

HKD-Quarterly-Annual Swap Rate-11:00-TRADITION	SWAP
HKD-Quarterly-Annual Swap Rate-4:00-BGCANTOR	SWAP
HKD-Quarterly-Annual Swap Rate-Reference Banks	SWAP
HKD-Quarterly-Quarterly Swap Rate-11:00-ICAP	SWAP
HKD-Quarterly-Quarterly Swap Rate-4:00-ICAP	SWAP
HKD-Quarterly-Quarterly Swap Rate-Reference Banks	SWAP
HUF-BUBOR	BUBO
HUF-BUBOR-Reference Banks	BUBO
HUF-BUBOR-Reuters	BUBO
HUF-CPI	CPI
HUF-HUFONIA	HUFONIA
HUF-HUFONIA-OIS Compound	HUFONIA-OIS Compound
IDR-CPI	CPI
IDR-IDMA-Bloomberg	IDMA-Bloomberg
IDR-IDRFIX	IDRFIX
IDR-JIBOR	JIBOR
IDR-JIBOR-Reuters	JIBOR-Reuters
IDR-SBI-Reuters	SBI-Reuters
IDR-Semi Annual Swap Rate-Non-deliverable-16:00-Tullett Prebon	SWAP
IDR-Semi-Annual Swap Rate-11:00-BGCANTOR	SWAP
IDR-Semi-Annual Swap Rate-Reference Banks	SWAP
IDR-SOR-Reference Banks	SOR-Reference Banks
IDR-SOR-Reuters	SOR-Reuters
IDR-SOR-Telerate	SOR-Telerate
ILS-CPI	CPI
ILS-SHIR	SHIR
ILS-SHIR-OIS Compound	SHIR-OIS Compound
ILS-TELBOR	TLBO
ILS-TELBOR01-Reuters	TLBO
ILS-TELBOR-Reference Banks	TLBO

INR-BMK	BMK
INR-CMT	CMT
INR-FBIL-MIBOR-OIS-COMPOUND	FBIL-MIBOR-OIS-COMPOUND
INR-INBMK-REUTERS	INBMK-REUTERS
INR-MIBOR OIS	MIBOR OIS
INR-MIBOR-OIS Compound	MIBOR-OIS Compound
INR-MIBOR-OIS-COMPOUND	MIBOR-OIS-COMPOUND
INR-MIFOR	MIFOR
INR-MIOIS	MIOIS
INR-MITOR-OIS-COMPOUND	MITOR-OIS-COMPOUND
INR-Modified MIFOR	Modified MIFOR
INR-Reference Banks	Reference Banks
INR-Semi Annual Swap Rate-Non-deliverable-16:00-Tullett Prebon	SWAP
INR-Semi-Annual Swap Rate-11:30-BGCANTOR	SWAP
INR-Semi-Annual Swap Rate-Reference Banks	SWAP
IRL-CPI	IRL-CPI
IRL-HICP	IRL-HICP
ISK-CPI	CPI
ISK-HICP	HICP
ISK-REIBOR	REIBOR
ISK-REIBOR-Reference Banks	REIBOR-Reference Banks
ISK-REIBOR-Reuters	REIBOR-Reuters
ITL-BC-EXT-CPI	ITL-BC-EXT-CPI
ITL-BC-INT-CPI	ITL-BC-INT-CPI
ITL-HICP	ITL-HICP
ITL-WC-EXT-CPI	ITL-WC-EXT-CPI
ITL-WC-INT-CPI	ITL-WC-INT-CPI
JPY USD-Basis Swaps-11:00-ICAP	SWAP
JPY-Annual Swap Rate-11:00-TRADITION	SWAP
JPY-Annual Swap Rate-3:00-TRADITION	SWAP

JPY-BBSF-Bloomberg-10:00	BBSF-Bloomberg-10:00
JPY-BBSF-Bloomberg-15:00	BBSF-Bloomberg-15:00
JPY-CPI-EXF	CPI-EXF
JPY-Euroyen TIBOR	TIBO
JPY-ISDA-Swap Rate-10:00	SWAP
JPY-ISDA-Swap Rate-15:00	SWAP
JPY-LIBOR	LIBO
JPY-LIBOR TSR-10:00	LIBO
JPY-LIBOR TSR-15:00	LIBO
JPY-LIBOR-BBA	LIBO
JPY-LIBOR-BBA-Bloomberg	LIBO
JPY-LIBOR-FRASET	LIBO
JPY-LIBOR-ISDA	LIBO
JPY-LIBOR-Reference Banks	LIBO
JPY-LTPR MHBK	LTPR MHBK
JPY-LTPR-MHCB	LTPR-MHCB
JPY-LTPR-TBC	LTPR-TBC
JPY-MUTANCALL-TONAR	MUTANCALL-TONAR
JPY-OIS-11:00-ICAP	OIS-11:00-ICAP
JPY-OIS-11:00-TRADITION	OIS-11:00-TRADITION
JPY-OIS-3:00-TRADITION	OIS-3:00-TRADITION
JPY-Quoting Banks-LIBOR	Quoting Banks-LIBOR
JPY-STPR-Quoting Banks	STPR-Quoting Banks
JPY-TIBOR	TIBO
JPY-TIBOR-17096	TIBO
JPY-TIBOR-17097	TIBO
JPY-TIBOR-DTIBOR01	TIBO
JPY-TIBOR-TIBM	TIBO
JPY-TIBOR-TIBM (10 Banks)	TIBO
JPY-TIBOR-TIBM (5 Banks)	TIBO

JPY-TIBOR-TIBM (All Banks)	TIBO
JPY-TIBOR-TIBM (All Banks)-Bloomberg	TIBO
JPY-TIBOR-TIBM-Reference Banks	TIBO
JPY-TIBOR-ZTIBOR	TIBO
JPY-TONA	TONA
JPY-TONA Average 180D	TONA Average 180D
JPY-TONA Average 30D	TONA Average 30D
JPY-TONA Average 90D	TONA Average 90D
JPY-TONA Compounded Index	TONA Compounded Index
JPY-TONA ICE Compounded Index	TONA ICE Compounded Index
JPY-TONA ICE Compounded Index 0 Floor	TONA ICE Compounded Index
JPY-TONA ICE Compounded Index 0 Floor 2D Lag	TONA ICE Compounded Index
JPY-TONA ICE Compounded Index 0 Floor 5D Lag	TONA ICE Compounded Index
JPY-TONA ICE Compounded Index 2D Lag	TONA ICE Compounded Index
JPY-TONA ICE Compounded Index 5D Lag	TONA ICE Compounded Index
JPY-TONA TSR-10:00	TONA TSR-10:00
JPY-TONA TSR-15:00	TONA TSR-15:00
JPY-TONA-OIS Compound	TONA-OIS Compound
JPY-TONA-OIS-COMPOUND	TONA-OIS-COMPOUND
JPY-TORF QUICK	TORF QUICK
JPY-TSR-Reference Banks	TSR-Reference Banks
JPY-TSR-Reuters-10:00	TSR-Reuters-10:00
JPY-TSR-Reuters-15:00	TSR-Reuters-15:00
JPY-TSR-Telerate-10:00	TSR-Telerate-10:00
JPY-TSR-Telerate-15:00	TSR-Telerate-15:00
KRW-Bond-3222	Bond-3222
KRW-CD 91D	CD 91D
KRW-CD-3220	CD-3220
KRW-CD-KSDA-Bloomberg	CD-KSDA-Bloomberg
KRW-CPI	CPI

KRW-KOFR	KOFR
KRW-KOFR-OIS Compound	KOFR-OIS Compound
KRW-Quarterly Annual Swap Rate-3:30-ICAP	SWAP
LUX-CPI	LUX-CPI
LUX-HICP	LUX-HICP
MXN-CPI	CPI
MXN-TIIE	TIIE
MXN-TIIE-Banxico	TIIE-Banxico
MXN-TIIE-Banxico-Bloomberg	TIIE-Banxico-Bloomberg
MXN-TIIE-Banxico-Reference Banks	TIIE-Banxico-Reference Ba
MXN-TIIE ON	TIIE ON
MXN-TIIE ON-OIS Compound	TIIE ON-OIS Compound
MXN-TIIE-Reference Banks	TIIE-Reference Banks
MXN-UDI	UDI
MYR-CPI	CPI
MYR-KLIBOR	LIBO
MYR-KLIBOR-BNM	KLIBOR-BNM
MYR-KLIBOR-Reference Banks	KLIBOR-Reference Banks
MYR-MYOR	MYOR
MYR-MYOR-OIS Compound	MYOR-OIS Compound
MYR-Quarterly Swap Rate-11:00-TRADITION	SWAP
MYR-Quarterly Swap Rate-TRADITION-Reference Banks	SWAP
NLG-CPI	NLG-CPI
NLG-HICP	NLG-HICP
NOK-CPI	CPI
NOK-NIBOR	NIBO
NOK-NIBOR-NIBR	NIBO
NOK-NIBOR-NIBR-Bloomberg	NIBO
NOK-NIBOR-NIBR-Reference Banks	NIBO
NOK-NIBOR-OIBOR	NIBO



NOK-NIBOR-Reference Banks	NIBO
NOK-NOWA	NOWA
NOK-NOWA-OIS Compound	NOWA-OIS Compound
NZD-BBR-BID	BBR-BID
NZD-BBR-FRA	BBR-FRA
NZD-BBR-ISDC	BBR-ISDC
NZD-BBR-Reference Banks	BBR-Reference Banks
NZD-BBR-Telerate	BBR-Telerate
NZD-BKBM Bid	BKBM Bid
NZD-BKBM FRA	BKBM FRA
NZD-BKBM FRA Swap Rate ICAP	SWAP
NZD-CPI	CPI
NZD-NZIONA	NZIONA
NZD-NZIONA-OIS Compound	NZIONA-OIS Compound
NZD-NZIONA-OIS-COMPOUND	NZIONA-OIS-COMPOUND
NZD-Semi-Annual Swap Rate-11:00-BGCANTOR	SWAP
NZD-Semi-Annual Swap Rate-BGCANTOR-Reference Banks	SWAP
NZD-Swap Rate-ICAP	SWAP
NZD-Swap Rate-ICAP-Reference Banks	SWAP
OTHER	OTHER
OTHER-INFLATION	OTHER-INFLATION
PER-CPI	PER-CPI
PHP-PHIREF	PHIREF
PHP-PHIREF-BAP	PHIREF-BAP
PHP-PHIREF-Bloomberg	PHIREF-Bloomberg
PHP-PHIREF-Reference Banks	PHIREF-Reference Banks
PHP-Semi-Annual Swap Rate-11:00-BGCANTOR	SWAP
PHP-Semi-Annual Swap Rate-Reference Banks	SWAP
PLN-CPI	CPI
PLN-POLONIA	POLONIA

PLN-POLONIA-OIS Compound	POLONIA-OIS Compound
PLN-POLONIA-OIS-COMPOUND	POLONIA-OIS-COMPOUND
PLN-WIBID	WIBID
PLN-WIBOR	WIBO
PLN-WIBOR-Reference Banks	WIBO
PLN-WIBOR-WIBO	WIBO
PLN-WIRON	WIRON
PLN-WIRON-OIS Compound	WIRON-OIS Compound
PLZ-WIBOR-Reference Banks	WIBO
PLZ-WIBOR-WIBO	WIBO
POR-CPI	POR-CPI
POR-HICP	POR-HICP
REPOFUNDS RATE-FRANCE-OIS-COMPOUND	FUNDS RATE-FRANCE-OIS-COM
REPOFUNDS RATE-GERMANY-OIS-COMPOUND	FUNDS RATE-GERMANY-OIS-CO
REPOFUNDS RATE-ITALY-OIS-COMPOUND	FUNDS RATE-ITALY-OIS-COMP
RON-Annual Swap Rate-11:00-BGCANTOR	SWAP
RON-Annual Swap Rate-Reference Banks	SWAP
RON-RBOR-Reuters	RBOR-Reuters
RON-ROBID	ROBID
RON-ROBOR	ROBOR
RUB-Annual Swap Rate-11:00-BGCANTOR	SWAP
RUB-Annual Swap Rate-12:45-TRADITION	SWAP
RUB-Annual Swap Rate-4:15-TRADITION	SWAP
RUB-Annual Swap Rate-Reference Banks	SWAP
RUB-Annual Swap Rate-TRADITION-Reference Banks	SWAP
RUB-CPI	CPI
RUB-Key Rate CBRF	Key Rate CBRF
RUB-MosPrime	MosPrime
RUB-MOSPRIME-NFEA	MOSP
RUB-MOSPRIME-Reference Banks	MOSP

RUB-RUONIA	RUONIA
RUB-RUONIA-OIS Compound	RUONIA-OIS Compound
RUB-RUONIA-OIS-COMPOUND	RUONIA-OIS-COMPOUND
SAR-SAIBOR	SAIBOR
SAR-SRIOR-Reference Banks	SRIOR-Reference Banks
SAR-SRIOR-SUAA	SRIOR-SUAA
SEK-Annual Swap Rate	SWAP
SEK-Annual Swap Rate-SESWFI	SWAP
SEK-CPI	CPI
SEK-SIOR-OIS-COMPOUND	SIOR-OIS-COMPOUND
SEK-STIBOR	STBO
SEK-STIBOR-Bloomberg	STBO
SEK-STIBOR-OIS Compound	STBO
SEK-STIBOR-Reference Banks	STBO
SEK-STIBOR-SIDE	STBO
SEK-SWESTR	SWESTR
SEK-SWESTR Average 1M	SWESTR Average 1M
SEK-SWESTR Average 1W	SWESTR Average 1W
SEK-SWESTR Average 2M	SWESTR Average 2M
SEK-SWESTR Average 3M	SWESTR Average 3M
SEK-SWESTR Average 6M	SWESTR Average 6M
SEK-SWESTR Compounded Index	SWESTR Compounded Index
SEK-SWESTR-OIS Compound	SWESTR-OIS Compound
SGD-CPI	CPI
SGD-Semi-Annual Currency Basis Swap Rate-11:00-Tullett Prebon	SWAP
SGD-Semi-Annual Currency Basis Swap Rate-16:00-Tullett Prebon	SWAP
SGD-Semi-Annual Swap Rate-11:00-TRADITION	SWAP
SGD-Semi-Annual Swap Rate-11:00-BGCANTOR	SWAP
SGD-Semi-Annual Swap Rate-11:00-Tullett Prebon	SWAP
SGD-Semi-Annual Swap Rate-16:00-Tullett Prebon	SWAP

SGD-Semi-Annual Swap Rate-ICAP	SWAP
SGD-Semi-Annual Swap Rate-ICAP-Reference Banks	SWAP
SGD-Semi-Annual Swap Rate-Reference Banks	SWAP
SGD-Semi-Annual Swap Rate-TRADITION-Reference Banks	SWAP
SGD-SIBOR	SIBOR
SGD-SIBOR-Reference Banks	SIBOR-Reference Banks
SGD-SIBOR-Reuters	SIBOR-Reuters
SGD-SIBOR-Telerate	SIBOR-Telerate
SGD-SONAR-OIS-COMPOUND	SONAR-OIS-COMPOUND
SGD-SONAR-OIS-VWAP-COMPOUND	SONAR-OIS-VWAP-COMPOUND
SGD-SOR	SOR
SGD-SORA	SORA
SGD-SORA-COMPOUND	SORA-COMPOUND
SGD-SORA-OIS Compound	SORA-OIS Compound
SGD-SOR-Reference Banks	SOR-Reference Banks
SGD-SOR-Reuters	SOR-Reuters
SGD-SOR-Telerate	SOR-Telerate
SGD-SOR-VWAP	SOR-VWAP
SGD-SOR-VWAP-Reference Banks	SOR-VWAP-Reference Banks
SKK-BRIBOR-Bloomberg	BRIBOR-Bloomberg
SKK-BRIBOR-BRBO	BRIBOR-BRBO
SKK-BRIBOR-NBSK07	BRIBOR-NBSK07
SKK-BRIBOR-Reference Banks	BRIBOR-Reference Banks
SWF-CPI	SWF-CPI
THB-Semi-Annual Swap Rate-11:00-BGCANTOR	SWAP
THB-Semi-Annual Swap Rate-Reference Banks	SWAP
THB-SOR-Reference Banks	SOR-Reference Banks
THB-SOR-Reuters	SOR-Reuters
THB-SOR-Telerate	SOR-Telerate
THB-THBFIX	THBFIX

THB-THBFIX-Reference Banks	THBFIX-Reference Banks
THB-THBFIX-Reuters	THBFIX-Reuters
THB-THOR	THOR
THB-THOR-COMPOUND	THOR-COMPOUND
THB-THOR-OIS Compound	THOR-OIS Compound
TRY Annual Swap Rate-11:00-TRADITION	SWAP
TRY-Annual Swap Rate-11:15-BGCANTOR	SWAP
TRY-Annual Swap Rate-Reference Banks	SWAP
TRY-CPI	CPI
TRY-Semi-Annual Swap Rate-TRADITION-Reference Banks	SWAP
TRY-TLREF	TLREF
TRY-TLREF-OIS Compound	TLREF-OIS Compound
TRY-TLREF-OIS-COMPOUND	TLREF-OIS-COMPOUND
TRY-TRLIBOR	LIBO
TRY-TRYIBOR-Reference Banks	TRYIBOR-Reference Banks
TRY-TRYIBOR-Reuters	TRYIBOR-Reuters
TWD-CPI	CPI
TWD-Quarterly-Annual Swap Rate-11:00-BGCANTOR	SWAP
TWD-Quarterly-Annual Swap Rate-Reference Banks	SWAP
TWD-Reference Dealers	Reference Dealers
TWD-Reuters-6165	Reuters-6165
TWD-TAIBIR01	TAIBIR01
TWD-TAIBIR02	TAIBIR02
TWD-TAIBOR	TAIBOR
TWD-TAIBOR-Bloomberg	TAIBOR-Bloomberg
TWD-TAIBOR-Reuters	TAIBOR-Reuters
TWD-Telerate-6165	Telerate-6165
TWD-TWCPBA	TWCPBA
UK Base Rate	UK Base Rate
UK-CPIH	UK-CPIH

UK-HICP	UK-HICP
UK-RPI	UK-RPI
UK-RPIX	UK-RPIX
USA-CPI-U	USA-CPI-U
USD Swap Rate-BCMPI	SWAP
USD Treasury Rate-BCMPI	TREA
USD-3M LIBOR SWAP-CME vs LCH-ICAP	LIBO
USD-3M LIBOR SWAP-CME vs LCH-ICAP-Bloomberg	LIBO
USD-6M LIBOR SWAP-CME vs LCH-ICAP	LIBO
USD-6M LIBOR SWAP-CME vs LCH-ICAP-Bloomberg	LIBO
USD-AMERIBOR	AMERIBOR
USD-AMERIBOR Average 30D	AMERIBOR Average 30D
USD-AMERIBOR Average 90D	AMERIBOR Average 90D
USD-AMERIBOR Term	AMERIBOR Term
USD-AMERIBOR Term Structure	AMERIBOR Term Structure
USD-Annual Swap Rate-11:00-BGCANTOR	SWAP
USD-Annual Swap Rate-11:00-TRADITION	SWAP
USD-Annual Swap Rate-4:00-TRADITION	SWAP
USD-AXI Term	AXI Term
USD-BA-H.15	BA-H.15
USD-BA-Reference Dealers	BA-Reference Dealers
USD-BMA Municipal Swap Index	MAAA
USD-BSBY	BSBY
USD-CD-H.15	CD-H.15
USD-CD-Reference Dealers	CD-Reference Dealers
USD-CMS-Reference Banks	CMS-Reference Banks
USD-CMS-Reference Banks-ICAP SwapPX	CMS-Reference Banks-ICAP
USD-CMS-Reuters	CMS-Reuters
USD-CMS-Telerate	CMS-Telerate
USD-CMT	CMT

USD-CMT Average 1W	CMT Average 1W
USD-CMT-T7051	CMT-T7051
USD-CMT-T7052	CMT-T7052
USD-COFI I -FHLBSF	COFI I -FHLBSF
USD-COFI I -Reuters	COFI I -Reuters
USD-COFI I -Telerate	COFI I -Telerate
USD-COFI	COFI
USD-CP-H.15	CP-H.15
USD-CP-Money Market Yield	CP-Money Market Yield
USD-CP-Reference Dealers	CP-Reference Dealers
USD-CRITR	CRITR
USD-Federal Funds	Federal Funds
USD-Federal Funds-H.15	Federal Funds-H.15
USD-Federal Funds-H.15-Bloomberg	Federal Funds-H.15-Bloomb
USD-Federal Funds-H.15-OIS-COMPOUND	Federal Funds-H.15-OIS-CO
USD-Federal Funds-OIS Compound	Federal Funds-OIS Compoun
USD-Federal Funds-Reference Dealers	Federal Funds-Reference D
USD-FFCB-DISCO	FFCB-DISCO
USD-FXI Term	FXI Term
USD-ISDAFIX3-Swap Rate	SWAP
USD-ISDAFIX3-Swap Rate-3:00	SWAP
USD-ISDA-Swap Rate	SWAP
USD-ISDA-Swap Rate-3:00	SWAP
USD-LIBOR	LIBO
USD-LIBOR ICE Swap Rate-11:00	SWAP
USD-LIBOR ICE Swap Rate-15:00	SWAP
USD-LIBOR-BBA	LIBO
USD-LIBOR-BBA-Bloomberg	LIBO
USD-LIBOR-ISDA	LIBO
USD-LIBOR-LIBO	LIBO

USD-LIBOR-Reference Banks	LIBO
USD-Municipal Swap Index	MAAA
USD-Municipal Swap Libor Ratio-11:00-ICAP	SWAP
USD-Municipal Swap Rate-11:00-ICAP	SWAP
USD-OIS-11:00-BGCANTOR	OIS-11:00-BGCANTOR
USD-OIS-11:00-LON-ICAP	OIS-11:00-LON-ICAP
USD-OIS-11:00-NY-ICAP	OIS-11:00-NY-ICAP
USD-OIS-11:00-TRADITION	OIS-11:00-TRADITION
USD-OIS-3:00-BGCANTOR	OIS-3:00-BGCANTOR
USD-OIS-3:00-NY-ICAP	OIS-3:00-NY-ICAP
USD-OIS-4:00-TRADITION	OIS-4:00-TRADITION
USD-Overnight Bank Funding Rate	Overnight Bank Funding Ra
USD-Prime	Prime
USD-Prime-H.15	Prime-H.15
USD-Prime-Reference Banks	Prime-Reference Banks
USD-S&P Index-High Grade	S&P Index-High Grade
USD-SandP Index High Grade	SandP Index High Grade
USD-SIBOR-Reference Banks	SIBOR-Reference Banks
USD-SIBOR-SIBO	SIBOR-SIBO
USD-SIFMA Municipal Swap Index	MAAA
USD-SOFR	SOFR
USD-SOFR Average 180D	SOFR
USD-SOFR Average 30D	SOFR
USD-SOFR Average 90D	SOFR
USD-SOFR CME Term	SOFR
USD-SOFR Compounded Index	SOFR Compounded Index
USD-SOFR ICE Compounded Index	SOFR
USD-SOFR ICE Compounded Index 0 Floor	SOFR
USD-SOFR ICE Compounded Index 0 Floor 2D Lag	SOFR
USD-SOFR ICE Compounded Index 0 Floor 5D Lag	SOFR



USD-SOFR ICE Compounded Index 2D Lag	SOFR
USD-SOFR ICE Compounded Index 5D Lag	SOFR
USD-SOFR ICE Swap Rate	SWAP
USD-SOFR ICE Term	SOFR
USD-SOFR-COMPOUND	SOFR
USD-SOFR-OIS Compound	SOFR-OIS Compound
USD-TBILL Secondary Market-Bond Equivalent Yield	TBILL Secondary Market-Bo
USD-TBILL-H.15	TBILL-H.15
USD-TBILL-H.15-Bloomberg	TBILL-H.15-Bloomberg
USD-TBILL-Secondary Market	TBILL-Secondary Market
USD-TIBOR-ISDC	TIBO
USD-TIBOR-Reference Banks	TIBO
USD-Treasury Rate-ICAP BrokerTec	TREA
USD-Treasury Rate-SwapMarker100	TREA
USD-Treasury Rate-SwapMarker99	TREA
USD-Treasury Rate-T19901	TREA
USD-Treasury Rate-T500	TREA
USD-Treasury-19901-3:00-ICAP	TREA
VND-Semi-Annual Swap Rate-11:00-BGCANTOR	SWAP
VND-Semi-Annual Swap Rate-Reference Banks	SWAP
ZAR-CPI	CPI
ZAR-CPIX	CPIX
ZAR-DEPOSIT-Reference Banks	DEPOSIT-Reference Banks
ZAR-DEPOSIT-SAFEX	DEPOSIT-SAFEX
ZAR-JIBAR	JIBA
ZAR-JIBAR-Reference Banks	JIBA
ZAR-JIBAR-SAFEX	JIBA
ZAR-Prime Average	Prime Average
ZAR-PRIME-AVERAGE	PRIME-AVERAGE
ZAR-PRIME-AVERAGE-Reference Banks	PRIME-AVERAGE-Reference B

ZAR-Quarterly Swap Rate-1:00-TRADITION	SWAP
ZAR-Quarterly Swap Rate-5:30-TRADITION	SWAP
ZAR-Quarterly Swap Rate-TRADITION-Reference Banks	SWAP
ZAR-ZARONIA	ZARONIA
ZAR-ZARONIA-OIS Compound	ZARONIA-OIS Compound

## 3. Supplementary Information

### 3.1 Best Practice Guidelines

No Best Practice Guideline is provided for this document.

### 3.2 Additional Comments

- The DSB has sourced the list of Floating Rate Indices and Inflation Indices from FpML, specifically the following schema:

<http://www.fpml.org/coding-scheme/floating-rate-index>

<http://www.fpml.org/coding-scheme/inflation-index-description>

The DSB is aligned with the FpML change process and cannot independently amend or add to the dataset. The DSB will work with industry and the index provider in the pursuit of enhancing the source enumerations in a timely fashion such that all required indices are represented.

The addition of new indices to the JSON schemas maintained by the DSB are subject to the Change and Challenge process policy to be published by the DSB.