Derivatives Service Bureau

Reference Rates

UPI Product Definition

Version 3

Date	Status	Version	Revision Details
1 Aug 2022	Draft	1	Initial Version
08 Feb 2023	Change	2	Update Impacted Product Templates
08 Jan 2024	Change	3	Added 5 new Reference Rates: • MXN-TIIE ON • MXN-TIIE ON-OIS Compound • ZAR-ZARONIA • ZAR-ZARONIA-OIS Compound • CAD-CORRA CanDeal TMX Term

1 INTRODUCTION

This document provides the user with the details of an enumeration set used within the UPI Service.

1.1 Input Data Source

This section provides the exact reference or source of the underlier input values.

Underlier Type	Underlier ID Source	Source	Version
Floating Rate Index	FpML	FpML Scheme Definition: floatingRateIndexScheme	Latest version
Inflation Index	FpML	FpML Scheme Definition: inflationIndexDescriptionScheme	Latest version
Floating Rate & Inflation Indices	FpML	• FpML Scheme Definition: floatingRateIndexScheme • FpML Scheme Definition: inflationIndexDescriptionScheme	Latest version

1.2 JSON Codesets

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

Underlier Type	Codeset Name	Last Modified Date
Floating Rate Index	FpmlRatesReferenceRate.json	2022-06-13
Inflation Index	FpmlRatesInflationRate.json	2022-05-17
Floating Rate & Inflation Indices	FpmlRatesReferenceAndInflationRate.json	2022-06-13

1.3 Impacted Product Templates

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

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

Asset Class	Instrument Type	Product	Underlier Type	Underlier ID Source	Allowed Input
Rates	Forward	FRA_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

Asset Class	Instrument Type	Product	Underlier Type	Underlier ID Source	Allowed Input
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	*Floating Rate & Inflation Indices**	FPML	Multiple
Other	Forward	Non_Standard	*Floating Rate & Inflation Indices**	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.

The calculation method is taken from the FpML Coding Scheme and is for information purposes only.

Reference Rate / Underlying Instrument Index	Calculation Method
AED-EBOR-Reuters	OIS
AED-EIBOR	
AUD-AONIA	
AUD-AONIA-OIS Compound	OIS Compounding
AUD-AONIA-OIS-COMPOUND	OIS
AUD-AONIA-OIS-COMPOUND-SwapMarker	OIS
AUD-BBR-AUBBSW	
AUD-BBR-BBSW	
AUD-BBR-BBSW-Bloomberg	
AUD-BBR-BBSY (BID)	
AUD-BBR-ISDC	
AUD-BBSW	
AUD-BBSW Quarterly Swap Rate ICAP	
AUD-BBSW Semi Annual Swap Rate ICAP	
AUD-BBSY Bid	
AUD-LIBOR-BBA	
AUD-LIBOR-BBA-Bloomberg	
AUD-LIBOR-Reference Banks	
AUD-Quarterly Swap Rate-ICAP	
AUD-Quarterly Swap Rate-ICAP-Reference Banks	
AUD-Semi-Annual Swap Rate-11:00-BGCANTOR	
AUD-Semi-Annual Swap Rate-BGCANTOR-Reference Banks	
AUD-Semi-annual Swap Rate-ICAP	
AUD-Semi-Annual Swap Rate-ICAP-Reference Banks	
AUD-Swap Rate-Reuters	
BRL-CDI	
CAD-BA-CDOR	
CAD-BA-CDOR-Bloomberg	
CAD-BA-ISDD	
CAD-BA-Reference Banks	
CAD-BA-Reuters	
CAD-BA-Telerate	
CAD-CDOR	
CAD-CORRA	
CAD-CORRA CanDeal TMX Term	
CAD-CORRA-OIS Compound	OIS Compounding
CAD-CORRA-OIS-COMPOUND	OIS
CAD-ISDA-Swap Rate	
CAD-LIBOR-BBA	
CAD-LIBOR-BBA-Bloomberg	
CAD-LIBOR-BBA-SwapMarker	
CAD-LIBOR-Reference Banks	

Reference Rate / Underlying Instrument Index	Calculation Method
CAD-REPO-CORRA	
CAD-TBILL-ISDD	
CAD-TBILL-Reference Banks	
CAD-TBILL-Reuters	
CAD-TBILL-Telerate	
CHF USD-Basis Swaps-11:00-ICAP	
CHF-3M LIBOR SWAP-CME vs LCH-ICAP	
CHF-3M LIBOR SWAP-CME vs LCH-ICAP-Bloomberg	
CHF-3M LIBOR SWAP-EUREX vs LCH-ICAP	
CHF-3M LIBOR SWAP-EUREX vs LCH-ICAP-Bloomberg	
CHF-6M LIBOR SWAP-CME vs LCH-ICAP	
CHF-6M LIBOR SWAP-EUREX vs LCH-ICAP	
CHF-6M LIBOR SWAP-EUREX vs LCH-ICAP-Bloomberg	
CHF-6M LIBORSWAP-CME vs LCH-ICAP-Bloomberg	
CHF-Annual Swap Rate	
CHF-Annual Swap Rate-11:00-ICAP	
CHF-Annual Swap Rate-Reference Banks	
CHF-Basis Swap-3m vs 6m-LIBOR-11:00-ICAP	
CHF-ISDAFIX-Swap Rate	
CHF-LIBOR	
CHF-LIBOR-BBA	
CHF-LIBOR-BBA-Bloomberg	
CHF-LIBOR-ISDA	
CHF-LIBOR-Reference Banks	
CHF-OIS-11:00-ICAP	OIS
CHF-SARON	
CHF-SARON Average 12M	
CHF-SARON Average 1M	
CHF-SARON Average 1W	
CHF-SARON Average 2M	
CHF-SARON Average 3M	
CHF-SARON Average 6M	
CHF-SARON Average 9M	
CHF-SARON Compounded Index	
CHF-SARON-OIS Compound	OIS Compounding
CHF-SARON-OIS-COMPOUND	OIS
CHF-TOIS-OIS-COMPOUND	OIS
CL-CLICP-Bloomberg	
CLP-ICP	
CLP-TNA	
CNH-HIBOR	
CNH-HIBOR-Reference Banks	
CNH-HIBOR-TMA	
CNY 7-Repo Compounding Date	
CNY-CNREPOFIX=CFXS-Reuters	
CNY-Deposit Rate	
CNY-Fixing Repo Rate	
CNY-LPR	
CNY-PBOCB-Reuters	

Reference Rate / Underlying Instrument Index	Calculation Method
CNY-Quarterly 7 day Repo Non Deliverable Swap Rate-TRADITION	
CNY-Quarterly 7 day Repo Non Deliverable Swap Rate-TRADITION-Reference Banks	
CNY-Quarterly 7D Repo NDS Rate Tradition	
CNY-Semi-Annual Swap Rate-11:00-BGCANTOR	
CNY-Semi-Annual Swap Rate-Reference Banks	
CNY-SHIBOR	
CNY-SHIBOR-OIS Compound	OIS Compounding
CNY-Shibor-OIS-Compounding	OIS
CNY-SHIBOR-Reuters	
COP-IBR-OIS Compound	OIS Compounding
COP-IBR-OIS-COMPOUND	OIS
CZK-Annual Swap Rate-11:00-BGCANTOR	
CZK-Annual Swap Rate-Reference Banks	
CZK-CZEONIA	
CZK-CZEONIA-OIS Compound	OIS Compounding
CZK-PRIBOR	
CZK-PRIBOR-PRBO	
CZK-PRIBOR-Reference Banks	
DKK-CIBOR	
DKK-CIBOR-DKNA13	
DKK-CIBOR-DKNA13-Bloomberg	
DKK-CIBOR-Reference Banks	
DKK-CIBOR2	
DKK-CIBOR2-Bloomberg	
DKK-CIBOR2-DKNA13	
DKK-CITA	
DKK-CITA-DKNA14-COMPOUND	
DKK-DESTR	
DKK-DESTR Compounded Index	
DKK-DESTR-OIS Compound	OIS Compounding
DKK-DKKOIS-OIS-COMPOUND	OIS
DKK-Tom Next-OIS Compound	OIS Compounding
EUR Basis Swap-EONIA vs 3m EUR+IBOR Swap Rates-A/360-10:00-ICAP	
EUR EURIBOR-Annual Bond Swap vs 1m-11:00-ICAP	
EUR EURIBOR-Basis Swap-1m vs 3m-Euribor-11:00-ICAP	
EUR EURIBOR-Basis Swap-3m vs 6m-11:00-ICAP	
EUR USD-Basis Swaps-11:00-ICAP	
EUR-3M EURIBOR SWAP-CME vs LCH-ICAP	
EUR-3M EURIBOR SWAP-CME vs LCH-ICAP-Bloomberg	
EUR-3M EURIBOR SWAP-EUREX vs LCH-ICAP	
EUR-3M EURIBOR SWAP-EUREX vs LCH-ICAP-Bloomberg	
EUR-6M EURIBOR SWAP-CME vs LCH-ICAP	
EUR-6M EURIBOR SWAP-CME vs LCH-ICAP-Bloomberg	
EUR-6M EURIBOR SWAP-EUREX vs LCH-ICAP	
EUR-6M EURIBOR SWAP-EUREX vs LCH-ICAP-Bloomberg	
EUR-Annual Swap Rate-10:00	
EUR-Annual Swap Rate-10:00-BGCANTOR	
EUR-Annual Swap Rate-10:00-Bloomberg	
EUR-Annual Swap Rate-10:00-ICAP	

Reference Rate / Underlying Instrument Index	Calculation Method
EUR-Annual Swap Rate-10:00-SwapMarker	
EUR-Annual Swap Rate-10:00-TRADITION	
EUR-Annual Swap Rate-11:00	
EUR-Annual Swap Rate-11:00-Bloomberg	
EUR-Annual Swap Rate-11:00-ICAP	
EUR-Annual Swap Rate-11:00-SwapMarker	
EUR-Annual Swap Rate-3 Month	
EUR-Annual Swap Rate-3 Month-SwapMarker	
EUR-Annual Swap Rate-4:15-TRADITION	
EUR-Annual Swap Rate-Reference Banks	
EUR-CNO TEC10	
EUR-EONIA	
EUR-EONIA-AVERAGE	
EUR-EONIA-Average	
EUR-EONIA-OIS Compound	OIS Compounding
EUR-EONIA-OIS-10:00-BGCANTOR	OIS
EUR-EONIA-OIS-10:00-ICAP	OIS
EUR-EONIA-OIS-10:00-TRADITION	OIS
EUR-EONIA-OIS-11:00-ICAP	OIS
EUR-EONIA-OIS-4:15-TRADITION	OIS
EUR-EONIA-OIS-COMPOUND	OIS
EUR-EONIA-OIS-COMPOUND-Bloomberg	OIS
EUR-EONIA-Swap-Index	
EUR-EURIBOR	
EUR-EURIBOR ICE Swap Rate-11:00	
EUR-EURIBOR ICE Swap Rate-12:00	
EUR-EURIBOR-Act/365	
EUR-EURIBOR-Act/365-Bloomberg	
EUR-EURIBOR-Reference Banks	
EUR-EURIBOR-Reuters	
EUR-EURIBOR-Telerate	
EUR-EURONIA-OIS Compound	OIS Compounding
EUR-EURONIA-OIS-COMPOUND	OIS
EUR-EuroSTR	
EUR-EuroSTR Average 12M	
EUR-EuroSTR Average 1M	
EUR-EuroSTR Average 1W	
EUR-EuroSTR Average 3M	
EUR-EuroSTR Average 6M	
EUR-EuroSTR Compounded Index	
EUR-EuroSTR ICE Compounded Index	
EUR-EuroSTR ICE Compounded Index 0 Floor	
EUR-EuroSTR ICE Compounded Index 0 Floor 2D Lag	
EUR-EuroSTR ICE Compounded Index 0 Floor 5D Lag	
EUR-EuroSTR ICE Compounded Index 2D Lag	
EUR-EuroSTR ICE Compounded Index 5D Lag	
EUR-EuroSTR Term	
EUR-EuroSTR-COMPOUND	OIS
EUR-EuroSTR-OIS Compound	OIS Compounding

Reference Rate / Underlying Instrument Index	Calculation Method
EUR-ISDA-EURIBOR Swap Rate-11:00	
EUR-ISDA-EURIBOR Swap Rate-12:00	
EUR-ISDA-LIBOR Swap Rate-10:00	
EUR-ISDA-LIBOR Swap Rate-11:00	
EUR-LIBOR	
EUR-LIBOR-BBA	
EUR-LIBOR-BBA-Bloomberg	
EUR-LIBOR-Reference Banks	
EUR-TAM-CDC	
EUR-TEC10-CNO	
EUR-TEC10-CNO-SwapMarker	
EUR-TEC10-Reference Banks	
EUR-TEC5-CNO	
EUR-TEC5-CNO-SwapMarker	
EUR-TEC5-Reference Banks	
EUR-TMM-CDC-COMPOUND	
GBP USD-Basis Swaps-11:00-ICAP	
GBP-6M LIBOR SWAP-CME vs LCH-ICAP	
GBP-6M LIBOR SWAP-CME vs LCH-ICAP-Bloomberg	
GBP-6M LIBOR SWAP-EUREX vs LCH-ICAP	
GBP-6M LIBOR SWAP-EUREX vs LCH-ICAP-Bloomberg	
GBP-ISDA-Swap Rate	
GBP-LIBOR	
GBP-LIBOR ICE Swap Rate	
GBP-LIBOR-BBA	
GBP-LIBOR-BBA-Bloomberg	
GBP-LIBOR-ISDA	
GBP-LIBOR-Reference Banks	
GBP-RONIA	
GBP-RONIA-OIS Compound	OIS Compounding
GBP-Semi Annual Swap Rate-11:00-TRADITION	
GBP-Semi Annual Swap Rate-4:15-TRADITION	
GBP-Semi-Annual Swap Rate	
GBP-Semi-Annual Swap Rate-11:00-ICAP	
GBP-Semi-Annual Swap Rate-Reference Banks	
GBP-Semi-Annual Swap Rate-SwapMarker26	
GBP-SONIA	
GBP-SONIA Compounded Index	
GBP-SONIA ICE Compounded Index	
GBP-SONIA ICE Compounded Index 0 Floor	
GBP-SONIA ICE Compounded Index 0 Floor 2D Lag	
GBP-SONIA ICE Compounded Index 0 Floor 5D Lag	
GBP-SONIA ICE Compounded Index 2D Lag	
GBP-SONIA ICE Compounded Index 5D Lag	
GBP-SONIA ICE Swap Rate	
GBP-SONIA ICE Term	
GBP-SONIA Refinitiv Term	
GBP-SONIA Swap Rate	
GBP-SONIA-COMPOUND	OIS

Reference Rate / Underlying Instrument Index	Calculation Method
GBP-SONIA-OIS Compound	OIS Compounding
GBP-SONIA-OIS-11:00-ICAP	OIS
GBP-SONIA-OIS-11:00-TRADITION	OIS
GBP-SONIA-OIS-4:15-TRADITION	OIS
GBP-UK Base Rate	
GBP-WMBA-RONIA-COMPOUND	OIS
GBP-WMBA-SONIA-COMPOUND	OIS
GRD-ATHIBOR-ATHIBOR	
GRD-ATHIBOR-Reference Banks	
GRD-ATHIBOR-Telerate	
GRD-ATHIMID-Reference Banks	
GRD-ATHIMID-Reuters	
HKD-HIBOR	
HKD-HIBOR-HIBOR-Bloomberg	
HKD-HIBOR-HIBOR=	
HKD-HIBOR-HKAB	
HKD-HIBOR-HKAB-Bloomberg	
HKD-HIBOR-ISDC	
HKD-HIBOR-Reference Banks	
HKD-HONIA	
HKD-HONIA-OIS Compound	OIS Compounding
HKD-HONIX-OIS-COMPOUND	OIS
HKD-ISDA-Swap Rate-11:00	
HKD-ISDA-Swap Rate-4:00	
HKD-Quarterly-Annual Swap Rate-11:00-BGCANTOR	
HKD-Quarterly-Annual Swap Rate-11:00-TRADITION	
HKD-Quarterly-Annual Swap Rate-4:00-BGCANTOR	
HKD-Quarterly-Annual Swap Rate-Reference Banks	
HKD-Quarterly-Quarterly Swap Rate-11:00-ICAP	
HKD-Quarterly-Quarterly Swap Rate-4:00-ICAP	
HKD-Quarterly-Quarterly Swap Rate-Reference Banks	
HUF-BUBOR	
HUF-BUBOR-Reference Banks	
HUF-BUBOR-Reuters	
HUF-HUFONIA	
HUF-HUFONIA-OIS Compound	OIS Compounding
IDR-IDMA-Bloomberg	
IDR-IDRFIX	
IDR-JIBOR	
IDR-JIBOR-Reuters	
IDR-SBI-Reuters	
IDR-Semi Annual Swap Rate-Non-deliverable-16:00-Tullett Prebon	
IDR-Semi-Annual Swap Rate-11:00-BGCANTOR	
IDR-Semi-Annual Swap Rate-Reference Banks	
IDR-SOR-Reference Banks	
IDR-SOR-Reuters	
IDR-SOR-Telerate	
ILS-SHIR	
ILS-SHIR-OIS Compound	OIS Compounding

Reference Rate / Underlying Instrument Index	Calculation Method
ILS-TELBOR	
ILS-TELBOR-Reference Banks	
ILS-TELBOR01-Reuters	
INR-BMK	
INR-CMT	
INR-FBIL-MIBOR-OIS-COMPOUND	OIS
INR-INBMK-REUTERS	
INR-MIBOR OIS	
INR-MIBOR-OIS Compound	OIS Compounding
INR-MIBOR-OIS-COMPOUND	OIS
INR-MIFOR	
INR-MIOIS	OIS
INR-MITOR-OIS-COMPOUND	OIS
INR-Modified MIFOR	
INR-Reference Banks	
INR-Semi Annual Swap Rate-Non-deliverable-16:00-Tullett Prebon	
INR-Semi-Annual Swap Rate-11:30-BGCANTOR	
INR-Semi-Annual Swap Rate-Reference Banks	
ISK-REIBOR	
ISK-REIBOR-Reference Banks	
ISK-REIBOR-Reuters	
JPY USD-Basis Swaps-11:00-ICAP	
JPY-Annual Swap Rate-11:00-TRADITION	
JPY-Annual Swap Rate-3:00-TRADITION	
JPY-BBSF-Bloomberg-10:00	
JPY-BBSF-Bloomberg-15:00	
JPY-Euroyen TIBOR	
JPY-ISDA-Swap Rate-10:00	
JPY-ISDA-Swap Rate-15:00	
JPY-LIBOR	
JPY-LIBOR TSR-10:00	
JPY-LIBOR TSR-15:00	
JPY-LIBOR-BBA	
JPY-LIBOR-BBA-Bloomberg	
JPY-LIBOR-FRASETT	
JPY-LIBOR-ISDA	
JPY-LIBOR-Reference Banks	
JPY-LTPR MHBK	
JPY-LTPR-MHCB	
JPY-LTPR-TBC	
JPY-MUTANCALL-TONAR	
JPY-OIS-11:00-ICAP	OIS
JPY-OIS-11:00-TRADITION	OIS
JPY-OIS-3:00-TRADITION	OIS
JPY-Quoting Banks-LIBOR	
JPY-STPR-Quoting Banks	
JPY-TIBOR	
JPY-TIBOR-17096	
JPY-TIBOR-17097	

Reference Rate / Underlying Instrument Index	Calculation Method
JPY-TIBOR-DTIBOR01	
JPY-TIBOR-TIBM	
JPY-TIBOR-TIBM (10 Banks)	
JPY-TIBOR-TIBM (5 Banks)	
JPY-TIBOR-TIBM (All Banks)	
JPY-TIBOR-TIBM (All Banks)-Bloomberg	
JPY-TIBOR-TIBM-Reference Banks	
JPY-TIBOR-ZTIBOR	
JPY-TONA	
JPY-TONA Average 180D	
JPY-TONA Average 30D	
JPY-TONA Average 90D	
JPY-TONA Compounded Index	
JPY-TONA ICE Compounded Index	
JPY-TONA ICE Compounded Index 0 Floor	
JPY-TONA ICE Compounded Index 0 Floor 2D Lag	
JPY-TONA ICE Compounded Index 0 Floor 5D Lag	
JPY-TONA ICE Compounded Index 2D Lag	
JPY-TONA ICE Compounded Index 5D Lag	
JPY-TONA TSR-10:00	
JPY-TONA TSR-15:00	
JPY-TONA-OIS Compound	OIS Compounding
JPY-TONA-OIS-COMPOUND	OIS
JPY-TORF QUICK	
JPY-TSR-Reference Banks	
JPY-TSR-Reuters-10:00	
JPY-TSR-Reuters-15:00	
JPY-TSR-Telerate-10:00	
JPY-TSR-Telerate-15:00	
KRW-Bond-3222	
KRW-CD 91D	
KRW-CD-3220	
KRW-CD-KSDA-Bloomberg	
KRW-KOFR	
KRW-KOFR-OIS Compound	OIS Compounding
KRW-Quarterly Annual Swap Rate-3:30-ICAP	
MXN-TIIE	
MXN-TIIE-Banxico	
MXN-TIIE-Banxico-Bloomberg	
MXN-TIIE-Banxico-Reference Banks	
MXN-TIIE ON	
MXN-TIIE ON-OIS Compound	OIS Compounding
MXN-TIIE-Reference Banks	
MYR-KLIBOR	
MYR-KLIBOR-BNM	
MYR-KLIBOR-Reference Banks	
MYR-MYOR	
MYR-MYOR-OIS Compound	OIS Compounding
MYR-Quarterly Swap Rate-11:00-TRADITION	

Reference Rate / Underlying Instrument Index	Calculation Method
MYR-Quarterly Swap Rate-TRADITION-Reference Banks	
NOK-NIBOR	
NOK-NIBOR-NIBR	
NOK-NIBOR-NIBR-Bloomberg	
NOK-NIBOR-NIBR-Reference Banks	
NOK-NIBOR-OIBOR	
NOK-NIBOR-Reference Banks	
NOK-NOWA	
NOK-NOWA-OIS Compound	OIS/OIS Compounding
NZD-BBR-BID	
NZD-BBR-FRA	
NZD-BBR-ISDC	
NZD-BBR-Reference Banks	
NZD-BBR-Telerate	
NZD-BKBM Bid	
NZD-BKBM FRA	
NZD-BKBM FRA Swap Rate ICAP	
NZD-NZIONA	
NZD-NZIONA-OIS Compound	OIS Compounding
NZD-NZIONA-OIS-COMPOUND	OIS
NZD-Semi-Annual Swap Rate-11:00-BGCANTOR	
NZD-Semi-Annual Swap Rate-BGCANTOR-Reference Banks	
NZD-Swap Rate-ICAP	
NZD-Swap Rate-ICAP-Reference Banks	
OTHER	
PHP-PHIREF	
PHP-PHIREF-BAP	
PHP-PHIREF-Bloomberg	
PHP-PHIREF-Reference Banks	
PHP-Semi-Annual Swap Rate-11:00-BGCANTOR	
PHP-Semi-Annual Swap Rate-Reference Banks	
PLN-POLONIA	
PLN-POLONIA-OIS Compound	OIS Compounding
PLN-POLONIA-OIS-COMPOUND	OIS
PLN-WIBID	
PLN-WIBOR	
PLN-WIBOR-Reference Banks	
PLN-WIBOR-WIBO	
PLN-WIRON	
PLN-WIRON-OIS Compound	OIS Compounding
PLZ-WIBOR-Reference Banks	
PLZ-WIBOR-WIBO	
REPOFUNDS RATE-FRANCE-OIS-COMPOUND	OIS
REPOFUNDS RATE-GERMANY-OIS-COMPOUND	OIS
REPOFUNDS RATE-ITALY-OIS-COMPOUND	OIS
RON-Annual Swap Rate-11:00-BGCANTOR	
RON-Annual Swap Rate-Reference Banks	
RON-RBOR-Reuters	
RON-ROBID	

Reference Rate / Underlying Instrument Index	Calculation Method
RON-ROBOR	
RUB-Annual Swap Rate-11:00-BGCANTOR	
RUB-Annual Swap Rate-12:45-TRADITION	
RUB-Annual Swap Rate-4:15-TRADITION	
RUB-Annual Swap Rate-Reference Banks	
RUB-Annual Swap Rate-TRADITION-Reference Banks	
RUB-Key Rate CBRF	
RUB-MosPrime	
RUB-MOSPRIME-NFEA	
RUB-MOSPRIME-Reference Banks	
RUB-RUONIA	
RUB-RUONIA-OIS Compound	OIS Compounding
RUB-RUONIA-OIS-COMPOUND	OIS
SAR-SAIBOR	
SAR-SRIOR-Reference Banks	
SAR-SRIOR-SUAA	
SEK-Annual Swap Rate	
SEK-Annual Swap Rate-SESWFI	
SEK-SIOR-OIS-COMPOUND	OIS
SEK-STIBOR	
SEK-STIBOR-Bloomberg	
SEK-STIBOR-OIS Compound	OIS Compounding
SEK-STIBOR-Reference Banks	
SEK-STIBOR-SIDE	
SEK-SWESTR	
SEK-SWESTR Average 1M	
SEK-SWESTR Average 1W	
SEK-SWESTR Average 2M	
SEK-SWESTR Average 3M	
SEK-SWESTR Average 6M	
SEK-SWESTR Compounded Index	
SEK-SWESTR-OIS Compound	OIS/OIS Compounding
SGD-Semi-Annual Currency Basis Swap Rate-11:00-Tullett Prebon	
SGD-Semi-Annual Currency Basis Swap Rate-16:00-Tullett Prebon	
SGD-Semi-Annual Swap Rate-11.00-TRADITION	
SGD-Semi-Annual Swap Rate-11:00-BGCANTOR	
SGD-Semi-Annual Swap Rate-11:00-Tullett Prebon	
SGD-Semi-Annual Swap Rate-16:00-Tullett Prebon	
SGD-Semi-Annual Swap Rate-ICAP	
SGD-Semi-Annual Swap Rate-ICAP-Reference Banks	
SGD-Semi-Annual Swap Rate-Reference Banks	
SGD-Semi-Annual Swap Rate-TRADITION-Reference Banks	
SGD-SIBOR	
SGD-SIBOR-Reference Banks	
SGD-SIBOR-Reuters	
SGD-SIBOR-Telerate	
SGD-SONAR-OIS-COMPOUND	OIS
SGD-SONAR-OIS-VWAP-COMPOUND	OIS
SGD-SOR	

Reference Rate / Underlying Instrument Index	Calculation Method
SGD-SOR-Reference Banks	
SGD-SOR-Reuters	
SGD-SOR-Telerate	
SGD-SOR-VWAP	
SGD-SOR-VWAP-Reference Banks	
SGD-SORA	
SGD-SORA-COMPOUND	OIS
SGD-SORA-OIS Compound	OIS Compounding
SKK-BRIBOR-Bloomberg	
SKK-BRIBOR-BRBO	
SKK-BRIBOR-NBSK07	
SKK-BRIBOR-Reference Banks	
THB-Semi-Annual Swap Rate-11:00-BGCANTOR	
THB-Semi-Annual Swap Rate-Reference Banks	
THB-SOR-Reference Banks	
THB-SOR-Reuters	
THB-SOR-Telerate	
THB-THBFIX	
THB-THBFIX-Reference Banks	
THB-THBFIX-Reuters	
THB-THOR	
THB-THOR-COMPOUND	OIS
THB-THOR-OIS Compound	OIS Compounding
TRY Annual Swap Rate-11:00-TRADITION	
TRY-Annual Swap Rate-11:15-BGCANTOR	
TRY-Annual Swap Rate-Reference Banks	
TRY-Semi-Annual Swap Rate-TRADITION-Reference Banks	
TRY-TLREF	
TRY-TLREF-OIS Compound	OIS Compounding
TRY-TLREF-OIS-COMPOUND	OIS
TRY-TRLIBOR	
TRY-TRYIBOR-Reference Banks	
TRY-TRYIBOR-Reuters	
TWD-Quarterly-Annual Swap Rate-11:00-BGCANTOR	
TWD-Quarterly-Annual Swap Rate-Reference Banks	
TWD-Reference Dealers	
TWD-Reuters-6165	
TWD-TAIBIR01	
TWD-TAIBIR02	
TWD-TAIBOR	
TWD-TAIBOR-Bloomberg	
TWD-TAIBOR-Reuters	
TWD-Telerate-6165	
TWD-TWCPBA	
UK Base Rate	
USD Swap Rate-BCMP1	
USD Treasury Rate-BCMP1	
USD-3M LIBOR SWAP-CME vs LCH-ICAP	
USD-3M LIBOR SWAP-CME vs LCH-ICAP-Bloomberg	

Reference Rate / Underlying Instrument Index	Calculation Method
USD-6M LIBOR SWAP-CME vs LCH-ICAP	
USD-6M LIBOR SWAP-CME vs LCH-ICAP-Bloomberg	
USD-AMERIBOR	
USD-AMERIBOR Average 30D	
USD-AMERIBOR Average 90D	
USD-AMERIBOR Term	
USD-AMERIBOR Term Structure	
USD-Annual Swap Rate-11:00-BGCANTOR	
USD-Annual Swap Rate-11:00-TRADITION	
USD-Annual Swap Rate-4:00-TRADITION	
USD-AXI Term	
USD-BA-H.15	
USD-BA-Reference Dealers	
USD-BMA Municipal Swap Index	
USD-BSBY	
USD-CD-H.15	
USD-CD-Reference Dealers	
USD-CMS-Reference Banks	
USD-CMS-Reference Banks-ICAP SwapPX	
USD-CMS-Reuters	
USD-CMS-Telerate	
USD-CMT	
USD-CMT Average 1W	
USD-CMT-T7051	
USD-CMT-T7052	
USD-COF11-FHLBSF	
USD-COF11-Reuters	
USD-COF11-Telerate	
USD-COFI	
USD-CP-H.15	
USD-CP-Money Market Yield	
USD-CP-Reference Dealers	
USD-CRITR	
USD-Federal Funds	
USD-Federal Funds-H.15	
USD-Federal Funds-H.15-Bloomberg	
USD-Federal Funds-H.15-OIS-COMPOUND	OIS
USD-Federal Funds-OIS Compound	OIS Compounding
USD-Federal Funds-Reference Dealers	
USD-FFCB-DISCO	
USD-FXI Term	
USD-ISDA-Swap Rate	
USD-ISDA-Swap Rate-3:00	
USD-ISDAFIX3-Swap Rate	
USD-ISDAFIX3-Swap Rate-3:00	
USD-LIBOR	
USD-LIBOR ICE Swap Rate-11:00	
USD-LIBOR ICE Swap Rate-15:00	
USD-LIBOR-BBA	

Reference Rate / Underlying Instrument Index	Calculation Method
USD-LIBOR-BBA-Bloomberg	
USD-LIBOR-ISDA	
USD-LIBOR-LIBO	
USD-LIBOR-Reference Banks	
USD-Municipal Swap Index	
USD-Municipal Swap Libor Ratio-11:00-ICAP	
USD-Municipal Swap Rate-11:00-ICAP	
USD-OIS-11:00-BGCANTOR	OIS
USD-OIS-11:00-LON-ICAP	OIS
USD-OIS-11:00-NY-ICAP	OIS
USD-OIS-11:00-TRADITION	OIS
USD-OIS-3:00-BGCANTOR	OIS
USD-OIS-3:00-NY-ICAP	OIS
USD-OIS-4:00-TRADITION	OIS
USD-Overnight Bank Funding Rate	
USD-Prime	
USD-Prime-H.15	
USD-Prime-Reference Banks	
USD-S&P Index-High Grade	
USD-SandP Index High Grade	
USD-SIBOR-Reference Banks	
USD-SIBOR-SIBO	
USD-SIFMA Municipal Swap Index	
USD-SOFR	
USD-SOFR Average 180D	
USD-SOFR Average 30D	
USD-SOFR Average 90D	
USD-SOFR CME Term	
USD-SOFR Compounded Index	
USD-SOFR ICE Compounded Index	
USD-SOFR ICE Compounded Index 0 Floor	
USD-SOFR ICE Compounded Index 0 Floor 2D Lag	
USD-SOFR ICE Compounded Index 0 Floor 5D Lag	
USD-SOFR ICE Compounded Index 2D Lag	
USD-SOFR ICE Compounded Index 5D Lag	
USD-SOFR ICE Swap Rate	
USD-SOFR ICE Term	
USD-SOFR-COMPOUND	OIS
USD-SOFR-OIS Compound	OIS Compounding
USD-TBILL Secondary Market-Bond Equivalent Yield	
USD-TBILL-H.15	
USD-TBILL-H.15-Bloomberg	
USD-TBILL-Secondary Market	
USD-TIBOR-ISDC	
USD-TIBOR-Reference Banks	
USD-Treasury Rate-ICAP BrokerTec	
USD-Treasury Rate-SwapMarker100	
USD-Treasury Rate-SwapMarker99	
USD-Treasury Rate-T19901	

Reference Rate / Underlying Instrument Index	Calculation Method
USD-Treasury Rate-T500	
USD-Treasury-19901-3:00-ICAP	
VND-Semi-Annual Swap Rate-11:00-BGCANTOR	
VND-Semi-Annual Swap Rate-Reference Banks	
ZAR-DEPOSIT-Reference Banks	
ZAR-DEPOSIT-SAFEX	
ZAR-JIBAR	
ZAR-JIBAR-Reference Banks	
ZAR-JIBAR-SAFEX	
ZAR-Prime Average	
ZAR-PRIME-AVERAGE	
ZAR-PRIME-AVERAGE-Reference Banks	
ZAR-Quarterly Swap Rate-1:00-TRADITION	
ZAR-Quarterly Swap Rate-5:30-TRADITION	
ZAR-Quarterly Swap Rate-TRADITION-Reference Banks	
ZAR-ZARONIA	
ZAR-ZARONIA-OIS Compound	OIS Compounding

2.2 Inflation Index

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

Reference Rate / Underlying Instrument Index
AUD-CPI
AUS-CPI
AUS-HICP
BLG-CPI-GI
BLG-CPI-HI
BLG-HICP
BRL-IGPM
BRL-IPCA
CAD-CPI
CLP-CPI
CNY-CPI
CZK-CPI
DEK-CPI
DEK-HICP
DEM-CPI
DEM-CPI-NRW
DEM-HICP
ESP-CPI
ESP-HICP
ESP-R-CPI
ESP-R-HICP
EUR-AI-CPI
EUR-AI-R-CPI
EUR-EXT-CPI
EUR-EXT-R-CPI
FIN-CPI
FIN-HICP
FRC-EXT-CPI
FRC-HICP
GRD-CPI
GRD-HICP
HKD-CPI
HUF-CPI
IDR-CPI
ILS-CPI
IRL-CPI
IRL-HICP
ISK-CPI
ISK-HICP
ITL-BC-EXT-CPI
ITL-BC-INT-CPI

Reference Rate / Underlying Instrument Index
ITL-HICP
ITL-WC-EXT-CPI
ITL-WC-INT-CPI
JPY-CPI-EXF
KRW-CPI
LUX-CPI
LUX-HICP
MXN-CPI
MXN-UDI
MYR-CPI
NLG-CPI
NLG-HICP
NOK-CPI
NZD-CPI
OTHER-INFLATION
PER-CPI
PLN-CPI
POR-CPI
POR-HICP
RUB-CPI
SEK-CPI
SGD-CPI
SWF-CPI
TRY-CPI
TWD-CPI
UK-CPIH
UK-HICP
UK-RPI
UK-RPIX
USA-CPI-U
ZAR-CPI
ZAR-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	Calculation Method
AED-EBOR-Reuters	OIS
AED-EIBOR	
AUD-AONIA	
AUD-AONIA-OIS Compound	OIS Compounding
AUD-AONIA-OIS-COMPOUND	OIS
AUD-AONIA-OIS-COMPOUND-SwapMarker	OIS
AUD-BBR-AUBBSW	
AUD-BBR-BBSW	
AUD-BBR-BBSW-Bloomberg	
AUD-BBR-BBSY (BID)	
AUD-BBR-ISDC	
AUD-BBSW	
AUD-BBSW Quarterly Swap Rate ICAP	
AUD-BBSW Semi Annual Swap Rate ICAP	
AUD-BBSY Bid	
AUD-CPI	
AUD-LIBOR-BBA	
AUD-LIBOR-BBA-Bloomberg	
AUD-LIBOR-Reference Banks	
AUD-Quarterly Swap Rate-ICAP	
AUD-Quarterly Swap Rate-ICAP-Reference Banks	
AUD-Semi-Annual Swap Rate-11:00-BGCANTOR	
AUD-Semi-Annual Swap Rate-BGCANTOR-Reference Banks	
AUD-Semi-annual Swap Rate-ICAP	
AUD-Semi-Annual Swap Rate-ICAP-Reference Banks	
AUD-Swap Rate-Reuters	
AUS-CPI	
AUS-HICP	
BLG-CPI-GI	
BLG-CPI-HI	
BLG-HICP	
BRL-CDI	
BRL-IGPM	
BRL-IPCA	
CAD-BA-CDOR	
CAD-BA-CDOR-Bloomberg	
CAD-BA-ISDD	
CAD-BA-Reference Banks	
CAD-BA-Reuters	
CAD-BA-Telerate	
CAD-CDOR	
CAD-CORRA	
CAD-CORRA CanDeal TMX Term	
CAD-CORRA-OIS Compound	OIS Compounding

Reference Rate / Underlying Instrument Index	Calculation Method
CAD-CORRA-OIS-COMPOUND	OIS
CAD-CPI	
CAD-ISDA-Swap Rate	
CAD-LIBOR-BBA	
CAD-LIBOR-BBA-Bloomberg	
CAD-LIBOR-BBA-SwapMarker	
CAD-LIBOR-Reference Banks	
CAD-REPO-CORRA	
CAD-TBILL-ISDD	
CAD-TBILL-Reference Banks	
CAD-TBILL-Reuters	
CAD-TBILL-Telerate	
CHF USD-Basis Swaps-11:00-ICAP	
CHF-3M LIBOR SWAP-CME vs LCH-ICAP	
CHF-3M LIBOR SWAP-CME vs LCH-ICAP-Bloomberg	
CHF-3M LIBOR SWAP-EUREX vs LCH-ICAP	
CHF-3M LIBOR SWAP-EUREX vs LCH-ICAP-Bloomberg	
CHF-6M LIBOR SWAP-CME vs LCH-ICAP	
CHF-6M LIBOR SWAP-EUREX vs LCH-ICAP	
CHF-6M LIBOR SWAP-EUREX vs LCH-ICAP-Bloomberg	
CHF-6M LIBORSWAP-CME vs LCH-ICAP-Bloomberg	
CHF-Annual Swap Rate	
CHF-Annual Swap Rate-11:00-ICAP	
CHF-Annual Swap Rate-Reference Banks	
CHF-Basis Swap-3m vs 6m-LIBOR-11:00-ICAP	
CHF-ISDAFIX-Swap Rate	
CHF-LIBOR	
CHF-LIBOR-BBA	
CHF-LIBOR-BBA-Bloomberg	
CHF-LIBOR-ISDA	
CHF-LIBOR-Reference Banks	
CHF-OIS-11:00-ICAP	OIS
CHF-SARON	
CHF-SARON Average 12M	
CHF-SARON Average 1M	
CHF-SARON Average 1W	
CHF-SARON Average 2M	
CHF-SARON Average 3M	
CHF-SARON Average 6M	
CHF-SARON Average 9M	
CHF-SARON Compounded Index	
CHF-SARON-OIS Compound	OIS Compounding
CHF-SARON-OIS-COMPOUND	OIS
CHF-TOIS-OIS-COMPOUND	OIS
CL-CLICP-Bloomberg	
CLP-CPI	
CLP-ICP	
CLP-TNA	
CNH-HIBOR	

Reference Rate / Underlying Instrument Index	Calculation Method
CNH-HIBOR-Reference Banks	
CNH-HIBOR-TMA	
CNY 7-Repo Compounding Date	
CNY-CNREPOFIX=CFXS-Reuters	
CNY-CPI	
CNY-Deposit Rate	
CNY-Fixing Repo Rate	
CNY-LPR	
CNY-PBOCB-Reuters	
CNY-Quarterly 7 day Repo Non Deliverable Swap Rate-TRADITION	
CNY-Quarterly 7 day Repo Non Deliverable Swap Rate-TRADITION-Reference Banks	
CNY-Quarterly 7D Repo NDS Rate Tradition	
CNY-Semi-Annual Swap Rate-11:00-BGCANTOR	
CNY-Semi-Annual Swap Rate-Reference Banks	
CNY-SHIBOR	
CNY-SHIBOR-OIS Compound	OIS Compounding
CNY-Shibor-OIS-Compounding	OIS
CNY-SHIBOR-Reuters	
COP-IBR-OIS Compound	OIS Compounding
COP-IBR-OIS-COMPOUND	OIS
CZK-Annual Swap Rate-11:00-BGCANTOR	
CZK-Annual Swap Rate-Reference Banks	
CZK-CPI	
CZK-CZEONIA	
CZK-CZEONIA-OIS Compound	OIS Compounding
CZK-PRIBOR	
CZK-PRIBOR-PRBO	
CZK-PRIBOR-Reference Banks	
DEK-CPI	
DEK-HICP	
DEM-CPI	
DEM-CPI-NRW	
DEM-HICP	
DKK-CIBOR	
DKK-CIBOR2	
DKK-CIBOR2-Bloomberg	
DKK-CIBOR2-DKNA13	
DKK-CIBOR-DKNA13	
DKK-CIBOR-DKNA13-Bloomberg	
DKK-CIBOR-Reference Banks	
DKK-CITA	
DKK-CITA-DKNA14-COMPOUND	
DKK-DESTR	
DKK-DESTR Compounded Index	
DKK-DESTR-OIS Compound	OIS Compounding
DKK-DKKOIS-OIS-COMPOUND	OIS
DKK-Tom Next-OIS Compound	OIS Compounding
ESP-CPI	
ESP-HICP	

Reference Rate / Underlying Instrument Index	Calculation Method
ESP-R-CPI	
ESP-R-HICP	
EUR Basis Swap-EONIA vs 3m EUR+IBOR Swap Rates-A/360-10:00-ICAP	
EUR EURIBOR-Annual Bond Swap vs 1m-11:00-ICAP	
EUR EURIBOR-Basis Swap-1m vs 3m-Euribor-11:00-ICAP	
EUR EURIBOR-Basis Swap-3m vs 6m-11:00-ICAP	
EUR USD-Basis Swaps-11:00-ICAP	
EUR-3M EURIBOR SWAP-CME vs LCH-ICAP	
EUR-3M EURIBOR SWAP-CME vs LCH-ICAP-Bloomberg	
EUR-3M EURIBOR SWAP-EUREX vs LCH-ICAP	
EUR-3M EURIBOR SWAP-EUREX vs LCH-ICAP-Bloomberg	
EUR-6M EURIBOR SWAP-CME vs LCH-ICAP	
EUR-6M EURIBOR SWAP-CME vs LCH-ICAP-Bloomberg	
EUR-6M EURIBOR SWAP-EUREX vs LCH-ICAP	
EUR-6M EURIBOR SWAP-EUREX vs LCH-ICAP-Bloomberg	
EUR-AI-CPI	
EUR-AI-R-CPI	
EUR-Annual Swap Rate-10:00	
EUR-Annual Swap Rate-10:00-BGCANTOR	
EUR-Annual Swap Rate-10:00-Bloomberg	
EUR-Annual Swap Rate-10:00-ICAP	
EUR-Annual Swap Rate-10:00-SwapMarker	
EUR-Annual Swap Rate-10:00-TRADITION	
EUR-Annual Swap Rate-11:00	
EUR-Annual Swap Rate-11:00-Bloomberg	
EUR-Annual Swap Rate-11:00-ICAP	
EUR-Annual Swap Rate-11:00-SwapMarker	
EUR-Annual Swap Rate-3 Month	
EUR-Annual Swap Rate-3 Month-SwapMarker	
EUR-Annual Swap Rate-4:15-TRADITION	
EUR-Annual Swap Rate-Reference Banks	
EUR-CNO TEC10	
EUR-EONIA	
EUR-EONIA-AVERAGE	
EUR-EONIA-Average	
EUR-EONIA-OIS Compound	OIS Compounding
EUR-EONIA-OIS-10:00-BGCANTOR	OIS
EUR-EONIA-OIS-10:00-ICAP	OIS
EUR-EONIA-OIS-10:00-TRADITION	OIS
EUR-EONIA-OIS-11:00-ICAP	OIS
EUR-EONIA-OIS-4:15-TRADITION	OIS
EUR-EONIA-OIS-COMPOUND	OIS
EUR-EONIA-OIS-COMPOUND-Bloomberg	OIS
EUR-EONIA-Swap-Index	
EUR-EURIBOR	
EUR-EURIBOR ICE Swap Rate-11:00	
EUR-EURIBOR ICE Swap Rate-12:00	
EUR-EURIBOR-Act/365	
EUR-EURIBOR-Act/365-Bloomberg	

Reference Rate / Underlying Instrument Index	Calculation Method
EUR-EURIBOR-Reference Banks	
EUR-EURIBOR-Reuters	
EUR-EURIBOR-Telerate	
EUR-EURONIA-OIS Compound	OIS Compounding
EUR-EURONIA-OIS-COMPOUND	OIS
EUR-EuroSTR	
EUR-EuroSTR Average 12M	
EUR-EuroSTR Average 1M	
EUR-EuroSTR Average 1W	
EUR-EuroSTR Average 3M	
EUR-EuroSTR Average 6M	
EUR-EuroSTR Compounded Index	
EUR-EuroSTR ICE Compounded Index	
EUR-EuroSTR ICE Compounded Index 0 Floor	
EUR-EuroSTR ICE Compounded Index 0 Floor 2D Lag	
EUR-EuroSTR ICE Compounded Index 0 Floor 5D Lag	
EUR-EuroSTR ICE Compounded Index 2D Lag	
EUR-EuroSTR ICE Compounded Index 5D Lag	
EUR-EuroSTR Term	
EUR-EuroSTR-COMPOUND	OIS
EUR-EuroSTR-OIS Compound	OIS Compounding
EUR-EXT-CPI	
EUR-EXT-R-CPI	
EUR-ISDA-EURIBOR Swap Rate-11:00	
EUR-ISDA-EURIBOR Swap Rate-12:00	
EUR-ISDA-LIBOR Swap Rate-10:00	
EUR-ISDA-LIBOR Swap Rate-11:00	
EUR-LIBOR	
EUR-LIBOR-BBA	
EUR-LIBOR-BBA-Bloomberg	
EUR-LIBOR-Reference Banks	
EUR-TAM-CDC	
EUR-TEC10-CNO	
EUR-TEC10-CNO-SwapMarker	
EUR-TEC10-Reference Banks	
EUR-TEC5-CNO	
EUR-TEC5-CNO-SwapMarker	
EUR-TEC5-Reference Banks	
EUR-TMM-CDC-COMPOUND	
FIN-CPI	
FIN-HICP	
FRC-EXT-CPI	
FRC-HICP	
GBP USD-Basis Swaps-11:00-ICAP	
GBP-6M LIBOR SWAP-CME vs LCH-ICAP	
GBP-6M LIBOR SWAP-CME vs LCH-ICAP-Bloomberg	
GBP-6M LIBOR SWAP-EUREX vs LCH-ICAP	
GBP-6M LIBOR SWAP-EUREX vs LCH-ICAP-Bloomberg	
GBP-ISDA-Swap Rate	

Reference Rate / Underlying Instrument Index	Calculation Method
GBP-LIBOR	
GBP-LIBOR ICE Swap Rate	
GBP-LIBOR-BBA	
GBP-LIBOR-BBA-Bloomberg	
GBP-LIBOR-ISDA	
GBP-LIBOR-Reference Banks	
GBP-RONIA	
GBP-RONIA-OIS Compound	OIS Compounding
GBP-Semi Annual Swap Rate-11:00-TRADITION	
GBP-Semi Annual Swap Rate-4:15-TRADITION	
GBP-Semi-Annual Swap Rate	
GBP-Semi-Annual Swap Rate-11:00-ICAP	
GBP-Semi-Annual Swap Rate-Reference Banks	
GBP-Semi-Annual Swap Rate-SwapMarker26	
GBP-SONIA	
GBP-SONIA Compounded Index	
GBP-SONIA ICE Compounded Index	
GBP-SONIA ICE Compounded Index 0 Floor	
GBP-SONIA ICE Compounded Index 0 Floor 2D Lag	
GBP-SONIA ICE Compounded Index 0 Floor 5D Lag	
GBP-SONIA ICE Compounded Index 2D Lag	
GBP-SONIA ICE Compounded Index 5D Lag	
GBP-SONIA ICE Swap Rate	
GBP-SONIA ICE Term	
GBP-SONIA Refinitiv Term	
GBP-SONIA Swap Rate	
GBP-SONIA-COMPOUND	OIS
GBP-SONIA-OIS Compound	OIS Compounding
GBP-SONIA-OIS-11:00-ICAP	OIS
GBP-SONIA-OIS-11:00-TRADITION	OIS
GBP-SONIA-OIS-4:15-TRADITION	OIS
GBP-UK Base Rate	
GBP-WMBA-RONIA-COMPOUND	OIS
GBP-WMBA-SONIA-COMPOUND	OIS
GRD-ATHIBOR-ATHIBOR	
GRD-ATHIBOR-Reference Banks	
GRD-ATHIBOR-Telerate	
GRD-ATHIMID-Reference Banks	
GRD-ATHIMID-Reuters	
GRD-CPI	
GRD-HICP	
HKD-CPI	
HKD-HIBOR	
HKD-HIBOR-HIBOR=	
HKD-HIBOR-HIBOR-Bloomberg	
HKD-HIBOR-HKAB	
HKD-HIBOR-HKAB-Bloomberg	
HKD-HIBOR-ISDC	
HKD-HIBOR-Reference Banks	

Reference Rate / Underlying Instrument Index	Calculation Method
HKD-HONIA	
HKD-HONIA-OIS Compound	OIS Compounding
HKD-HONIX-OIS-COMPOUND	OIS
HKD-ISDA-Swap Rate-11:00	
HKD-ISDA-Swap Rate-4:00	
HKD-Quarterly-Annual Swap Rate-11:00-BGCANTOR	
HKD-Quarterly-Annual Swap Rate-11:00-TRADITION	
HKD-Quarterly-Annual Swap Rate-4:00-BGCANTOR	
HKD-Quarterly-Annual Swap Rate-Reference Banks	
HKD-Quarterly-Quarterly Swap Rate-11:00-ICAP	
HKD-Quarterly-Quarterly Swap Rate-4:00-ICAP	
HKD-Quarterly-Quarterly Swap Rate-Reference Banks	
HUF-BUBOR	
HUF-BUBOR-Reference Banks	
HUF-BUBOR-Reuters	
HUF-CPI	
HUF-HUFONIA	
HUF-HUFONIA-OIS Compound	OIS Compounding
IDR-CPI	
IDR-IDMA-Bloomberg	
IDR-IDRFIX	
IDR-JIBOR	
IDR-JIBOR-Reuters	
IDR-SBI-Reuters	
IDR-Semi Annual Swap Rate-Non-deliverable-16:00-Tullett Prebon	
IDR-Semi-Annual Swap Rate-11:00-BGCANTOR	
IDR-Semi-Annual Swap Rate-Reference Banks	
IDR-SOR-Reference Banks	
IDR-SOR-Reuters	
IDR-SOR-Telerate	
ILS-CPI	
ILS-SHIR	
ILS-SHIR-OIS Compound	OIS Compounding
ILS-TELBOR	
ILS-TELBOR01-Reuters	
ILS-TELBOR-Reference Banks	
INR-BMK	
INR-CMT	
INR-FBIL-MIBOR-OIS-COMPOUND	OIS
INR-INBMK-REUTERS	
INR-MIBOR OIS	
INR-MIBOR-OIS Compound	OIS Compounding
INR-MIBOR-OIS-COMPOUND	OIS
INR-MIFOR	
INR-MIOIS	OIS
INR-MITOR-OIS-COMPOUND	OIS
INR-Modified MIFOR	
INR-Reference Banks	
INR-Semi Annual Swap Rate-Non-deliverable-16:00-Tullett Prebon	

Reference Rate / Underlying Instrument Index	Calculation Method
INR-Semi-Annual Swap Rate-11:30-BGCANTOR	
INR-Semi-Annual Swap Rate-Reference Banks	
IRL-CPI	
IRL-HICP	
ISK-CPI	
ISK-HICP	
ISK-REIBOR	
ISK-REIBOR-Reference Banks	
ISK-REIBOR-Reuters	
ITL-BC-EXT-CPI	
ITL-BC-INT-CPI	
ITL-HICP	
ITL-WC-EXT-CPI	
ITL-WC-INT-CPI	
JPY USD-Basis Swaps-11:00-ICAP	
JPY-Annual Swap Rate-11:00-TRADITION	
JPY-Annual Swap Rate-3:00-TRADITION	
JPY-BBSF-Bloomberg-10:00	
JPY-BBSF-Bloomberg-15:00	
JPY-CPI-EXF	
JPY-Euroyen TIBOR	
JPY-ISDA-Swap Rate-10:00	
JPY-ISDA-Swap Rate-15:00	
JPY-LIBOR	
JPY-LIBOR TSR-10:00	
JPY-LIBOR TSR-15:00	
JPY-LIBOR-BBA	
JPY-LIBOR-BBA-Bloomberg	
JPY-LIBOR-FRASETT	
JPY-LIBOR-ISDA	
JPY-LIBOR-Reference Banks	
JPY-LTPR MHBK	
JPY-LTPR-MHCB	
JPY-LTPR-TBC	
JPY-MUTANCALL-TONAR	
JPY-OIS-11:00-ICAP	OIS
JPY-OIS-11:00-TRADITION	OIS
JPY-OIS-3:00-TRADITION	OIS
JPY-Quoting Banks-LIBOR	
JPY-STPR-Quoting Banks	
JPY-TIBOR	
JPY-TIBOR-17096	
JPY-TIBOR-17097	
JPY-TIBOR-DTIBOR01	
JPY-TIBOR-TIBM	
JPY-TIBOR-TIBM (10 Banks)	
JPY-TIBOR-TIBM (5 Banks)	
JPY-TIBOR-TIBM (All Banks)	
JPY-TIBOR-TIBM (All Banks)-Bloomberg	

Reference Rate / Underlying Instrument Index	Calculation Method
JPY-TIBOR-TIBM-Reference Banks	
JPY-TIBOR-ZTIBOR	
JPY-TONA	
JPY-TONA Average 180D	
JPY-TONA Average 30D	
JPY-TONA Average 90D	
JPY-TONA Compounded Index	
JPY-TONA ICE Compounded Index	
JPY-TONA ICE Compounded Index 0 Floor	
JPY-TONA ICE Compounded Index 0 Floor 2D Lag	
JPY-TONA ICE Compounded Index 0 Floor 5D Lag	
JPY-TONA ICE Compounded Index 2D Lag	
JPY-TONA ICE Compounded Index 5D Lag	
JPY-TONA TSR-10:00	
JPY-TONA TSR-15:00	
JPY-TONA-OIS Compound	OIS Compounding
JPY-TONA-OIS-COMPOUND	OIS
JPY-TORF QUICK	
JPY-TSR-Reference Banks	
JPY-TSR-Reuters-10:00	
JPY-TSR-Reuters-15:00	
JPY-TSR-Telerate-10:00	
JPY-TSR-Telerate-15:00	
KRW-Bond-3222	
KRW-CD 91D	
KRW-CD-3220	
KRW-CD-KSDA-Bloomberg	
KRW-CPI	
KRW-KOFR	
KRW-KOFR-OIS Compound	OIS Compounding
KRW-Quarterly Annual Swap Rate-3:30-ICAP	
LUX-CPI	
LUX-HICP	
MXN-CPI	
MXN-TIIE	
MXN-TIIE-Banxico	
MXN-TIIE-Banxico-Bloomberg	
MXN-TIIE-Banxico-Reference Banks	
MXN-TIIE ON	
MXN-TIIE ON-OIS Compound	
MXN-TIIE-Reference Banks	
MXN-UDI	
MYR-CPI	
MYR-KLIBOR	
MYR-KLIBOR-BNM	
MYR-KLIBOR-Reference Banks	
MYR-MYOR	
MYR-MYOR-OIS Compound	OIS Compounding
MYR-Quarterly Swap Rate-11:00-TRADITION	

Reference Rate / Underlying Instrument Index	Calculation Method
MYR-Quarterly Swap Rate-TRADITION-Reference Banks	
NLG-CPI	
NLG-HICP	
NOK-CPI	
NOK-NIBOR	
NOK-NIBOR-NIBR	
NOK-NIBOR-NIBR-Bloomberg	
NOK-NIBOR-NIBR-Reference Banks	
NOK-NIBOR-OIBOR	
NOK-NIBOR-Reference Banks	
NOK-NOWA	
NOK-NOWA-OIS Compound	OIS/OIS Compounding
NZD-BBR-BID	
NZD-BBR-FRA	
NZD-BBR-ISDC	
NZD-BBR-Reference Banks	
NZD-BBR-Telerate	
NZD-BKBM Bid	
NZD-BKBM FRA	
NZD-BKBM FRA Swap Rate ICAP	
NZD-CPI	
NZD-NZIONA	
NZD-NZIONA-OIS Compound	OIS Compounding
NZD-NZIONA-OIS-COMPOUND	OIS
NZD-Semi-Annual Swap Rate-11:00-BGCANTOR	
NZD-Semi-Annual Swap Rate-BGCANTOR-Reference Banks	
NZD-Swap Rate-ICAP	
NZD-Swap Rate-ICAP-Reference Banks	
OTHER	
OTHER-INFLATION	
PER-CPI	
PHP-PHIREF	
PHP-PHIREF-BAP	
PHP-PHIREF-Bloomberg	
PHP-PHIREF-Reference Banks	
PHP-Semi-Annual Swap Rate-11:00-BGCANTOR	
PHP-Semi-Annual Swap Rate-Reference Banks	
PLN-CPI	
PLN-POLONIA	
PLN-POLONIA-OIS Compound	OIS Compounding
PLN-POLONIA-OIS-COMPOUND	OIS
PLN-WIBID	
PLN-WIBOR	
PLN-WIBOR-Reference Banks	
PLN-WIBOR-WIBO	
PLN-WIRON	
PLN-WIRON-OIS Compound	OIS Compounding
PLZ-WIBOR-Reference Banks	
PLZ-WIBOR-WIBO	

Reference Rate / Underlying Instrument Index	Calculation Method
POR-CPI	
POR-HICP	
REPOFUNDS RATE-FRANCE-OIS-COMPOUND	OIS
REPOFUNDS RATE-GERMANY-OIS-COMPOUND	OIS
REPOFUNDS RATE-ITALY-OIS-COMPOUND	OIS
RON-Annual Swap Rate-11:00-BGCANTOR	
RON-Annual Swap Rate-Reference Banks	
RON-RBOR-Reuters	
RON-ROBID	
RON-ROBOR	
RUB-Annual Swap Rate-11:00-BGCANTOR	
RUB-Annual Swap Rate-12:45-TRADITION	
RUB-Annual Swap Rate-4:15-TRADITION	
RUB-Annual Swap Rate-Reference Banks	
RUB-Annual Swap Rate-TRADITION-Reference Banks	
RUB-CPI	
RUB-Key Rate CBRF	
RUB-MosPrime	
RUB-MOSPRIME-NFEA	
RUB-MOSPRIME-Reference Banks	
RUB-RUONIA	
RUB-RUONIA-OIS Compound	OIS Compounding
RUB-RUONIA-OIS-COMPOUND	OIS
SAR-SAIBOR	
SAR-SRIOR-Reference Banks	
SAR-SRIOR-SUAA	
SEK-Annual Swap Rate	
SEK-Annual Swap Rate-SESWFI	
SEK-CPI	
SEK-SIOR-OIS-COMPOUND	OIS
SEK-STIBOR	
SEK-STIBOR-Bloomberg	
SEK-STIBOR-OIS Compound	OIS Compounding
SEK-STIBOR-Reference Banks	
SEK-STIBOR-SIDE	
SEK-SWESTR	
SEK-SWESTR Average 1M	
SEK-SWESTR Average 1W	
SEK-SWESTR Average 2M	
SEK-SWESTR Average 3M	
SEK-SWESTR Average 6M	
SEK-SWESTR Compounded Index	
SEK-SWESTR-OIS Compound	OIS/OIS Compounding
SGD-CPI	
SGD-Semi-Annual Currency Basis Swap Rate-11:00-Tullett Prebon	
SGD-Semi-Annual Currency Basis Swap Rate-16:00-Tullett Prebon	
SGD-Semi-Annual Swap Rate-11.00-TRADITION	
SGD-Semi-Annual Swap Rate-11:00-BGCANTOR	
SGD-Semi-Annual Swap Rate-11:00-Tullett Prebon	

Reference Rate / Underlying Instrument Index	Calculation Method
SGD-Semi-Annual Swap Rate-16:00-Tullett Prebon	
SGD-Semi-Annual Swap Rate-ICAP	
SGD-Semi-Annual Swap Rate-ICAP-Reference Banks	
SGD-Semi-Annual Swap Rate-Reference Banks	
SGD-Semi-Annual Swap Rate-TRADITION-Reference Banks	
SGD-SIBOR	
SGD-SIBOR-Reference Banks	
SGD-SIBOR-Reuters	
SGD-SIBOR-Telerate	
SGD-SONAR-OIS-COMPOUND	OIS
SGD-SONAR-OIS-VWAP-COMPOUND	OIS
SGD-SOR	
SGD-SORA	
SGD-SORA-COMPOUND	OIS
SGD-SORA-OIS Compound	OIS Compounding
SGD-SOR-Reference Banks	
SGD-SOR-Reuters	
SGD-SOR-Telerate	
SGD-SOR-VWAP	
SGD-SOR-VWAP-Reference Banks	
SKK-BRIBOR-Bloomberg	
SKK-BRIBOR-BRBO	
SKK-BRIBOR-NBSK07	
SKK-BRIBOR-Reference Banks	
SWF-CPI	
THB-Semi-Annual Swap Rate-11:00-BGCANTOR	
THB-Semi-Annual Swap Rate-Reference Banks	
THB-SOR-Reference Banks	
THB-SOR-Reuters	
THB-SOR-Telerate	
THB-THBFIX	
THB-THBFIX-Reference Banks	
THB-THBFIX-Reuters	
THB-THOR	
THB-THOR-COMPOUND	OIS
THB-THOR-OIS Compound	OIS Compounding
TRY Annual Swap Rate-11:00-TRADITION	
TRY-Annual Swap Rate-11:15-BGCANTOR	
TRY-Annual Swap Rate-Reference Banks	
TRY-CPI	
TRY-Semi-Annual Swap Rate-TRADITION-Reference Banks	
TRY-TLREF	
TRY-TLREF-OIS Compound	OIS Compounding
TRY-TLREF-OIS-COMPOUND	OIS
TRY-TRLIBOR	
TRY-TRYIBOR-Reference Banks	
TRY-TRYIBOR-Reuters	
TWD-CPI	
TWD-Quarterly-Annual Swap Rate-11:00-BGCANTOR	

Reference Rate / Underlying Instrument Index	Calculation Method
TWD-Quarterly-Annual Swap Rate-Reference Banks	
TWD-Reference Dealers	
TWD-Reuters-6165	
TWD-TAIBIR01	
TWD-TAIBIR02	
TWD-TAIBOR	
TWD-TAIBOR-Bloomberg	
TWD-TAIBOR-Reuters	
TWD-Telerate-6165	
TWD-TWCPBA	
UK Base Rate	
UK-CPIH	
UK-HICP	
UK-RPI	
UK-RPIX	
USA-CPI-U	
USD Swap Rate-BCMP1	
USD Treasury Rate-BCMP1	
USD-3M LIBOR SWAP-CME vs LCH-ICAP	
USD-3M LIBOR SWAP-CME vs LCH-ICAP-Bloomberg	
USD-6M LIBOR SWAP-CME vs LCH-ICAP	
USD-6M LIBOR SWAP-CME vs LCH-ICAP-Bloomberg	
USD-AMERIBOR	
USD-AMERIBOR Average 30D	
USD-AMERIBOR Average 90D	
USD-AMERIBOR Term	
USD-AMERIBOR Term Structure	
USD-Annual Swap Rate-11:00-BGCANTOR	
USD-Annual Swap Rate-11:00-TRADITION	
USD-Annual Swap Rate-4:00-TRADITION	
USD-AXI Term	
USD-BA-H.15	
USD-BA-Reference Dealers	
USD-BMA Municipal Swap Index	
USD-BSBY	
USD-CD-H.15	
USD-CD-Reference Dealers	
USD-CMS-Reference Banks	
USD-CMS-Reference Banks-ICAP SwapPX	
USD-CMS-Reuters	
USD-CMS-Telerate	
USD-CMT	
USD-CMT Average 1W	
USD-CMT-T7051	
USD-CMT-T7052	
USD-COF11-FHLBSF	
USD-COF11-Reuters	
USD-COF11-Telerate	
USD-COFI	

Reference Rate / Underlying Instrument Index	Calculation Method
USD-CP-H.15	
USD-CP-Money Market Yield	
USD-CP-Reference Dealers	
USD-CRITR	
USD-Federal Funds	
USD-Federal Funds-H.15	
USD-Federal Funds-H.15-Bloomberg	
USD-Federal Funds-H.15-OIS-COMPOUND	OIS
USD-Federal Funds-OIS Compound	OIS Compounding
USD-Federal Funds-Reference Dealers	
USD-FFCB-DISCO	
USD-FXI Term	
USD-ISDAFIX3-Swap Rate	
USD-ISDAFIX3-Swap Rate-3:00	
USD-ISDA-Swap Rate	
USD-ISDA-Swap Rate-3:00	
USD-LIBOR	
USD-LIBOR ICE Swap Rate-11:00	
USD-LIBOR ICE Swap Rate-15:00	
USD-LIBOR-BBA	
USD-LIBOR-BBA-Bloomberg	
USD-LIBOR-ISDA	
USD-LIBOR-LIBO	
USD-LIBOR-Reference Banks	
USD-Municipal Swap Index	
USD-Municipal Swap Libor Ratio-11:00-ICAP	
USD-Municipal Swap Rate-11:00-ICAP	
USD-OIS-11:00-BGCANTOR	OIS
USD-OIS-11:00-LON-ICAP	OIS
USD-OIS-11:00-NY-ICAP	OIS
USD-OIS-11:00-TRADITION	OIS
USD-OIS-3:00-BGCANTOR	OIS
USD-OIS-3:00-NY-ICAP	OIS
USD-OIS-4:00-TRADITION	OIS
USD-Overnight Bank Funding Rate	
USD-Prime	
USD-Prime-H.15	
USD-Prime-Reference Banks	
USD-S&P Index-High Grade	
USD-SandP Index High Grade	
USD-SIBOR-Reference Banks	
USD-SIBOR-SIBO	
USD-SIFMA Municipal Swap Index	
USD-SOFR	
USD-SOFR Average 180D	
USD-SOFR Average 30D	
USD-SOFR Average 90D	
USD-SOFR CME Term	
USD-SOFR Compounded Index	

Reference Rate / Underlying Instrument Index	Calculation Method
USD-SOFR ICE Compounded Index	
USD-SOFR ICE Compounded Index 0 Floor	
USD-SOFR ICE Compounded Index 0 Floor 2D Lag	
USD-SOFR ICE Compounded Index 0 Floor 5D Lag	
USD-SOFR ICE Compounded Index 2D Lag	
USD-SOFR ICE Compounded Index 5D Lag	
USD-SOFR ICE Swap Rate	
USD-SOFR ICE Term	
USD-SOFR-COMPOUND	OIS
USD-SOFR-OIS Compound	OIS Compounding
USD-TBILL Secondary Market-Bond Equivalent Yield	
USD-TBILL-H.15	
USD-TBILL-H.15-Bloomberg	
USD-TBILL-Secondary Market	
USD-TIBOR-ISDC	
USD-TIBOR-Reference Banks	
USD-Treasury Rate-ICAP BrokerTec	
USD-Treasury Rate-SwapMarker100	
USD-Treasury Rate-SwapMarker99	
USD-Treasury Rate-T19901	
USD-Treasury Rate-T500	
USD-Treasury-19901-3:00-ICAP	
VND-Semi-Annual Swap Rate-11:00-BGCANTOR	
VND-Semi-Annual Swap Rate-Reference Banks	
ZAR-CPI	
ZAR-CPIX	
ZAR-DEPOSIT-Reference Banks	
ZAR-DEPOSIT-SAFEX	
ZAR-JIBAR	
ZAR-JIBAR-Reference Banks	
ZAR-JIBAR-SAFEX	
ZAR-Prime Average	
ZAR-PRIME-AVERAGE	
ZAR-PRIME-AVERAGE-Reference Banks	
ZAR-Quarterly Swap Rate-1:00-TRADITION	
ZAR-Quarterly Swap Rate-5:30-TRADITION	
ZAR-Quarterly Swap Rate-TRADITION-Reference Banks	
ZAR-ZARONIA	
ZAR-ZARONIA-OIS Compound	OIS Compounding

3 SUPPLEMENTARY INFORMATION

3.1 Best Practice Guidelines

No Best Practice Guideline is provided for this product.

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.