

# DBIQ Interest Rate Curve Creation Process

## Summary

This document describes the primary price sources for market data used by the Deutsche Bank Index Quant group ("DBIQ"), a research function within DB Research, in turn, within Corporate & Investment Bank (CIB), to construct interest rate yield curves (each a "Yield Curve") that are used for the purposes of certain calculations in relation to derivative contracts, securities and DBIQ proprietary benchmarks. A Yield Curve for a specific currency and fixing time is created using the market data, relevant market conventions and interpolation and extrapolation methods in respect of such currency and the relevant tenor.

The mark-to-market calculation of derivatives contracts using Yield Curves is based on the market data and market conventions relevant to that derivative contract. Further information on the calculation is available under the section Mark-to-Market Calculation.

Yield Curves are constructed from one or more of the following rates, prices or instrument types:

**Risk Free Rates ("RFR")** - A rate of interest used as a benchmark in financial transactions that is designed to exclude counterparty credit risk and account solely for economic factors. RFRs are considered more robust and less susceptible to manipulation than interbank offered rates (IBORs), such as LIBOR. RFRs do not have a "term" element and they are calculated by reference to historical transaction data. RFRs have been developed on a currency-by-currency basis, they are generally considered to be based on sufficient and reliable market data and have robustness to changes in market structure.

**Money Market Rates ("MMR")** – Generally comprising the short-end of the Yield Curve. Typically these will comprise the short term market standard reference rates that are commonly used in relation to financial instruments with short maturities in respect of a specific currency.

**Money Market Futures ("MMF")** – The prices of standardised exchange-traded futures contracts based on short term interest rates futures in respect of a specific currency (including, for example and without limitation, EURIBOR Futures Contracts traded on EUREX or Short Sterling Futures Contracts traded on ICE).

**Interest Rate Swaps ("IRS")** – The rate representing the fixed leg of a fixed-for-floating interest rate swap contract quoted in relevant currency based on the relevant market convention.

**Cross Currency Basis Swaps ("CCBS")** – The cross-currency basis associated with a floating-for-floating cross currency swap contract between the relevant currency and United States dollars for a specific maturity, as more specifically provided (where applicable) in the "Further Information" section in relation to the relevant Interest Rate Curve as set out in this DBIQ Interest Rate Curve Creation Process Guide.

**Libor Basis Swaps ("LBS")** – The basis associated with a floating-for-floating swap contract between different designated maturities where LIBOR is the relevant MMR, as more specifically provided (where applicable) in the "Further Information" section in relation to the relevant Interest Rate Curve as set out in this DBIQ Interest Rate Curve Creation Process Guide.

**Overnight Index Swap ("OIS")** \*\* – The rate representing the fixed leg of a fixed-for-floating interest rate swap contract quoted in relevant currency based on the relevant market convention, the floating rate in such contract is a pre-determined published index of a daily overnight reference rate, for example the Sterling Overnight Index Average (SONIA) for Sterling, or the Euro Short Term Rate (€STR) for Euro, or the Secured Overnight Financing Rate (SOFR) for US Dollar, for an agreed period.

**Overnight Index Basis Swap ("OISBS")** \*\* – The basis associated with floating-for-floating swap contract between a relevant Overnight Index Swap rate (OIS) for a designated maturity and a Money Market Rate (MMR) in respect of a specific currency, as more specifically provided (where applicable) in the "Further Information" section in relation to the relevant Interest Rate Curve as set out in this DBIQ Interest Rate Curve Creation Process Guide.

**BMA Muni Interest Swap Rates as percentage of USD Interest Swap Rates ("MUNI")** – composed of a set of BMA Muni interest swap rates as percentage of USD interest swap rates with the same maturities.

**Foreign Exchange Rates ("FX")** – The rate at which one currency will be exchanged for another. FX rates are used in yield curve construction for non-deliverable currency, non-deliverable forwards are commonly quoted for time periods from one month up to one year and are most frequently quoted and settled in U.S. dollars.

Inflation Swap Curves are constructed from the following rates:

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Phone Number - +44 (0) 207 545 0505

**Inflation Linked Swaps (“ILS”)** – The zero coupon rate/breakeven inflation rate of a fixed-for-floating inflation linked swap contract of a specific maturity. Typically inflation swaps are zero coupon, the breakeven rate is quoted annually, and the currency of the swap determines the price index that is used to calculate the rate of inflation.

**Seasonality Adjustment Factors (“SAF”)** - A number indicating an average seasonality effect for the relevant price index reporting numbers in the corresponding month. The purpose of seasonal adjustment is to remove systematic calendar-related variation associated with the time of the year, that is, seasonal effects.

**\*\*** Financial authorities globally have signalled that firms should transition away from existing benchmark interest rates, such as the London Interbank Offered rates (LIBORs), to alternative risk free reference rates (RFRs). In this context, LIBOR could no longer be assured by the end of 2021. DBIQ is monitoring such transition for each impacted currency closely and will make the necessary updates in curve structure and calibration method in order to ensure yield curves are consistent with the transition timeline and prevailing market conditions.

### Data Vetting and Verification

The DBIQ Data Vetting and Verification Policy (as set out in Section 8 (Input Data Management) of the DBIQ User Guidance and Administrator Handbook Overview dated 31 July 2014 (or any successor publication and/or section of such publication that addresses the input data management policy of DBIQ) (the “Handbook”)) sets out standards which promote the use of accurate high quality data in DBIQ proprietary benchmarks produced by DBIQ. This creates a framework which DBIQ will follow to ensure minimum quality, accuracy and reliability of input data used to produce DBIQ proprietary benchmarks.

Input data is subject to quality controls and the source or provider must be responsive to challenges and queries associated with the data. Data sources should have backup processes to ensure the relevant benchmark can be calculated if data provision from a specific source or provider is to cease.

Further information on the DBIQ Data Vetting and Verification Policy can be found in the Handbook.

In accordance with the Handbook, in the event that market data from regulated venues (such as exchanges) is unavailable or does not comply with the DBIQ Data Vetting and Verification Policy specified in the Handbook, alternative price sources are sought, or changes to the DBIQ proprietary benchmark which references such Yield Curve are made.

### Index Owner and Index Administrator

Each Index is a Deutsche Bank AG proprietary index. Each Index is the intellectual property of Deutsche Bank AG (“Deutsche Bank AG” or the “Index Owner”, which expression shall include any successor in such capacity). The Index Owner owns the copyright and all other intellectual property rights to each Index and this Index Guide. Any use of these intellectual property rights must be with the prior written consent of the Index Owner.

Each Index will be governed by the Index Administrator. The initial Index Administrator shall be Deutsche Bank AG operating through Deutsche Bank Index Quant (“DBIQ”), a research unit within Deutsche Bank AG via its internal processes and the “Index Administrator” shall mean Deutsche Bank AG acting in such capacity or any successor thereto. The Index Administrator controls the creation and operation of the index administrative process, including all stages and processes involved in the production and dissemination of the Long Index, the Short Index, the Long EUR Index and the Short EUR Index.

The Index Administrator has implemented and maintains the DBIQ User Guidance and Administrator Handbook Overview (the “Overview”), which sets out a summary of the policies, procedures and controls implemented by the management of the Index Administrator to promote sound business practices for the lifecycle management of the Index Owner’s proprietary benchmarks by the Index Administrator. The Overview also includes the Index Administrator’s policy related to quality of benchmarks and input data management. Additional issues related to governance, controls, benchmark classification and risk controls, periodic reviews and conflicts of interest are also addressed.

The Overview is available on the DBIQ homepage under the following URL (the “DBIQ Website”):

<https://index.db.com>

### Index Publication

The level of each Index on each relevant Index Business Day shall be published:

- 1) on the DBIQ Website; and
- 2) where applicable, on Bloomberg under the Bloomberg ticker in respect of such Index as set out in Table 1 above.

Any such publication may be restricted by means determined as appropriate for such purpose by the Index Administrator in its sole and absolute discretion including, but not limited to, password protection on the DBIQ Website restricting access to a limited set of persons in accordance with arrangements agreed between the Index Administrator and such person. The Index Administrator may, at any time and without notice, change the frequency or method publication of an Index, as the case may be. The Index Administrator accepts no legal liability to any person for publishing or not continuing to publish for any period of time and level in respect of an Index at any particular place or any particular time.

## **Mark-to-Market Calculation**

### **Interest Rate Swap Contract**

For an Interest Rate Swap Contract the net present value on each index calculation date is calculated by subtracting the present value of the stream of payments underlying the floating leg from the present value of the stream of payments underlying the fixed leg.

To calculate the present value of the fixed leg the fixed interest rate that will apply on all payment dates over the term of the Interest Rate Swap Contract and the discount rate that will apply to each payment over the term of the Interest Rate Swap Contract must be determined. The fixed interest rate is determined on the Interest Rate Swap Contract rebalancing date. The discount rates are determined by referencing the applicable Yield Curve. The relevant discount rate is multiplied by the fixed interest rate to determine the present value of that payment.

To calculate the present value of the floating leg the floating interest rate that will apply on each payment date over the term of the Interest Rate Swap Contract and the discount rate that will apply to each payment over the term of the Interest Rate Swap Contract must be determined. Each of these floating interest rates and discount rates is determined by referencing the applicable Yield Curve. The relevant discount rate is multiplied by the floating-rate payment to determine the present value of that payment.

### **Inflation Linked Swap Contract**

Typically Inflation Linked Swaps are zero coupon instruments, the net present value of such instrument on each index calculation date is calculated by subtracting the present value of the inflation-linked leg from the present value of the fixed leg.

To calculate the present value of the fixed leg the fixed breakeven swap rate that will apply on the maturity date of the Inflation Linked Swap Contract (since the instrument is zero coupon) and the discount rate that will apply at maturity must be determined. The fixed breakeven swap rate is determined on the Inflation Linked Swap Contract rebalancing date and is set at such a level that the market considers the value of the fixed leg to equal the value of the inflation leg. The discount rates are determined by referencing the applicable Yield Curve. The relevant discount rate is then multiplied by the fixed breakeven swap rate to determine the present value of that payment.

To calculate the present value of the inflation-linked leg the future cashflow on such leg and the discount rate that will apply at maturity of the Inflation Linked Swap Contract must be determined. The cashflow on the inflation leg represents the net change in inflation from the Inflation Linked Swap Contract start date to maturity date, and is determined from the breakeven inflation rates, the seasonality adjustment factors, and the historical CPI figures. Typically the seasonality adjustment factors have 12 components, each representing the seasonality effect for different months in a calendar year, where data in the relevant price index experiences regular and predictable changes that recur every calendar year. The historical CPI figure represents the rate of increase in prices for goods and services. The discount rate is determined by referencing the applicable Yield Curve. The relevant discount rate is multiplied by the inflation-linked payment to determine the present value of that payment.]

Relevant government statistics websites for historical CPI figures:

UK

<https://www.ons.gov.uk/economy/inflationandpriceindices/timeseries/chaw/mm23>

EU

<http://ec.europa.eu/eurostat/tgm/table.do?tab=table&init=1&language=en&pcode=teicp240>

US

[https://www.bls.gov/regions/mid-atlantic/data/ConsumerPriceIndexHistorical\\_US\\_Table.htm](https://www.bls.gov/regions/mid-atlantic/data/ConsumerPriceIndexHistorical_US_Table.htm)

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## GBP LIBOR Curve - London Close (Discontinued)

Fixing Time – 4pm London Time

Primary Pricing Source – Refinitiv – for all identifiers

Classification	Primary Pricing Source Identifier- RIC	Description	Further Information
MMR	GBPLIBOR3M=	Sterling Libor 3m	
MMF	FSS< month code and year code>	1st to 6th Quarterly (expiry in Mar, Jun, Sep, Dec) Short Sterling Futures Contracts	
IRS	GBPSB6L2Y=	GBP 2Y Swap rate v 6m GBP	
IRS	GBPSB6L3Y=	GBP 3Y Swap rate v 6m GBP	
IRS	GBPSB6L4Y=	GBP 4Y Swap rate v 6m GBP	
IRS	GBPSB6L5Y=	GBP 5Y Swap rate v 6m GBP	
IRS	GBPSB6L6Y=	GBP 6Y Swap rate v 6m GBP	
IRS	GBPSB6L7Y=	GBP 7Y Swap rate v 6m GBP	
IRS	GBPSB6L8Y=	GBP 8Y Swap rate v 6m GBP	
IRS	GBPSB6L9Y=	GBP 9Y Swap rate v 6m GBP	
IRS	GBPSB6L10Y=	GBP 10Y Swap rate v 6m GBP	
IRS	GBPSB6L12Y=	GBP 12Y Swap rate v 6m GBP	
IRS	GBPSB6L15Y=	GBP 15Y Swap rate v 6m GBP	
IRS	GBPSB6L20Y=	GBP 20Y Swap rate v 6m GBP	
IRS	GBPSB6L25Y=	GBP 25Y Swap rate v 6m GBP	
IRS	GBPSB6L30Y=	GBP 30Y Swap rate v 6m GBP	
IRS	GBPSB6L40Y=	GBP 40Y Swap rate v 6m GBP	
IRS	GBPSB6L50Y=	GBP 50Y Swap rate v 6m GBP	
LBS	GBP3L6L1Y=ICAP	GBP 1Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 1Y
LBS	GBP3L6L2Y=ICAP	GBP 2Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 2Y
LBS	GBP3L6L3Y=ICAP	GBP 3Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 3Y
LBS	GBP3L6L4Y=ICAP	GBP 4Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 4Y
LBS	GBP3L6L5Y=ICAP	GBP 5Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 5Y
LBS	GBP3L6L6Y=ICAP	GBP 6Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 6Y
LBS	GBP3L6L7Y=ICAP	GBP 7Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 7Y
LBS	GBP3L6L8Y=ICAP	GBP 8Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 8Y
LBS	GBP3L6L9Y=ICAP	GBP 9Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 9Y
LBS	GBP3L6L10Y=ICAP	GBP 10Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 10Y
LBS	GBP3L6L12Y=ICAP	GBP 12Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 12Y
LBS	GBP3L6L15Y=ICAP	GBP 15Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 15Y
LBS	GBP3L6L20Y=ICAP	GBP 20Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 20Y
LBS	GBP3L6L25Y=ICAP	GBP 25Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 25Y
LBS	GBP3L6L30Y=ICAP	GBP 30Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 30Y
LBS	GBP3L6L40Y=ICAP	GBP 40Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 40Y
LBS	GBP3L6L50Y=ICAP	GBP 50Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 50Y
LBS	GBP3L6L60Y=ICAP	GBP 60Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 60Y
CCBS	GBPCBS1Y=	GBP/USD 1Y Currency Basis Spread	Spread (over 3m GBP) for a tenor of 1Y against 3m USD
CCBS	GBPCBS2Y=	GBP/USD 2Y Currency Basis Spread	Spread (over 3m GBP) for a tenor of 2Y against 3m USD
CCBS	GBPCBS3Y=	GBP/USD 3Y Currency Basis Spread	Spread (over 3m GBP) for a tenor of 3Y against 3m USD
CCBS	GBPCBS4Y=	GBP/USD 4Y Currency Basis Spread	Spread (over 3m GBP) for a tenor of 4Y against 3m USD
CCBS	GBPCBS5Y=	GBP/USD 5Y Currency Basis Spread	Spread (over 3m GBP) for a tenor of 5Y against 3m USD
CCBS	GBPCBS6Y=	GBP/USD 6Y Currency Basis Spread	Spread (over 3m GBP) for a tenor of 6Y against 3m USD
CCBS	GBPCBS7Y=	GBP/USD 7Y Currency Basis Spread	Spread (over 3m GBP) for a tenor of 7Y against 3m USD
CCBS	GBPCBS8Y=	GBP/USD 8Y Currency Basis Spread	Spread (over 3m GBP) for a tenor of 8Y against 3m USD
CCBS	GBPCBS9Y=	GBP/USD 9Y Currency Basis Spread	Spread (over 3m GBP) for a tenor of 9Y against 3m USD
CCBS	GBPCBS10Y=	GBP/USD 10Y Currency Basis Spread	Spread (over 3m GBP) for a tenor of 10Y against 3m USD
CCBS	GBPCBS12Y=	GBP/USD 12Y Currency Basis Spread	Spread (over 3m GBP) for a tenor of 12Y against 3m USD
CCBS	GBPCBS15Y=	GBP/USD 15Y Currency Basis Spread	Spread (over 3m GBP) for a tenor of 15Y against 3m USD
CCBS	GBPCBS20Y=	GBP/USD 20Y Currency Basis Spread	Spread (over 3m GBP) for a tenor of 20Y against 3m USD
CCBS	GBPCBS30Y=	GBP/USD 30Y Currency Basis Spread	Spread (over 3m GBP) for a tenor of 30Y against 3m USD
OISBS	GBPSO3L1Y=ICAP	GBP 1Y OIS Spread over 3m GBP	Spread (over 3m GBP) against OIS of tenor 1Y
OISBS	GBPSO3L2Y=ICAP	GBP 2Y OIS Spread over 3m GBP	Spread (over 3m GBP) against OIS of tenor 2Y
OISBS	GBPSO3L3Y=ICAP	GBP 3Y OIS Spread over 3m GBP	Spread (over 3m GBP) against OIS of tenor 3Y
OISBS	GBPSO3L4Y=ICAP	GBP 4Y OIS Spread over 3m GBP	Spread (over 3m GBP) against OIS of tenor 4Y
OISBS	GBPSO3L5Y=ICAP	GBP 5Y OIS Spread over 3m GBP	Spread (over 3m GBP) against OIS of tenor 5Y
OISBS	GBPSO3L6Y=ICAP	GBP 6Y OIS Spread over 3m GBP	Spread (over 3m GBP) against OIS of tenor 6Y



OISBS	GBPSO3L7Y=ICAP	GBP 7Y OIS Spread over 3m GBP	Spread (over 3m GBP) against OIS of tenor 7Y
OISBS	GBPSO3L8Y=ICAP	GBP 8Y OIS Spread over 3m GBP	Spread (over 3m GBP) against OIS of tenor 8Y
OISBS	GBPSO3L9Y=ICAP	GBP 9Y OIS Spread over 3m GBP	Spread (over 3m GBP) against OIS of tenor 9Y
OISBS	GBPSO3L10Y=ICAP	GBP 10Y OIS Spread over 3m GBP	Spread (over 3m GBP) against OIS of tenor 10Y
OISBS	GBPSO3L12Y=ICAP	GBP 12Y OIS Spread over 3m GBP	Spread (over 3m GBP) against OIS of tenor 12Y
OISBS	GBPSO3L15Y=ICAP	GBP 15Y OIS Spread over 3m GBP	Spread (over 3m GBP) against OIS of tenor 15Y
OISBS	GBPSO3L20Y=ICAP	GBP 20Y OIS Spread over 3m GBP	Spread (over 3m GBP) against OIS of tenor 20Y
OISBS	GBPSO3L25Y=ICAP	GBP 25Y OIS Spread over 3m GBP	Spread (over 3m GBP) against OIS of tenor 25Y
OISBS	GBPSO3L30Y=ICAP	GBP 30Y OIS Spread over 3m GBP	Spread (over 3m GBP) against OIS of tenor 30Y
OISBS	GBPSO3L40Y=ICAP	GBP 40Y OIS Spread over 3m GBP	Spread (over 3m GBP) against OIS of tenor 40Y
OISBS	GBPSO3L50Y=ICAP	GBP 50Y OIS Spread over 3m GBP	Spread (over 3m GBP) against OIS of tenor 50Y
OISBS	GBPSO3L60Y=ICAP	GBP 60Y OIS Spread over 3m GBP	Spread (over 3m GBP) against OIS of tenor 60Y

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## GBP OIS Curve - London Close

Fixing Time – 4pm London Time

Primary Pricing Source – Refinitiv – for all identifiers

Classification	Primary Pricing Source Identifier- RIC	Description	Further Information
RFR	SONIAOSR=	Sterling Overnight Index Average	
MMF	SON3< month code and year code>	2 <sup>nd</sup> to 13 <sup>th</sup> ICE Europe 3 Month SONIA Index Interest Rate Futures (expiry in Mar, Jun, Sep, Dec each year)	
OIS	GBP1MOIS=TWB	GBP 1M Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 SONIA
OIS	GBP2MOIS=TWB	GBP 2M Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 SONIA
OIS	GBP3MOIS=TWB	GBP 3M Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 SONIA
OIS	GBP4MOIS=TWB	GBP 4M Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 SONIA
OIS	GBP5MOIS=TWB	GBP 5M Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 SONIA
OIS	GBP6MOIS=TWB	GBP 6M Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 SONIA
OIS	GBP7MOIS=TWB	GBP 7M Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 SONIA
OIS	GBP8MOIS=TWB	GBP 8M Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 SONIA
OIS	GBP9MOIS=TWB	GBP 9M Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 SONIA
OIS	GBP10MOIS=TWB	GBP 10M Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 SONIA
OIS	GBP11MOIS=TWB	GBP 11M Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 SONIA
OIS	GBP1YOIS=TWB	GBP 1Y Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 SONIA
OIS	GBP15MOIS=TWB	GBP 15M Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 SONIA
OIS	GBP18MOIS=TWB	GBP 18M Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 SONIA
OIS	GBP2YOIS=TWB	GBP 2Y Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 SONIA
OIS	GBP3YOIS=TWB	GBP 3Y Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 SONIA
OIS	GBP4YOIS=TWB	GBP 4Y Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 SONIA
OIS	GBP5YOIS=TWB	GBP 5Y Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 SONIA
OIS	GBP6YOIS=TWB	GBP 6Y Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 SONIA
OIS	GBP7YOIS=TWB	GBP 7Y Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 SONIA
OIS	GBP8YOIS=TWB	GBP 8Y Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 SONIA
OIS	GBP9YOIS=TWB	GBP 9Y Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 SONIA
OIS	GBP10YOIS=TWB	GBP 10Y Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 SONIA
OIS	GBP12YOIS=TWB	GBP 12Y Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 SONIA
OIS	GBP15YOIS=TWB	GBP 15Y Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 SONIA
OIS	GBP20YOIS=TWB	GBP 20Y Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 SONIA
OIS	GBP25YOIS=TWB	GBP 25Y Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 SONIA
OIS	GBP30YOIS=TWB	GBP 30Y Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 SONIA
OIS	GBP40YOIS=TWB	GBP 40Y Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 SONIA
OIS	GBP50YOIS=TWB	GBP 50Y Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 SONIA
CCBS	GBUSSOSR3M=	GBP/USD SONIA vs SOFR Currency Basis Swap	Quarterly ACT/365 SONIA vs Quarterly ACT/360 SOFR
CCBS	GBUSSOSR6M=	GBP/USD SONIA vs SOFR Currency Basis Swap	Quarterly ACT/365 SONIA vs Quarterly ACT/360 SOFR
CCBS	GBUSSOSR9M=	GBP/USD SONIA vs SOFR Currency Basis Swap	Quarterly ACT/365 SONIA vs Quarterly ACT/360 SOFR
CCBS	GBUSSOSR1Y=	GBP/USD SONIA vs SOFR Currency Basis Swap	Quarterly ACT/365 SONIA vs Quarterly ACT/360 SOFR
CCBS	GBUSSOSR18M=	GBP/USD SONIA vs SOFR Currency Basis Swap	Quarterly ACT/365 SONIA vs Quarterly ACT/360 SOFR
CCBS	GBUSSOSR2Y=	GBP/USD SONIA vs SOFR Currency Basis Swap	Quarterly ACT/365 SONIA vs Quarterly ACT/360 SOFR
CCBS	GBUSSOSR3Y=	GBP/USD SONIA vs SOFR Currency Basis Swap	Quarterly ACT/365 SONIA vs Quarterly ACT/360 SOFR
CCBS	GBUSSOSR4Y=	GBP/USD SONIA vs SOFR Currency Basis Swap	Quarterly ACT/365 SONIA vs Quarterly ACT/360 SOFR
CCBS	GBUSSOSR5Y=	GBP/USD SONIA vs SOFR Currency Basis Swap	Quarterly ACT/365 SONIA vs Quarterly ACT/360 SOFR
CCBS	GBUSSOSR6Y=	GBP/USD SONIA vs SOFR Currency Basis Swap	Quarterly ACT/365 SONIA vs Quarterly ACT/360 SOFR
CCBS	GBUSSOSR7Y=	GBP/USD SONIA vs SOFR Currency Basis Swap	Quarterly ACT/365 SONIA vs Quarterly ACT/360 SOFR
CCBS	GBUSSOSR8Y=	GBP/USD SONIA vs SOFR Currency Basis Swap	Quarterly ACT/365 SONIA vs Quarterly ACT/360 SOFR
CCBS	GBUSSOSR9Y=	GBP/USD SONIA vs SOFR Currency Basis Swap	Quarterly ACT/365 SONIA vs Quarterly ACT/360 SOFR
CCBS	GBUSSOSR10Y=	GBP/USD SONIA vs SOFR Currency Basis Swap	Quarterly ACT/365 SONIA vs Quarterly ACT/360 SOFR
CCBS	GBUSSOSR12Y=	GBP/USD SONIA vs SOFR Currency Basis Swap	Quarterly ACT/365 SONIA vs Quarterly ACT/360 SOFR
CCBS	GBUSSOSR15Y=	GBP/USD SONIA vs SOFR Currency Basis Swap	Quarterly ACT/365 SONIA vs Quarterly ACT/360 SOFR
CCBS	GBUSSOSR20Y=	GBP/USD SONIA vs SOFR Currency Basis Swap	Quarterly ACT/365 SONIA vs Quarterly ACT/360 SOFR
CCBS	GBUSSOSR25Y=	GBP/USD SONIA vs SOFR Currency Basis Swap	Quarterly ACT/365 SONIA vs Quarterly ACT/360 SOFR
CCBS	GBUSSOSR30Y=	GBP/USD SONIA vs SOFR Currency Basis Swap	Quarterly ACT/365 SONIA vs Quarterly ACT/360 SOFR
CCBS	GBUSSOSR40Y=	GBP/USD SONIA vs SOFR Currency Basis Swap	Quarterly ACT/365 SONIA vs Quarterly ACT/360 SOFR
CCBS	GBUSSOSR50Y=	GBP/USD SONIA vs SOFR Currency Basis Swap	Quarterly ACT/365 SONIA vs Quarterly ACT/360 SOFR
DBIQ			



## EUR LIBOR Curve - London Close

Fixing Time – 4pm London Time

Primary Pricing Source – Refinitiv – for all identifiers

Classification	Primary Pricing Source Identifier- RIC	Description	Further Information
MMR	EURIBOR3M=	Euribor 3m	
MMF		1st to 8th Quarterly (expiry in Mar, Jun, Sep, Dec) Euribor Futures Contracts	
	FEI< month code and year code>		
IRS	EURAB3E3Y=TWB	EUR 3Y Swap rate v 3m EUR	Spread (Swap rate v 1m less Swap rate v 3m)- where Swap rates are for a tenor of 1Y
IRS	EURAB3E4Y=TWB	EUR 4Y Swap rate v 3m EUR	Spread (Swap rate v 1m less Swap rate v 3m)- where Swap rates are for a tenor of 2Y
IRS	EURAB3E5Y=TWB	EUR 5Y Swap rate v 3m EUR	Spread (Swap rate v 1m less Swap rate v 3m)- where Swap rates are for a tenor of 3Y
IRS	EURAB3E6Y=TWB	EUR 6Y Swap rate v 3m EUR	Spread (Swap rate v 1m less Swap rate v 3m)- where Swap rates are for a tenor of 4Y
IRS	EURAB3E7Y=TWB	EUR 7Y Swap rate v 3m EUR	Spread (Swap rate v 1m less Swap rate v 3m)- where Swap rates are for a tenor of 5Y
IRS	EURAB3E8Y=TWB	EUR 8Y Swap rate v 3m EUR	Spread (Swap rate v 1m less Swap rate v 3m)- where Swap rates are for a tenor of 6Y
IRS	EURAB3E9Y=TWB	EUR 9Y Swap rate v 3m EUR	Spread (Swap rate v 1m less Swap rate v 3m)- where Swap rates are for a tenor of 7Y
IRS	EURAB3E10Y=TWB	EUR 10Y Swap rate v 3m EUR	Spread (Swap rate v 1m less Swap rate v 3m)- where Swap rates are for a tenor of 8Y
IRS	EURAB3E12Y=TWB	EUR 12Y Swap rate v 3m EUR	Spread (Swap rate v 1m less Swap rate v 3m)- where Swap rates are for a tenor of 9Y
IRS	EURAB3E15Y=TWB	EUR 15Y Swap rate v 3m EUR	Spread (Swap rate v 1m less Swap rate v 3m)- where Swap rates are for a tenor of 10Y
IRS	EURAB3E20Y=TWB	EUR 20Y Swap rate v 3m EUR	Spread (Swap rate v 1m less Swap rate v 3m)- where Swap rates are for a tenor of 11Y
IRS	EURAB3E25Y=TWB	EUR 25Y Swap rate v 3m EUR	Spread (Swap rate v 1m less Swap rate v 3m)- where Swap rates are for a tenor of 12Y
IRS	EURAB3E30Y=TWB	EUR 30Y Swap rate v 3m EUR	Spread (Swap rate v 1m less Swap rate v 3m)- where Swap rates are for a tenor of 15Y
IRS	EURAB3E40Y=TWB	EUR 40Y Swap rate v 3m EUR	Spread (Swap rate v 1m less Swap rate v 3m)- where Swap rates are for a tenor of 20Y
IRS	EURAB3E50Y=TWB	EUR 50Y Swap rate v 3m EUR	Spread (Swap rate v 1m less Swap rate v 3m)- where Swap rates are for a tenor of 25Y
LBS	EUR1E3E1Y=ICAP	EUR 1Y 1m3m Basis Spread	Spread (Swap rate v 1m less Swap rate v 3m)- where Swap rates are for a tenor of 30Y
LBS	EUR1E3E2Y=ICAP	EUR 2Y 1m3m Basis Spread	Spread (Swap rate v 1m less Swap rate v 3m)- where Swap rates are for a tenor of 40Y
LBS	EUR1E3E3Y=ICAP	EUR 3Y 1m3m Basis Spread	Spread (Swap rate v 1m less Swap rate v 3m)- where Swap rates are for a tenor of 50Y
LBS	EUR1E3E4Y=ICAP	EUR 4Y 1m3m Basis Spread	Spread (Swap rate v 1m less Swap rate v 3m)- where Swap rates are for a tenor of 60Y
LBS	EUR1E3E5Y=ICAP	EUR 5Y 1m3m Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 1Y
LBS	EUR1E3E6Y=ICAP	EUR 6Y 1m3m Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 2Y
LBS	EUR1E3E7Y=ICAP	EUR 7Y 1m3m Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 3Y
LBS	EUR1E3E8Y=ICAP	EUR 8Y 1m3m Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 4Y
LBS	EUR1E3E9Y=ICAP	EUR 9Y 1m3m Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 5Y
LBS	EUR1E3E10Y=ICAP	EUR 10Y 1m3m Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 6Y
LBS	EUR1E3E11Y=ICAP	EUR 11Y 1m3m Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 7Y
LBS	EUR1E3E12Y=ICAP	EUR 12Y 1m3m Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 8Y
LBS	EUR1E3E15Y=ICAP	EUR 15Y 1m3m Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 9Y
LBS	EUR1E3E20Y=ICAP	EUR 20Y 1m3m Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 10Y
LBS	EUR1E3E25Y=ICAP	EUR 25Y 1m3m Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 11Y
LBS	EUR1E3E30Y=ICAP	EUR 30Y 1m3m Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 12Y
LBS	EUR1E3E40Y=ICAP	EUR 40Y 1m3m Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 15Y
LBS	EUR1E3E50Y=ICAP	EUR 50Y 1m3m Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 20Y
LBS	EUR1E3E60Y=ICAP	EUR 60Y 1m3m Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 25Y
LBS	EUR3E6E1Y=ICAP	EUR 1Y 3m6m Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 30Y
LBS	EUR3E6E2Y=ICAP	EUR 2Y 3m6m Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 40Y
LBS	EUR3E6E3Y=ICAP	EUR 3Y 3m6m Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 50Y
LBS	EUR3E6E4Y=ICAP	EUR 4Y 3m6m Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 60Y
LBS	EUR3E6E5Y=ICAP	EUR 5Y 3m6m Basis Spread	Spread (Swap rate v 12m less Swap rate v 3m)- where Swap rates are for a tenor of 1Y
LBS	EUR3E6E6Y=ICAP	EUR 6Y 3m6m Basis Spread	Spread (Swap rate v 12m less Swap rate v 3m)- where Swap rates are for a tenor of 2Y
LBS	EUR3E6E7Y=ICAP	EUR 7Y 3m6m Basis Spread	Spread (Swap rate v 12m less Swap rate v 3m)- where Swap rates are for a tenor of 3Y
LBS	EUR3E6E8Y=ICAP	EUR 8Y 3m6m Basis Spread	
LBS	EUR3E6E9Y=ICAP	EUR 9Y 3m6m Basis Spread	
LBS	EUR3E6E10Y=ICAP	EUR 10Y 3m6m Basis Spread	
LBS	EUR3E6E11Y=ICAP	EUR 11Y 3m6m Basis Spread	
LBS	EUR3E6E12Y=ICAP	EUR 12Y 3m6m Basis Spread	
LBS	EUR3E6E15Y=ICAP	EUR 15Y 3m6m Basis Spread	
LBS	EUR3E6E20Y=ICAP	EUR 20Y 3m6m Basis Spread	
LBS	EUR3E6E25Y=ICAP	EUR 25Y 3m6m Basis Spread	
LBS	EUR3E6E30Y=ICAP	EUR 30Y 3m6m Basis Spread	
LBS	EUR3E6E40Y=ICAP	EUR 40Y 3m6m Basis Spread	
LBS	EUR3E6E50Y=ICAP	EUR 50Y 3m6m Basis Spread	
LBS	EUR3E6E60Y=ICAP	EUR 60Y 3m6m Basis Spread	
LBS	EUR3E12E1Y=ICAP	EUR 1Y 3m12m Basis Spread	
LBS	EUR3E12E2Y=ICAP	EUR 2Y 3m12m Basis Spread	
LBS	EUR3E12E3Y=ICAP	EUR 3Y 3m12m Basis Spread	

[illegible]

## EUR OIS Curve - London Close

Fixing Time – 4pm London Time

Primary Pricing Source – Refinitiv – for all identifiers

Classification	Primary Pricing Source Identifier- RIC	Description	Further Information
RFR	EUOSTR=	Euro Short Term Rate (ESTR)	
OIS	EUREST1M=	Euro 1M ESTR Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 ESTR
OIS	EUREST2M=	Euro 2M ESTR Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 ESTR
OIS	EUREST3M=	Euro 3M ESTR Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 ESTR
OIS	EUREST4M=	Euro 4M ESTR Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 ESTR
OIS	EUREST5M=	Euro 5M ESTR Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 ESTR
OIS	EUREST6M=	Euro 6M ESTR Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 ESTR
OIS	EUREST7M=	Euro 7M ESTR Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 ESTR
OIS	EUREST8M=	Euro 8M ESTR Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 ESTR
OIS	EUREST9M=	Euro 9M ESTR Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 ESTR
OIS	EUREST10M=	Euro 10M ESTR Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 ESTR
OIS	EUREST11M=	Euro 11M ESTR Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 ESTR
OIS	EUREST1Y=	Euro 1Y ESTR Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 ESTR
OIS	EUREST15M=	Euro 15M ESTR Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 ESTR
OIS	EUREST18M=	Euro 18M ESTR Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 ESTR
OIS	EUREST2Y=	Euro 2Y ESTR Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 ESTR
OIS	EUREST3Y=	Euro 3Y ESTR Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 ESTR
OIS	EUREST4Y=	Euro 4Y ESTR Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 ESTR
OIS	EUREST5Y=	Euro 5Y ESTR Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 ESTR
OIS	EUREST6Y=	Euro 6Y ESTR Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 ESTR
OIS	EUREST7Y=	Euro 7Y ESTR Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 ESTR
OIS	EUREST8Y=	Euro 8Y ESTR Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 ESTR
OIS	EUREST9Y=	Euro 9Y ESTR Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 ESTR
OIS	EUREST10Y=	Euro 10Y ESTR Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 ESTR
OIS	EUREST11Y=	Euro 11Y ESTR Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 ESTR
OIS	EUREST12Y=	Euro 12Y ESTR Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 ESTR
OIS	EUREST15Y=	Euro 15Y ESTR Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 ESTR
OIS	EUREST20Y=	Euro 20Y ESTR Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 ESTR
OIS	EUREST25Y=	Euro 25Y ESTR Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 ESTR
OIS	EUREST30Y=	Euro 30Y ESTR Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 ESTR
CCBS	EUUESSSR3M=	EUR/USD ESTER vs SOFR Currency Basis Swap	Quarterly ACT/360 ESTER vs Quarterly ACT/360 SOFR
CCBS	EUUESSSR6M=	EUR/USD ESTER vs SOFR Currency Basis Swap	Quarterly ACT/360 ESTER vs Quarterly ACT/360 SOFR
CCBS	EUUESSSR9M=	EUR/USD ESTER vs SOFR Currency Basis Swap	Quarterly ACT/360 ESTER vs Quarterly ACT/360 SOFR
CCBS	EUUESSSR1Y=	EUR/USD ESTER vs SOFR Currency Basis Swap	Quarterly ACT/360 ESTER vs Quarterly ACT/360 SOFR
CCBS	EUUESSSR18M=	EUR/USD ESTER vs SOFR Currency Basis Swap	Quarterly ACT/360 ESTER vs Quarterly ACT/360 SOFR
CCBS	EUUESSSR2Y=	EUR/USD ESTER vs SOFR Currency Basis Swap	Quarterly ACT/360 ESTER vs Quarterly ACT/360 SOFR
CCBS	EUUESSSR3Y=	EUR/USD ESTER vs SOFR Currency Basis Swap	Quarterly ACT/360 ESTER vs Quarterly ACT/360 SOFR
CCBS	EUUESSSR4Y=	EUR/USD ESTER vs SOFR Currency Basis Swap	Quarterly ACT/360 ESTER vs Quarterly ACT/360 SOFR
CCBS	EUUESSSR5Y=	EUR/USD ESTER vs SOFR Currency Basis Swap	Quarterly ACT/360 ESTER vs Quarterly ACT/360 SOFR
CCBS	EUUESSSR6Y=	EUR/USD ESTER vs SOFR Currency Basis Swap	Quarterly ACT/360 ESTER vs Quarterly ACT/360 SOFR
CCBS	EUUESSSR7Y=	EUR/USD ESTER vs SOFR Currency Basis Swap	Quarterly ACT/360 ESTER vs Quarterly ACT/360 SOFR
CCBS	EUUESSSR8Y=	EUR/USD ESTER vs SOFR Currency Basis Swap	Quarterly ACT/360 ESTER vs Quarterly ACT/360 SOFR
CCBS	EUUESSSR9Y=	EUR/USD ESTER vs SOFR Currency Basis Swap	Quarterly ACT/360 ESTER vs Quarterly ACT/360 SOFR
CCBS	EUUESSSR10Y=	EUR/USD ESTER vs SOFR Currency Basis Swap	Quarterly ACT/360 ESTER vs Quarterly ACT/360 SOFR
CCBS	EUUESSSR12Y=	EUR/USD ESTER vs SOFR Currency Basis Swap	Quarterly ACT/360 ESTER vs Quarterly ACT/360 SOFR
CCBS	EUUESSSR15Y=	EUR/USD ESTER vs SOFR Currency Basis Swap	Quarterly ACT/360 ESTER vs Quarterly ACT/360 SOFR
CCBS	EUUESSSR20Y=	EUR/USD ESTER vs SOFR Currency Basis Swap	Quarterly ACT/360 ESTER vs Quarterly ACT/360 SOFR
CCBS	EUUESSSR25Y=	EUR/USD ESTER vs SOFR Currency Basis Swap	Quarterly ACT/360 ESTER vs Quarterly ACT/360 SOFR
CCBS	EUUESSSR30Y=	EUR/USD ESTER vs SOFR Currency Basis Swap	Quarterly ACT/360 ESTER vs Quarterly ACT/360 SOFR
CCBS	EUUESSSR40Y=	EUR/USD ESTER vs SOFR Currency Basis Swap	Quarterly ACT/360 ESTER vs Quarterly ACT/360 SOFR
CCBS	EUUESSSR50Y=	EUR/USD ESTER vs SOFR Currency Basis Swap	Quarterly ACT/360 ESTER vs Quarterly ACT/360 SOFR
DBIQ			

## USD LIBOR Curve - London Close (Discontinued)

Fixing Time – 4pm London Time

Primary Pricing Source – Refinitiv – for all identifiers

Classification	Primary Pricing Source Identifier- RIC	Description	Further Information
MMR	USDLIBOR3M=	USD Libor 3m	
MMF	ED< month code and year code>	1st to 8th Quarterly (expiry in Mar, Jun, Sep, Dec) Eurodollar Futures Contracts	
IRS	USDSB3L3Y=TWEB	USD 3Y Swap rate v 3m USD	Spread (Swap rate v 3m less Swap rate v 1m)- where Swap rates are for a tenor of 1Y
IRS	USDSB3L4Y=TWEB	USD 4Y Swap rate v 3m USD	Spread (Swap rate v 3m less Swap rate v 1m)- where Swap rates are for a tenor of 2Y
IRS	USDSB3L5Y=TWEB	USD 5Y Swap rate v 3m USD	Spread (Swap rate v 3m less Swap rate v 1m)- where Swap rates are for a tenor of 3Y
IRS	USDSB3L6Y=TWEB	USD 6Y Swap rate v 3m USD	Spread (Swap rate v 3m less Swap rate v 1m)- where Swap rates are for a tenor of 4Y
IRS	USDSB3L7Y=TWEB	USD 7Y Swap rate v 3m USD	Spread (Swap rate v 3m less Swap rate v 1m)- where Swap rates are for a tenor of 5Y
IRS	USDSB3L8Y=TWEB	USD 8Y Swap rate v 3m USD	Spread (Swap rate v 3m less Swap rate v 1m)- where Swap rates are for a tenor of 6Y
IRS	USDSB3L9Y=TWEB	USD 9Y Swap rate v 3m USD	Spread (Swap rate v 3m less Swap rate v 1m)- where Swap rates are for a tenor of 7Y
IRS	USDSB3L10Y=TWEB	USD 10Y Swap rate v 3m USD	Spread (Swap rate v 3m less Swap rate v 1m)- where Swap rates are for a tenor of 8Y
IRS	USDSB3L12Y=TWEB	USD 12Y Swap rate v 3m USD	Spread (Swap rate v 3m less Swap rate v 1m)- where Swap rates are for a tenor of 9Y
IRS	USDSB3L15Y=TWEB	USD 15Y Swap rate v 3m USD	Spread (Swap rate v 3m less Swap rate v 1m)- where Swap rates are for a tenor of 10Y
IRS	USDSB3L20Y=TWEB	USD 20Y Swap rate v 3m USD	Spread (Swap rate v 3m less Swap rate v 1m)- where Swap rates are for a tenor of 12Y
IRS	USDSB3L25Y=TWEB	USD 25Y Swap rate v 3m USD	Spread (Swap rate v 3m less Swap rate v 1m)- where Swap rates are for a tenor of 15Y
IRS	USDSB3L30Y=TWEB	USD 30Y Swap rate v 3m USD	Spread (Swap rate v 3m less Swap rate v 1m)- where Swap rates are for a tenor of 20Y
LBS	USD3L1L1Y=ICAP	USD 1Y 1s3s Basis Spread	Spread (Swap rate v 3m less Swap rate v 1m)- where Swap rates are for a tenor of 25Y
LBS	USD3L1L2Y=ICAP	USD 2Y 1s3s Basis Spread	Spread (Swap rate v 3m less Swap rate v 1m)- where Swap rates are for a tenor of 30Y
LBS	USD3L1L3Y=ICAP	USD 3Y 1s3s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 6M
LBS	USD3L1L4Y=ICAP	USD 4Y 1s3s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 1Y
LBS	USD3L1L5Y=ICAP	USD 5Y 1s3s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 1Y
LBS	USD3L1L6Y=ICAP	USD 6Y 1s3s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 2Y
LBS	USD3L1L7Y=ICAP	USD 7Y 1s3s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 2Y
LBS	USD3L1L8Y=ICAP	USD 8Y 1s3s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 3Y
LBS	USD3L1L9Y=ICAP	USD 9Y 1s3s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 3Y
LBS	USD3L1L10Y=ICAP	USD 10Y 1s3s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 4Y
LBS	USD3L1L12Y=ICAP	USD 12Y 1s3s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 5Y
LBS	USD3L1L15Y=ICAP	USD 15Y 1s3s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 6Y
LBS	USD3L1L20Y=ICAP	USD 20Y 1s3s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 7Y
LBS	USD3L1L25Y=ICAP	USD 25Y 1s3s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 7Y
LBS	USD3L1L30Y=ICAP	USD 30Y 1s3s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 8Y
LBS	USD6L3L6M=ICAP	USD 6M 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 8Y
LBS	USD6L3L1Y=ICAP	USD 1Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 9Y
LBS	USD6L3L2Y=ICAP	USD 2Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 10Y
LBS	USD6L3L3Y=ICAP	USD 3Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 10Y
LBS	USD6L3L4Y=ICAP	USD 4Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 12Y
LBS	USD6L3L5Y=ICAP	USD 5Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 15Y
LBS	USD6L3L6Y=ICAP	USD 6Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 20Y
LBS	USD6L3L7Y=ICAP	USD 7Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 25Y
LBS	USD6L3L8Y=ICAP	USD 8Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 30Y
LBS	USD6L3L9Y=ICAP	USD 9Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 30Y
LBS	USD6L3L10Y=ICAP	USD 10Y 3s6s Basis Spread	Spread (Swap rate v 6m less Swap rate v 3m)- where Swap rates are for a tenor of 30Y
LBS	USD6L3L12Y=ICAP	USD 12Y 3s6s Basis Spread	Spread (over 3m USD) against OIS of tenor 1Y
LBS	USD6L3L15Y=ICAP	USD 15Y 3s6s Basis Spread	Spread (over 3m USD) against OIS of tenor 2Y
LBS	USD6L3L20Y=ICAP	USD 20Y 3s6s Basis Spread	Spread (over 3m USD) against OIS of tenor 3Y
LBS	USD6L3L25Y=ICAP	USD 25Y 3s6s Basis Spread	Spread (over 3m USD) against OIS of tenor 4Y
LBS	USD6L3L30Y=ICAP	USD 30Y 3s6s Basis Spread	Spread (over 3m USD) against OIS of tenor 5Y
OISBS	USLIFF1Y=ICAP	USD 1Y OIS Spread over 3m USD	Spread (over 3m USD) against OIS of tenor 6Y
OISBS	USLIFF2Y=ICAP	USD 2Y OIS Spread over 3m USD	Spread (over 3m USD) against OIS of tenor 7Y
OISBS	USLIFF3Y=ICAP	USD 3Y OIS Spread over 3m USD	Spread (over 3m USD) against OIS of tenor 8Y
OISBS	USLIFF4Y=ICAP	USD 4Y OIS Spread over 3m USD	Spread (over 3m USD) against OIS of tenor 9Y
OISBS	USLIFF5Y=ICAP	USD 5Y OIS Spread over 3m USD	Spread (over 3m USD) against OIS of tenor 10Y
OISBS	USLIFF6Y=ICAP	USD 6Y OIS Spread over 3m USD	Spread (over 3m USD) against OIS of tenor 12Y
OISBS	USLIFF7Y=ICAP	USD 7Y OIS Spread over 3m USD	Spread (over 3m USD) against OIS of tenor 15Y
OISBS	USLIFF8Y=ICAP	USD 8Y OIS Spread over 3m USD	
OISBS	USLIFF9Y=ICAP	USD 9Y OIS Spread over 3m USD	
OISBS	USLIFF10Y=ICAP	USD 10Y OIS Spread over 3m USD	
OISBS	USLIFF12Y=ICAP	USD 12Y OIS Spread over 3m USD	
OISBS	USLIFF15Y=ICAP	USD 15Y OIS Spread over 3m USD	

OISBS	USLIFF20Y=ICAP	USD 20Y OIS Spread over 3m USD	Spread (over 3m USD) against OIS of tenor 20Y
OISBS	USLIFF25Y=ICAP	USD 25Y OIS Spread over 3m USD	Spread (over 3m USD) against OIS of tenor 25Y
OISBS	USLIFF30Y=ICAP	USD 30Y OIS Spread over 3m USD	Spread (over 3m USD) against OIS of tenor 30Y
OISBS	USDSRFF1Y=TWEB	US Dollar SOFR vs Fed Funds Basis Spread	Spread [over Fed Funds] against SOFR of tenor 1 year
OISBS	USDSRFF2Y=TWEB	US Dollar SOFR vs Fed Funds Basis Spread	Spread [over Fed Funds] against SOFR of tenor 2 year
OISBS	USDSRFF3Y=TWEB	US Dollar SOFR vs Fed Funds Basis Spread	Spread [over Fed Funds] against SOFR of tenor 3 year
OISBS	USDSRFF4Y=TWEB	US Dollar SOFR vs Fed Funds Basis Spread	Spread [over Fed Funds] against SOFR of tenor 4 year
OISBS	USDSRFF5Y=TWEB	US Dollar SOFR vs Fed Funds Basis Spread	Spread [over Fed Funds] against SOFR of tenor 5 year
OISBS	USDSRFF6Y=TWEB	US Dollar SOFR vs Fed Funds Basis Spread	Spread [over Fed Funds] against SOFR of tenor 6 year
OISBS	USDSRFF7Y=TWEB	US Dollar SOFR vs Fed Funds Basis Spread	Spread [over Fed Funds] against SOFR of tenor 7 year
OISBS	USDSRFF8Y=TWEB	US Dollar SOFR vs Fed Funds Basis Spread	Spread [over Fed Funds] against SOFR of tenor 8 year
OISBS	USDSRFF9Y=TWEB	US Dollar SOFR vs Fed Funds Basis Spread	Spread [over Fed Funds] against SOFR of tenor 9 year
OISBS	USDSRFF10Y=TWEB	US Dollar SOFR vs Fed Funds Basis Spread	Spread [over Fed Funds] against SOFR of tenor 10 year
OISBS	USDSRFF12Y=TWEB	US Dollar SOFR vs Fed Funds Basis Spread	Spread [over Fed Funds] against SOFR of tenor 12 year
OISBS	USDSRFF15Y=TWEB	US Dollar SOFR vs Fed Funds Basis Spread	Spread [over Fed Funds] against SOFR of tenor 15 year
OISBS	USDSRFF20Y=TWEB	US Dollar SOFR vs Fed Funds Basis Spread	Spread [over Fed Funds] against SOFR of tenor 20 year
OISBS	USDSRFF25Y=TWEB	US Dollar SOFR vs Fed Funds Basis Spread	Spread [over Fed Funds] against SOFR of tenor 25 year
OISBS	USDSRFF30Y=TWEB	US Dollar SOFR vs Fed Funds Basis Spread	Spread [over Fed Funds] against SOFR of tenor 30 year

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## USD OIS Curve - London Close

Fixing Time – 4pm London Time

Primary Pricing Source – Refinitiv – for all identifiers

Classification	Primary Pricing Source Identifier- RIC	Description	Further Information
RFR	USDSOFR=	US Dollar Secured Overnight Financing Rate SOFR	
MMF	SRA< month code and year code>	2 <sup>nd</sup> to 9 <sup>th</sup> CME 3 Month SOFR Index Interest Rate Futures (expiry in Mar, Jun, Sep, Dec each year)	
OIS	USDSROIS1M=TWB	USD 1M Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS2M=TWB	USD 2M Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS3M=TWB	USD 3M Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS4M=TWB	USD 4M Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS5M=TWB	USD 5M Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS6M=TWB	USD 6M Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS7M=TWB	USD 7M Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS8M=TWB	USD 8M Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS9M=TWB	USD 9M Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS10M=TWB	USD 10M Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS11M=TWB	USD 11M Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS1Y=TWB	USD 1Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS15M=TWB	USD 15M Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS18M=TWB	USD 18M Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS2Y=TWB	USD 2Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS3Y=TWB	USD 3Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS4Y=TWB	USD 4Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS5Y=TWB	USD 5Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS6Y=TWB	USD 6Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS7Y=TWB	USD 7Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS8Y=TWB	USD 8Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS9Y=TWB	USD 9Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS10Y=TWB	USD 10Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS11Y=TWB	USD 11Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS12Y=TWB	USD 12Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS15Y=TWB	USD 15Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS20Y=TWB	USD 20Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS25Y=TWB	USD 25Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS30Y=TWB	USD 30Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS40Y=TWB	USD 40Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR

DBIQ



## JPY LIBOR Curve - London Close (Discontinued)

Fixing Time – 4pm London Time

Primary Pricing Source – Refinitiv – for all identifiers

Classification	Primary Pricing Source Identifier-RIC	Description	Further Information
MMR	JPY1MFSR=	JPY Libor 1m	
MMR	JPY3MFSR=	JPY Libor 3m	
MMR	JPY6MFSR=	JPY Libor 6m	
IRS	JPYSB6L1Y=	JPY 1Y Swap rate v 6m JPY	
IRS	JPYSB6L2Y=	JPY 2Y Swap rate v 6m JPY	
IRS	JPYSB6L3Y=	JPY 3Y Swap rate v 6m JPY	
IRS	JPYSB6L4Y=	JPY 4Y Swap rate v 6m JPY	
IRS	JPYSB6L5Y=	JPY 5Y Swap rate v 6m JPY	
IRS	JPYSB6L6Y=	JPY 6Y Swap rate v 6m JPY	
IRS	JPYSB6L7Y=	JPY 7Y Swap rate v 6m JPY	
IRS	JPYSB6L8Y=	JPY 8Y Swap rate v 6m JPY	
IRS	JPYSB6L9Y=	JPY 9Y Swap rate v 6m JPY	
IRS	JPYSB6L10Y=	JPY 10Y Swap rate v 6m JPY	
IRS	JPYSB6L12Y=	JPY 12Y Swap rate v 6m JPY	
IRS	JPYSB6L15Y=	JPY 15Y Swap rate v 6m JPY	
IRS	JPYSB6L20Y=	JPY 20Y Swap rate v 6m JPY	
IRS	JPYSB6L25Y=	JPY 25Y Swap rate v 6m JPY	
IRS	JPYSB6L30Y=	JPY 30Y Swap rate v 6m JPY	
IRS	JPYSB6L40Y=	JPY 40Y Swap rate v 6m JPY	
CCBS	JPYCBS1Y=	JPY/USD 1Y Currency Basis Spread	Spread (over 3m JPY) for a tenor of 1Y against 3m USD
CCBS	JPYCBS2Y=	JPY/USD 2Y Currency Basis Spread	Spread (over 3m JPY) for a tenor of 2Y against 3m USD
CCBS	JPYCBS3Y=	JPY/USD 3Y Currency Basis Spread	Spread (over 3m JPY) for a tenor of 3Y against 3m USD
CCBS	JPYCBS4Y=	JPY/USD 4Y Currency Basis Spread	Spread (over 3m JPY) for a tenor of 4Y against 3m USD
CCBS	JPYCBS5Y=	JPY/USD 5Y Currency Basis Spread	Spread (over 3m JPY) for a tenor of 5Y against 3m USD
CCBS	JPYCBS6Y=	JPY/USD 6Y Currency Basis Spread	Spread (over 3m JPY) for a tenor of 6Y against 3m USD
CCBS	JPYCBS7Y=	JPY/USD 7Y Currency Basis Spread	Spread (over 3m JPY) for a tenor of 7Y against 3m USD
CCBS	JPYCBS8Y=	JPY/USD 8Y Currency Basis Spread	Spread (over 3m JPY) for a tenor of 8Y against 3m USD
CCBS	JPYCBS9Y=	JPY/USD 9Y Currency Basis Spread	Spread (over 3m JPY) for a tenor of 9Y against 3m USD
CCBS	JPYCBS10Y=	JPY/USD 10Y Currency Basis Spread	Spread (over 3m JPY) for a tenor of 10Y against 3m USD
CCBS	JPYCBS12Y=	JPY/USD 12Y Currency Basis Spread	Spread (over 3m JPY) for a tenor of 12Y against 3m USD
CCBS	JPYCBS15Y=	JPY/USD 15Y Currency Basis Spread	Spread (over 3m JPY) for a tenor of 15Y against 3m USD
CCBS	JPYCBS20Y=	JPY/USD 20Y Currency Basis Spread	Spread (over 3m JPY) for a tenor of 20Y against 3m USD
CCBS	JPYCBS25Y=	JPY/USD 25Y Currency Basis Spread	Spread (over 3m JPY) for a tenor of 25Y against 3m USD
CCBS	JPYCBS30Y=	JPY/USD 30Y Currency Basis Spread	Spread (over 3m JPY) for a tenor of 30Y against 3m USD
DBIQ			

## JPY OIS Curve - London Close

Fixing Time – 4pm London Time

Primary Pricing Source – Refinitiv – for all identifiers

Classification	Primary Pricing Source Identifier- RIC	Description	Further Information
RFR	JPONMU=RR	Japanese Yen Uncollateralised Overnight Call Rate (TONAR)	
OIS	JPY1MOIS=	Japanese Yen 1M TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
OIS	JPY2MOIS=	Japanese Yen 2M TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
OIS	JPY3MOIS=	Japanese Yen 3M TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
OIS	JPY4MOIS=	Japanese Yen 4M TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
OIS	JPY5MOIS=	Japanese Yen 5M TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
OIS	JPY6MOIS=	Japanese Yen 6M TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
OIS	JPY7MOIS=	Japanese Yen 7M TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
OIS	JPY8MOIS=	Japanese Yen 8M TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
OIS	JPY9MOIS=	Japanese Yen 9M TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
OIS	JPY10MOIS=	Japanese Yen 10M TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
OIS	JPY11MOIS=	Japanese Yen 11M TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
OIS	JPY15MOIS=	Japanese Yen 15M TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
OIS	JPY18MOIS=	Japanese Yen 18M TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
OIS	JPY1YOIS=	Japanese Yen 1Y TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
OIS	JPY2YOIS=	Japanese Yen 2Y TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
OIS	JPY3YOIS=	Japanese Yen 3Y TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
OIS	JPY4YOIS=	Japanese Yen 4Y TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
OIS	JPY5YOIS=	Japanese Yen 5Y TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
OIS	JPY6YOIS=	Japanese Yen 6Y TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
OIS	JPY7YOIS=	Japanese Yen 7Y TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
OIS	JPY8YOIS=	Japanese Yen 8Y TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
OIS	JPY9YOIS=	Japanese Yen 9Y TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
OIS	JPY10YOIS=	Japanese Yen 10Y TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
OIS	JPY11YOIS=	Japanese Yen 11Y TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
OIS	JPY12YOIS=	Japanese Yen 12Y TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
OIS	JPY15YOIS=	Japanese Yen 15Y TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
OIS	JPY20YOIS=	Japanese Yen 20Y TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
OIS	JPY25YOIS=	Japanese Yen 25Y TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
OIS	JPY30YOIS=	Japanese Yen 30Y TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
OIS	JPY35YOIS=	Japanese Yen 35Y TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
OIS	JPY40YOIS=	Japanese Yen 40Y TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
CCBS	JPUSTOSR3M=	JPY/USD TONAR vs SOFR Currency Basis Swap	Quarterly ACT/365 TONAR vs Quarterly ACT/360 SOFR
CCBS	JPUSTOSR6M=	JPY/USD TONAR vs SOFR Currency Basis Swap	Quarterly ACT/365 TONAR vs Quarterly ACT/360 SOFR
CCBS	JPUSTOSR9M=	JPY/USD TONAR vs SOFR Currency Basis Swap	Quarterly ACT/365 TONAR vs Quarterly ACT/360 SOFR
CCBS	JPUSTOSR1Y=	JPY/USD TONAR vs SOFR Currency Basis Swap	Quarterly ACT/365 TONAR vs Quarterly ACT/360 SOFR
CCBS	JPUSTOSR18M=	JPY/USD TONAR vs SOFR Currency Basis Swap	Quarterly ACT/365 TONAR vs Quarterly ACT/360 SOFR
CCBS	JPUSTOSR2Y=	JPY/USD TONAR vs SOFR Currency Basis Swap	Quarterly ACT/365 TONAR vs Quarterly ACT/360 SOFR
CCBS	JPUSTOSR3Y=	JPY/USD TONAR vs SOFR Currency Basis Swap	Quarterly ACT/365 TONAR vs Quarterly ACT/360 SOFR
CCBS	JPUSTOSR4Y=	JPY/USD TONAR vs SOFR Currency Basis Swap	Quarterly ACT/365 TONAR vs Quarterly ACT/360 SOFR
CCBS	JPUSTOSR5Y=	JPY/USD TONAR vs SOFR Currency Basis Swap	Quarterly ACT/365 TONAR vs Quarterly ACT/360 SOFR
CCBS	JPUSTOSR6Y=	JPY/USD TONAR vs SOFR Currency Basis Swap	Quarterly ACT/365 TONAR vs Quarterly ACT/360 SOFR
CCBS	JPUSTOSR7Y=	JPY/USD TONAR vs SOFR Currency Basis Swap	Quarterly ACT/365 TONAR vs Quarterly ACT/360 SOFR
CCBS	JPUSTOSR8Y=	JPY/USD TONAR vs SOFR Currency Basis Swap	Quarterly ACT/365 TONAR vs Quarterly ACT/360 SOFR
CCBS	JPUSTOSR9Y=	JPY/USD TONAR vs SOFR Currency Basis Swap	Quarterly ACT/365 TONAR vs Quarterly ACT/360 SOFR
CCBS	JPUSTOSR10Y=	JPY/USD TONAR vs SOFR Currency Basis Swap	Quarterly ACT/365 TONAR vs Quarterly ACT/360 SOFR
CCBS	JPUSTOSR11Y=	JPY/USD TONAR vs SOFR Currency Basis Swap	Quarterly ACT/365 TONAR vs Quarterly ACT/360 SOFR
CCBS	JPUSTOSR12Y=	JPY/USD TONAR vs SOFR Currency Basis Swap	Quarterly ACT/365 TONAR vs Quarterly ACT/360 SOFR
CCBS	JPUSTOSR15Y=	JPY/USD TONAR vs SOFR Currency Basis Swap	Quarterly ACT/365 TONAR vs Quarterly ACT/360 SOFR
CCBS	JPUSTOSR20Y=	JPY/USD TONAR vs SOFR Currency Basis Swap	Quarterly ACT/365 TONAR vs Quarterly ACT/360 SOFR
CCBS	JPUSTOSR25Y=	JPY/USD TONAR vs SOFR Currency Basis Swap	Quarterly ACT/365 TONAR vs Quarterly ACT/360 SOFR
CCBS	JPUSTOSR30Y=	JPY/USD TONAR vs SOFR Currency Basis Swap	Quarterly ACT/365 TONAR vs Quarterly ACT/360 SOFR
CCBS	JPUSTOSR35Y=	JPY/USD TONAR vs SOFR Currency Basis Swap	Quarterly ACT/365 TONAR vs Quarterly ACT/360 SOFR
CCBS	JPUSTOSR40Y=	JPY/USD TONAR vs SOFR Currency Basis Swap	Quarterly ACT/365 TONAR vs Quarterly ACT/360 SOFR
DBIQ			

## AUD Curve - London Close

Fixing Time – 4pm London Time

Primary Pricing Source – Refinitiv – for all identifiers

Classification	Primary Pricing Source Identifier- RIC	Description	Further Information
MMR	AUBABS1M=ASXB	Australian Dollar 1 Month Bank Bill	
MMR	AUBABS3M=ASXB	Australian Dollar 3 Month Bank Bill	
MMR	AUBABS6M=ASXB	Australian Dollar 6 Month Bank Bill	
IRS	AUDQM3AB1Y=	AUD 1Y Swap rate v 3m AUD	
IRS	AUDQM3AB2Y=	AUD 2Y Swap rate v 3m AUD	
IRS	AUDQM3AB3Y=	AUD 3Y Swap rate v 3m AUD	
IRS	AUDSM6AB4Y=	AUD 4Y Swap rate v 6m AUD	
IRS	AUDSM6AB5Y=	AUD 5Y Swap rate v 6m AUD	
IRS	AUDSM6AB7Y=	AUD 7Y Swap rate v 6m AUD	
IRS	AUDSM6AB10Y=	AUD 10Y Swap rate v 6m AUD	
IRS	AUDSM6AB12Y=	AUD 12Y Swap rate v 6m AUD	
IRS	AUDSM6AB15Y=	AUD 15Y Swap rate v 6m AUD	
IRS	AUDSM6AB20Y=	AUD 20Y Swap rate v 6m AUD	
IRS	AUDSM6AB25Y=	AUD 25Y Swap rate v 6m AUD	
IRS	AUDSM6AB30Y=	AUD 30Y Swap rate v 6m AUD	
CCBS	AUUS3BSR3M=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR6M=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR9M=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR1Y=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR2Y=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR3Y=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR4Y=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR5Y=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR6Y=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR7Y=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR8Y=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR9Y=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR10Y=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR12Y=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR15Y=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR20Y=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR25Y=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR30Y=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR3M=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR

DBIQ

## AUD Basis Curve - London Close

Fixing Time – 4pm London Time

Primary Pricing Source – Refinitiv – for all identifiers

Classification	Primary Pricing Source Identifier- RIC	Description	Further Information
MMR	AUBABS3M=ASXB	Australian Dollar 3 Month Bank Bill	
MMF	YBA< month code and year code>	1st to 8th Quarterly (expiry in Mar, Jun, Sep, Dec) AUD Sydney Future Exchange 90 Day Bank Accepted Bill Futures	
IRS	AUDQM3AB3Y=	AUD Quarterly 3m Bank Bill Interest Rate Swap 3Y	
IRS	AUDSM6AB4Y=	AUD Semi 6m Bank Bill Interest Rate Swap 4Y	
IRS	AUDSM6AB5Y=	AUD Semi 6m Bank Bill Interest Rate Swap 5Y	
IRS	AUDSM6AB7Y=	AUD Semi 6m Bank Bill Interest Rate Swap 7Y	
IRS	AUDSM6AB10Y=	AUD Semi 6m Bank Bill Interest Rate Swap 10Y	
IRS	AUDSM6AB12Y=	AUD Semi 6m Bank Bill Interest Rate Swap 12Y	
IRS	AUDSM6AB15Y=	AUD Semi 6m Bank Bill Interest Rate Swap 15Y	
IRS	AUDSM6AB20Y=	AUD Semi 6m Bank Bill Interest Rate Swap 20Y	
IRS	AUDSM6AB25Y=	AUD Semi 6m Bank Bill Interest Rate Swap 25Y	
IRS	AUDSM6AB30Y=	AUD Semi 6m Bank Bill Interest Rate Swap 30Y	
LBS	Derived Data 1Y	AUD 3s6s Basis Swap 1Y	Spread calculated as AUD 1Y Semi Swap Rate - AUD 1Y Quarterly Swap Rate (AUDSM6AB1Y – AUDQM3AB1Y)
LBS	Derived Data 2Y	AUD 3s6s Basis Swap 2Y	Spread calculated as AUD 2Y Semi Swap Rate - AUD 2Y Quarterly Swap Rate (AUDSM6AB2Y – AUDQM3AB2Y)
LBS	Derived Data 3Y	AUD 3s6s Basis Swap 3Y	Spread calculated as AUD 3Y Semi Swap Rate - AUD 3Y Quarterly Swap Rate (AUDSM6AB3Y – AUDQM3AB3Y)
LBS	Derived Data 4Y	AUD 3s6s Basis Swap 4Y	Spread calculated as AUD 4Y Semi Swap Rate - AUD 4Y Quarterly Swap Rate (AUDSM6AB4Y – AUDQM3AB4Y)
LBS	Derived Data 5Y	AUD 3s6s Basis Swap 5Y	Spread calculated as AUD 5Y Semi Swap Rate - AUD 5Y Quarterly Swap Rate (AUDSM6AB5Y – AUDQM3AB5Y)
LBS	Derived Data 7Y	AUD 3s6s Basis Swap 7Y	Spread calculated as AUD 7Y Semi Swap Rate - AUD 7Y Quarterly Swap Rate (AUDSM6AB7Y – AUDQM3AB7Y)
LBS	Derived Data 10Y	AUD 3s6s Basis Swap 10Y	Spread calculated as AUD 10Y Semi Swap Rate - AUD 10Y Quarterly Swap Rate (AUDSM6AB10Y – AUDQM3AB10Y)
LBS	Derived Data 12Y	AUD 3s6s Basis Swap 12Y	Spread calculated as AUD 10Y Semi Swap Rate - AUD 10Y Quarterly Swap Rate (AUDSM6AB10Y – AUDQM3AB10Y)
LBS	Derived Data 15Y	AUD 3s6s Basis Swap 15Y	Spread calculated as AUD 10Y Semi Swap Rate - AUD 10Y Quarterly Swap Rate (AUDSM6AB10Y – AUDQM3AB10Y)
LBS	Derived Data 20Y	AUD 3s6s Basis Swap 20Y	Spread calculated as AUD 10Y Semi Swap Rate - AUD 10Y Quarterly Swap Rate (AUDSM6AB10Y – AUDQM3AB10Y)
LBS	Derived Data 25Y	AUD 3s6s Basis Swap 25Y	Spread calculated as AUD 10Y Semi Swap Rate - AUD 10Y Quarterly Swap Rate (AUDSM6AB10Y – AUDQM3AB10Y)
LBS	Derived Data 30Y	AUD 3s6s Basis Swap 30Y	Spread calculated as AUD 10Y Semi Swap Rate - AUD 10Y Quarterly Swap Rate (AUDSM6AB10Y – AUDQM3AB10Y)
CCBS	AUUS3BSR3M=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR6M=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR9M=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR1Y=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR2Y=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR3Y=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR4Y=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR5Y=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR6Y=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR7Y=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR8Y=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR9Y=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR10Y=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR12Y=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR15Y=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR20Y=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR25Y=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR30Y=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
DBIQ			

## CHF LIBOR Curve - London Close (Discontinued)

Fixing Time – 4pm London Time

Primary Pricing Source – Refinitiv – for all identifiers

Classification	Primary Pricing Source Identifier- RIC	Description	Further Information
MMR	CHF1MFSR=	CHF Libor 1m	
MMR	CHF3MFSR=	CHF Libor 3m	
MMR	CHF6MFSR=	CHF Libor 6m	
IRS	CHFAB6L1Y=	CHF 1Y Swap rate v 6m CHF	
IRS	CHFAB6L2Y=	CHF 2Y Swap rate v 6m CHF	
IRS	CHFAB6L3Y=	CHF 3Y Swap rate v 6m CHF	
IRS	CHFAB6L4Y=	CHF 4Y Swap rate v 6m CHF	
IRS	CHFAB6L5Y=	CHF 5Y Swap rate v 6m CHF	
IRS	CHFAB6L6Y=	CHF 6Y Swap rate v 6m CHF	
IRS	CHFAB6L7Y=	CHF 7Y Swap rate v 6m CHF	
IRS	CHFAB6L8Y=	CHF 8Y Swap rate v 6m CHF	
IRS	CHFAB6L9Y=	CHF 9Y Swap rate v 6m CHF	
IRS	CHFAB6L10Y=	CHF 10Y Swap rate v 6m CHF	
IRS	CHFAB6L11Y=	CHF 11Y Swap rate v 6m CHF	
IRS	CHFAB6L12Y=	CHF 12Y Swap rate v 6m CHF	
IRS	CHFAB6L15Y=	CHF 15Y Swap rate v 6m CHF	
IRS	CHFAB6L20Y=	CHF 20Y Swap rate v 6m CHF	
IRS	CHFAB6L25Y=	CHF 25Y Swap rate v 6m CHF	
IRS	CHFAB6L30Y=	CHF 30Y Swap rate v 6m CHF	
CCBS	CHFCBS1Y=	CHF/USD 1Y Currency Basis Spread	Spread (over 3m CHF) for a tenor of 1Y against 3m USD
CCBS	CHFCBS2Y=	CHF/USD 2Y Currency Basis Spread	Spread (over 3m CHF) for a tenor of 2Y against 3m USD
CCBS	CHFCBS3Y=	CHF/USD 3Y Currency Basis Spread	Spread (over 3m CHF) for a tenor of 3Y against 3m USD
CCBS	CHFCBS4Y=	CHF/USD 4Y Currency Basis Spread	Spread (over 3m CHF) for a tenor of 4Y against 3m USD
CCBS	CHFCBS5Y=	CHF/USD 5Y Currency Basis Spread	Spread (over 3m CHF) for a tenor of 5Y against 3m USD
CCBS	CHFCBS6Y=	CHF/USD 6Y Currency Basis Spread	Spread (over 3m CHF) for a tenor of 6Y against 3m USD
CCBS	CHFCBS7Y=	CHF/USD 7Y Currency Basis Spread	Spread (over 3m CHF) for a tenor of 7Y against 3m USD
CCBS	CHFCBS8Y=	CHF/USD 8Y Currency Basis Spread	Spread (over 3m CHF) for a tenor of 8Y against 3m USD
CCBS	CHFCBS9Y=	CHF/USD 9Y Currency Basis Spread	Spread (over 3m CHF) for a tenor of 9Y against 3m USD
CCBS	CHFCBS10Y=	CHF/USD 10Y Currency Basis Spread	Spread (over 3m CHF) for a tenor of 10Y against 3m USD
CCBS	CHFCBS15Y=	CHF/USD 15Y Currency Basis Spread	Spread (over 3m CHF) for a tenor of 15Y against 3m USD
CCBS	CHFCBS20Y=	CHF/USD 20Y Currency Basis Spread	Spread (over 3m CHF) for a tenor of 20Y against 3m USD
OIS	CHF1YOIS=TWEB	CHF 1Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SARON
OIS	CHF2YOIS=TWEB	CHF 2Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SARON
OIS	CHF3YOIS=TWEB	CHF 3Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SARON
OIS	CHF5YOIS=TWEB	CHF 5Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SARON
OIS	CHF7YOIS=TWEB	CHF 7Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SARON
OIS	CHF10YOIS=TWEB	CHF 10Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SARON
OIS	CHF15YOIS=TWEB	CHF 15Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SARON
OIS	CHF20YOIS=TWEB	CHF 20Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SARON
OIS	CHF30YOIS=TWEB	CHF 30Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SARON

DBIQ

## CHF OIS Curve - London Close

Fixing Time – 4pm London Time

Primary Pricing Source – Refinitiv – for all identifiers

Classification	Primary Pricing Source Identifier- RIC	Description	Further Information
RFR	SARON.S	Swiss Average Rate Overnight	
OIS	CHF1MOIS=TWB	CHF 1M Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SARON
OIS	CHF2MOIS=TWB	CHF 2M Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SARON
OIS	CHF3MOIS=TWB	CHF 3M Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SARON
OIS	CHF4MOIS=TWB	CHF 4M Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SARON
OIS	CHF5MOIS=TWB	CHF 5M Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SARON
OIS	CHF6MOIS=TWB	CHF 6M Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SARON
OIS	CHF7MOIS=TWB	CHF 7M Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SARON
OIS	CHF8MOIS=TWB	CHF 8M Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SARON
OIS	CHF9MOIS=TWB	CHF 9M Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SARON
OIS	CHF10MOIS=TWB	CHF 10M Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SARON
OIS	CHF11MOIS=TWB	CHF 11M Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SARON
OIS	CHF12MOIS=TWB	CHF 12M Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SARON
OIS	CHF15MOIS=TWB	CHF 15M Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SARON
OIS	CHF18MOIS=TWB	CHF 18M Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SARON
OIS	CHF24MOIS=TWB	CHF 24M Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SARON
OIS	CHF3YOIS=TWB	CHF 3Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SARON
OIS	CHF4YOIS=TWB	CHF 4Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SARON
OIS	CHF5YOIS=TWB	CHF 5Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SARON
OIS	CHF6YOIS=TWB	CHF 6Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SARON
OIS	CHF7YOIS=TWB	CHF 7Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SARON
OIS	CHF8YOIS=TWB	CHF 8Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SARON
OIS	CHF9YOIS=TWB	CHF 9Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SARON
OIS	CHF10YOIS=TWB	CHF 10Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SARON
OIS	CHF12YOIS=TWB	CHF 12Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SARON
OIS	CHF15YOIS=TWB	CHF 15Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SARON
OIS	CHF20YOIS=TWB	CHF 20Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SARON
OIS	CHF25YOIS=TWB	CHF 25Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SARON
OIS	CHF30YOIS=TWB	CHF 30Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SARON
CCBS	CHUSSASR1Y=	CHF/USD SARON vs SOFR Currency Basis Swap	Quarterly ACT/360 SARON vs Quarterly ACT/360 SOFR
CCBS	CHUSSASR2Y=	CHF/USD SARON vs SOFR Currency Basis Swap	Quarterly ACT/360 SARON vs Quarterly ACT/360 SOFR
CCBS	CHUSSASR3Y=	CHF/USD SARON vs SOFR Currency Basis Swap	Quarterly ACT/360 SARON vs Quarterly ACT/360 SOFR
CCBS	CHUSSASR4Y=	CHF/USD SARON vs SOFR Currency Basis Swap	Quarterly ACT/360 SARON vs Quarterly ACT/360 SOFR
CCBS	CHUSSASR5Y=	CHF/USD SARON vs SOFR Currency Basis Swap	Quarterly ACT/360 SARON vs Quarterly ACT/360 SOFR
CCBS	CHUSSASR6Y=	CHF/USD SARON vs SOFR Currency Basis Swap	Quarterly ACT/360 SARON vs Quarterly ACT/360 SOFR
CCBS	CHUSSASR7Y=	CHF/USD SARON vs SOFR Currency Basis Swap	Quarterly ACT/360 SARON vs Quarterly ACT/360 SOFR
CCBS	CHUSSASR8Y=	CHF/USD SARON vs SOFR Currency Basis Swap	Quarterly ACT/360 SARON vs Quarterly ACT/360 SOFR
CCBS	CHUSSASR9Y=	CHF/USD SARON vs SOFR Currency Basis Swap	Quarterly ACT/360 SARON vs Quarterly ACT/360 SOFR
CCBS	CHUSSASR10Y=	CHF/USD SARON vs SOFR Currency Basis Swap	Quarterly ACT/360 SARON vs Quarterly ACT/360 SOFR
CCBS	CHUSSASR12Y=	CHF/USD SARON vs SOFR Currency Basis Swap	Quarterly ACT/360 SARON vs Quarterly ACT/360 SOFR
CCBS	CHUSSASR15Y=	CHF/USD SARON vs SOFR Currency Basis Swap	Quarterly ACT/360 SARON vs Quarterly ACT/360 SOFR
CCBS	CHUSSASR20Y=	CHF/USD SARON vs SOFR Currency Basis Swap	Quarterly ACT/360 SARON vs Quarterly ACT/360 SOFR
CCBS	CHUSSASR25Y=	CHF/USD SARON vs SOFR Currency Basis Swap	Quarterly ACT/360 SARON vs Quarterly ACT/360 SOFR
CCBS	CHUSSASR30Y=	CHF/USD SARON vs SOFR Currency Basis Swap	Quarterly ACT/360 SARON vs Quarterly ACT/360 SOFR

DBIQ



## NZD Curve - London Close (Discontinued)

Fixing Time – 4pm London Time

Primary Pricing Source – Refinitiv – for all identifiers

Classification	Primary Pricing Source Identifier-RIC	Description	Further Information
MMR	NZ1MBBFX=	New Zealand Bank Bill 1m FRA	<a href="http://www.nzfma.org/Site/data/default.aspx">http://www.nzfma.org/Site/data/default.aspx</a>
MMR	NZ3MBBFX=	New Zealand Bank Bill 3m FRA	<a href="http://www.nzfma.org/Site/data/default.aspx">http://www.nzfma.org/Site/data/default.aspx</a>
MMR	NZ6MBBFX=	New Zealand Bank Bill 6m FRA	<a href="http://www.nzfma.org/Site/data/default.aspx">http://www.nzfma.org/Site/data/default.aspx</a>
MMF	NBB< month code and year code>	1st to 4th Quarterly (expiry in Mar, Jun, Sep, Dec) NZD 90 Day Bank Bill Futures	<a href="http://www.nzfma.org/Site/data/default.aspx">http://www.nzfma.org/Site/data/default.aspx</a>
IRS	NZDSM3NB2Y=	NZD 2Y Swap rate v 3m NZD	
IRS	NZDSM3NB3Y=	NZD 3Y Swap rate v 3m NZD	
IRS	NZDSM3NB4Y=	NZD 4Y Swap rate v 3m NZD	
IRS	NZDSM3NB5Y=	NZD 5Y Swap rate v 3m NZD	
IRS	NZDSM3NB7Y=	NZD 7Y Swap rate v 3m NZD	
IRS	NZDSM3NB10Y=	NZD 10Y Swap rate v 3m NZD	
IRS	NZDSM3NB15Y=	NZD 15Y Swap rate v 3m NZD	
CCBS	NZDCBS1Y=	NZD/USD 1Y Currency Basis Spread	Spread (over 3m NZD) for a tenor of 1Y against 3m USD
CCBS	NZDCBS2Y=	NZD/USD 2Y Currency Basis Spread	Spread (over 3m NZD) for a tenor of 2Y against 3m USD
CCBS	NZDCBS3Y=	NZD/USD 3Y Currency Basis Spread	Spread (over 3m NZD) for a tenor of 3Y against 3m USD
CCBS	NZDCBS4Y=	NZD/USD 4Y Currency Basis Spread	Spread (over 3m NZD) for a tenor of 4Y against 3m USD
CCBS	NZDCBS5Y=	NZD/USD 5Y Currency Basis Spread	Spread (over 3m NZD) for a tenor of 5Y against 3m USD
CCBS	NZDCBS7Y=	NZD/USD 7Y Currency Basis Spread	Spread (over 3m NZD) for a tenor of 7Y against 3m USD
CCBS	NZDCBS10Y=	NZD/USD 10Y Currency Basis Spread	Spread (over 3m NZD) for a tenor of 10Y against 3m USD
CCBS	NZDCBS15Y=	NZD/USD 15Y Currency Basis Spread	Spread (over 3m NZD) for a tenor of 15Y against 3m USD

DBIQ

## CAD Curve - London Close

Fixing Time – 4pm London Time

Primary Pricing Source – Refinitiv – for all identifiers

Classification	Primary Pricing Source Identifier- RIC	Description	Further Information
MMR	CA1MBAFIX=	Canadian Dollar 1 Month Interest Rate Fixing	
MMR	CA2MBAFIX=	Canadian Dollar 2 Month Interest Rate Fixing	
MMR	CA3MBAFIX=	Canadian Dollar 3 Month Interest Rate Fixing	
MMF	BAX< month code and year code>	1st to 6th Quarterly (expiry in Mar, Jun, Sep, Dec) 3-month Canadian Bankers Acceptance Futures	
IRS	CADSB3BA2Y=	CAD 2Y Swap rate v 3m CAD	
IRS	CADSB3BA3Y=	CAD 3Y Swap rate v 3m CAD	
IRS	CADSB3BA4Y=	CAD 4Y Swap rate v 3m CAD	
IRS	CADSB3BA5Y=	CAD 5Y Swap rate v 3m CAD	
IRS	CADSB3BA6Y=	CAD 6Y Swap rate v 3m CAD	
IRS	CADSB3BA7Y=	CAD 7Y Swap rate v 3m CAD	
IRS	CADSB3BA8Y=	CAD 8Y Swap rate v 3m CAD	
IRS	CADSB3BA9Y=	CAD 9Y Swap rate v 3m CAD	
IRS	CADSB3BA10Y=	CAD 10Y Swap rate v 3m CAD	
IRS	CADSB3BA12Y=	CAD 12Y Swap rate v 3m CAD	
IRS	CADSB3BA15Y=	CAD 15Y Swap rate v 3m CAD	
IRS	CADSB3BA20Y=	CAD 20Y Swap rate v 3m CAD	
IRS	CADSB3BA25Y=	CAD 25Y Swap rate v 3m CAD	
IRS	CADSB3BA30Y=	CAD 30Y Swap rate v 3m CAD	
CCBS	CAUS3CSR3M=GCMN	CAD/USD CDOR vs SOFR 3M Currency Basis Swap Spread	Quarterly ACT/365 3M CDOR vs Quarterly ACT/360 SOFR
CCBS	CAUS3CSR6M=GCMN	CAD/USD CDOR vs SOFR 6M Currency Basis Swap Spread	Quarterly ACT/365 3M CDOR vs Quarterly ACT/360 SOFR
CCBS	CAUS3CSR9M=GCMN	CAD/USD CDOR vs SOFR 9M Currency Basis Swap Spread	Quarterly ACT/365 3M CDOR vs Quarterly ACT/360 SOFR
CCBS	CAUS3CSR1Y=GCMN	CAD/USD CDOR vs SOFR 1Y Currency Basis Swap Spread	Quarterly ACT/365 3M CDOR vs Quarterly ACT/360 SOFR
CCBS	CAUS3CSR18M=GCMN	CAD/USD CDOR vs SOFR 18M Currency Basis Swap Spread	Quarterly ACT/365 3M CDOR vs Quarterly ACT/360 SOFR
CCBS	CAUS3CSR2Y=GCMN	CAD/USD CDOR vs SOFR 2Y Currency Basis Swap Spread	Quarterly ACT/365 3M CDOR vs Quarterly ACT/360 SOFR
CCBS	CAUS3CSR3Y=GCMN	CAD/USD CDOR vs SOFR 3Y Currency Basis Swap Spread	Quarterly ACT/365 3M CDOR vs Quarterly ACT/360 SOFR
CCBS	CAUS3CSR4Y=GCMN	CAD/USD CDOR vs SOFR 4Y Currency Basis Swap Spread	Quarterly ACT/365 3M CDOR vs Quarterly ACT/360 SOFR
CCBS	CAUS3CSR5Y=GCMN	CAD/USD CDOR vs SOFR 5Y Currency Basis Swap Spread	Quarterly ACT/365 3M CDOR vs Quarterly ACT/360 SOFR
CCBS	CAUS3CSR6Y=GCMN	CAD/USD CDOR vs SOFR 6Y Currency Basis Swap Spread	Quarterly ACT/365 3M CDOR vs Quarterly ACT/360 SOFR
CCBS	CAUS3CSR7Y=GCMN	CAD/USD CDOR vs SOFR 7Y Currency Basis Swap Spread	Quarterly ACT/365 3M CDOR vs Quarterly ACT/360 SOFR
CCBS	CAUS3CSR8Y=GCMN	CAD/USD CDOR vs SOFR 8Y Currency Basis Swap Spread	Quarterly ACT/365 3M CDOR vs Quarterly ACT/360 SOFR
CCBS	CAUS3CSR9Y=GCMN	CAD/USD CDOR vs SOFR 9Y Currency Basis Swap Spread	Quarterly ACT/365 3M CDOR vs Quarterly ACT/360 SOFR
CCBS	CAUS3CSR10Y=GCMN	CAD/USD CDOR vs SOFR 10Y Currency Basis Swap Spread	Quarterly ACT/365 3M CDOR vs Quarterly ACT/360 SOFR
CCBS	CAUS3CSR12Y=GCMN	CAD/USD CDOR vs SOFR 12Y Currency Basis Swap Spread	Quarterly ACT/365 3M CDOR vs Quarterly ACT/360 SOFR
CCBS	CAUS3CSR15Y=GCMN	CAD/USD CDOR vs SOFR 15Y Currency Basis Swap Spread	Quarterly ACT/365 3M CDOR vs Quarterly ACT/360 SOFR
CCBS	CAUS3CSR20Y=GCMN	CAD/USD CDOR vs SOFR 20Y Currency Basis Swap Spread	Quarterly ACT/365 3M CDOR vs Quarterly ACT/360 SOFR
CCBS	CAUS3CSR25Y=GCMN	CAD/USD CDOR vs SOFR 25Y Currency Basis Swap Spread	Quarterly ACT/365 3M CDOR vs Quarterly ACT/360 SOFR
CCBS	CAUS3CSR30Y=GCMN	CAD/USD CDOR vs SOFR 30Y Currency Basis Swap Spread	Quarterly ACT/365 3M CDOR vs Quarterly ACT/360 SOFR

DBIQ

## NOK Curve - Local Close

Fixing Time – 4pm Central European Time (Effective from 27-April-2018, prior to this date data was snapped at 4pm London Time)

Primary Pricing Source – Refinitiv – for all identifiers

Classification	Primary Pricing Source Identifier- RIC	Description	Further Information
MMR	OINOK1MD=	NIBOR 1m	
MMR	OINOK3MD=	NIBOR 3m	
MMR	OINOK6MD=	NIBOR 6m	
IRS	NOKAB6O1Y=	NOK 1Y Swap rate v 6m NOK	
IRS	NOKAB6O2Y=	NOK 2Y Swap rate v 6m NOK	
IRS	NOKAB6O3Y=	NOK 3Y Swap rate v 6m NOK	
IRS	NOKAB6O4Y=	NOK 4Y Swap rate v 6m NOK	
IRS	NOKAB6O5Y=	NOK 5Y Swap rate v 6m NOK	
IRS	NOKAB6O6Y=	NOK 6Y Swap rate v 6m NOK	
IRS	NOKAB6O7Y=	NOK 7Y Swap rate v 6m NOK	
IRS	NOKAB6O8Y=	NOK 8Y Swap rate v 6m NOK	
IRS	NOKAB6O9Y=	NOK 9Y Swap rate v 6m NOK	
IRS	NOKAB6O10Y=	NOK 10Y Swap rate v 6m NOK	
IRS	NOKAB6O15Y=	NOK 15Y Swap rate v 6m NOK	

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DBIQ

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## DKK Curve - Local Close

Fixing Time – 4:15pm Central European Time (Effective from 27-April-2018, prior to this date data was snapped at 4pm London Time)

Primary Pricing Source – Refinitiv – for all identifiers

Classification	Primary Pricing Source Identifier- RIC	Description	Further Information
MMR	CIDKK1MD=	CIBOR 1m	
MMR	CIDKK3MD=	CIBOR 3m	
MMR	CIDKK6MD=	CIBOR 6m	
MMR	CIDKK9MD=	CIBOR 9m	
IRS	DKKAB6C1Y=	DKK 1Y Swap rate v 6m DKK	
IRS	DKKAB6C2Y=	DKK 2Y Swap rate v 6m DKK	
IRS	DKKAB6C3Y=	DKK 3Y Swap rate v 6m DKK	
IRS	DKKAB6C4Y=	DKK 4Y Swap rate v 6m DKK	
IRS	DKKAB6C5Y=	DKK 5Y Swap rate v 6m DKK	
IRS	DKKAB6C6Y=	DKK 6Y Swap rate v 6m DKK	
IRS	DKKAB6C7Y=	DKK 7Y Swap rate v 6m DKK	
IRS	DKKAB6C8Y=	DKK 8Y Swap rate v 6m DKK	
IRS	DKKAB6C9Y=	DKK 9Y Swap rate v 6m DKK	
IRS	DKKAB6C10Y=	DKK 10Y Swap rate v 6m DKK	
IRS	DKKAB6C12Y=	DKK 12Y Swap rate v 6m DKK	
IRS	DKKAB6C15Y=	DKK 15Y Swap rate v 6m DKK	
IRS	DKKAB6C20Y=	DKK 20Y Swap rate v 6m DKK	
IRS	DKKAB6C25Y=	DKK 25Y Swap rate v 6m DKK	
IRS	DKKAB6C30Y=	DKK 30Y Swap rate v 6m DKK	

DBIQ

## SEK Curve - Local Close

Fixing Time – 4:15pm Central European Time (Effective from 27-April-2018, prior to this date data was snapped at 4pm London Time)

Primary Pricing Source – Refinitiv – for all identifiers

Classification	Primary Pricing Source Identifier- RIC	Description	Further Information
MMR	STISEK1MDFI=	STIBOR Fix 1m	
MMR	STISEK3MDFI=	STIBOR Fix 3m	
MMR	STISEK6MDFI=	STIBOR Fix 6m	
IRS	SEKAB3S1Y=	SEK 1Y Swap rate v 3m SEK	
IRS	SEKAB3S2Y=	SEK 2Y Swap rate v 3m SEK	
IRS	SEKAB3S3Y=	SEK 3Y Swap rate v 3m SEK	
IRS	SEKAB3S4Y=	SEK 4Y Swap rate v 3m SEK	
IRS	SEKAB3S5Y=	SEK 5Y Swap rate v 3m SEK	
IRS	SEKAB3S6Y=	SEK 6Y Swap rate v 3m SEK	
IRS	SEKAB3S7Y=	SEK 7Y Swap rate v 3m SEK	
IRS	SEKAB3S8Y=	SEK 8Y Swap rate v 3m SEK	
IRS	SEKAB3S9Y=	SEK 9Y Swap rate v 3m SEK	
IRS	SEKAB3S10Y=	SEK 10Y Swap rate v 3m SEK	
IRS	SEKAB3S12Y=	SEK 12Y Swap rate v 3m SEK	
IRS	SEKAB3S15Y=	SEK 15Y Swap rate v 3m SEK	
IRS	SEKAB3S20Y=	SEK 20Y Swap rate v 3m SEK	
IRS	SEKAB3S30Y=	SEK 30Y Swap rate v 3m SEK	
DBIQ			

## SAR Curve - London Close (Discontinued)

Fixing Time – 4pm London Time

Primary Pricing Source – Refinitiv – for all identifiers

Classification	Primary Pricing Source Identifier- RIC	Description	Further Information
MMR	SAR3MD=	Saudi Arabian Riyal 3m Deposit	
IRS	SARAM3L1Y=TRC	Saudi Arabian Riyal 1Y Swap Rate vs 3m SAR	
IRS	SARAM3L2Y=TRC	Saudi Arabian Riyal 2Y Swap Rate vs 3m SAR	
IRS	SARAM3L3Y=TRC	Saudi Arabian Riyal 3Y Swap Rate vs 3m SAR	
IRS	SARAM3L4Y=TRC	Saudi Arabian Riyal 4Y Swap Rate vs 3m SAR	
IRS	SARAM3L5Y=TRC	Saudi Arabian Riyal 5Y Swap Rate vs 3m SAR	
IRS	SARAM3L7Y=TRC	Saudi Arabian Riyal 7Y Swap Rate vs 3m SAR	
IRS	SARAM3L10Y=TRC	Saudi Arabian Riyal 10Y Swap Rate vs 3m SAR	

DBIQ



## ZAR Curve - London Close

Fixing Time – 4pm London Time

Primary Pricing Source – Refinitiv – for all identifiers

Classification	Primary Pricing Source Identifier- RIC	Description	Further Information
MMR	ZAR3MD=	South African Rand 3m Deposit	
IRS	ZARQB3ZB1Y=	South African Rand 1Y Swap Rate vs 3m ZAR	
IRS	ZARQB3ZB2Y=	South African Rand 2Y Swap Rate vs 3m ZAR	
IRS	ZARQB3ZB3Y=	South African Rand 3Y Swap Rate vs 3m ZAR	
IRS	ZARQB3ZB4Y=	South African Rand 4Y Swap Rate vs 3m ZAR	
IRS	ZARQB3ZB5Y=	South African Rand 5Y Swap Rate vs 3m ZAR	
IRS	ZARQB3ZB6Y=	South African Rand 6Y Swap Rate vs 3m ZAR	
IRS	ZARQB3ZB7Y=	South African Rand 7Y Swap Rate vs 3m ZAR	
IRS	ZARQB3ZB8Y=	South African Rand 8Y Swap Rate vs 3m ZAR	
IRS	ZARQB3ZB9Y=	South African Rand 9Y Swap Rate vs 3m ZAR	
IRS	ZARQB3ZB10Y=	South African Rand 10Y Swap Rate vs 3m ZAR	
IRS	ZARQB3ZB12Y=	South African Rand 12Y Swap Rate vs 3m ZAR	
IRS	ZARQB3ZB15Y=	South African Rand 15Y Swap Rate vs 3m ZAR	
IRS	ZARQB3ZB20Y=	South African Rand 20Y Swap Rate vs 3m ZAR	
IRS	ZARQB3ZB25Y=	South African Rand 25Y Swap Rate vs 3m ZAR	
IRS	ZARQB3ZB30Y=	South African Rand 30Y Swap Rate vs 3m ZAR	
DBIQ			

## TRY Curve - London Close (Discontinued)

Fixing Time – 4pm London Time

Primary Pricing Source – Refinitiv – for all identifiers

Classification	Primary Pricing Source Identifier-RIC	Description	Further Information
MMR	ISTR3MD=	Turkish Lira 3m TRYIBOR	
CCBS	TRUSAM3L1Y=	TRY 1Y Cross Currency Interest Rate Swap Rate vs 3m USD	
CCBS	TRUSAM3L2Y=	TRY 2Y Cross Currency Interest Rate Swap Rate vs 3m USD	
CCBS	TRUSAM3L3Y=	TRY 3Y Cross Currency Interest Rate Swap Rate vs 3m USD	
CCBS	TRUSAM3L4Y=	TRY 4Y Cross Currency Interest Rate Swap Rate vs 3m USD	
CCBS	TRUSAM3L5Y=	TRY 5Y Cross Currency Interest Rate Swap Rate vs 3m USD	

DBIQ

## BRL Curve - London Close (Discontinued)

Fixing Time – 4pm London Time

Primary Pricing Source – Refinitiv – for all identifiers

Classifi cation	Primary Pricing Source Identifier- RIC	Description	Further Information
MMR	DI< month code and year code>	1st to 22nd Monthly BMF 1 Day Interbanking Deposits	

## USD LIBOR Curve – NYC Close (Discontinued)

Fixing Time – 3pm NYC Time

Primary Pricing Source – Refinitiv – for all identifiers

Classification	Primary Pricing Source Identifier- RIC	Description	Further Information
MMR	USDLIBOR3M=	USD Libor 3m	
MMF	ED< month code and year code>	1st to 12th Quarterly (expiry in Mar, Jun, Sep, Dec) Eurodollar Futures Contracts	
IRS	USDSB3L4Y=TWEB	USD 4Y Swap rate v 3m USD	
IRS	USDSB3L5Y=TWEB	USD 5Y Swap rate v 3m USD	
IRS	USDSB3L6Y=TWEB	USD 6Y Swap rate v 3m USD	
IRS	USDSB3L7Y=TWEB	USD 7Y Swap rate v 3m USD	
IRS	USDSB3L8Y=TWEB	USD 8Y Swap rate v 3m USD	
IRS	USDSB3L9Y=TWEB	USD 9Y Swap rate v 3m USD	
IRS	USDSB3L10Y=TWEB	USD 10Y Swap rate v 3m USD	
IRS	USDSB3L12Y=TWEB	USD 12Y Swap rate v 3m USD	
IRS	USDSB3L15Y=TWEB	USD 15Y Swap rate v 3m USD	
IRS	USDSB3L20Y=TWEB	USD 20Y Swap rate v 3m USD	
IRS	USDSB3L25Y=TWEB	USD 25Y Swap rate v 3m USD	
IRS	USDSB3L30Y=TWEB	USD 30Y Swap rate v 3m USD	

DBIQ

## USD OIS Curve - NYC Close

Fixing Time – 3pm NYC Time

Primary Pricing Source – Refinitiv – for all identifiers

Classification	Primary Pricing Source Identifier- RIC	Description	Further Information
RFR	USDSOFR=	US Dollar Secured Overnight Financing Rate SOFR	
MMF	SRA< month code and year code>	2 <sup>nd</sup> to 9 <sup>th</sup> CME 3 Month SOFR Index Interest Rate Futures (expiry in Mar, Jun, Sep, Dec each year)	
OIS	USDSROIS1M=TWB	USD 1M Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS2M=TWB	USD 2M Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS3M=TWB	USD 3M Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS4M=TWB	USD 4M Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS5M=TWB	USD 5M Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS6M=TWB	USD 6M Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS7M=TWB	USD 7M Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS8M=TWB	USD 8M Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS9M=TWB	USD 9M Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS10M=TWB	USD 10M Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS11M=TWB	USD 11M Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS1Y=TWB	USD 1Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS15M=TWB	USD 15M Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS18M=TWB	USD 18M Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS2Y=TWB	USD 2Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS3Y=TWB	USD 3Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS4Y=TWB	USD 4Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS5Y=TWB	USD 5Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS6Y=TWB	USD 6Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS7Y=TWB	USD 7Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS8Y=TWB	USD 8Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS9Y=TWB	USD 9Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS10Y=TWB	USD 10Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS11Y=TWB	USD 11Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS12Y=TWB	USD 12Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS15Y=TWB	USD 15Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS20Y=TWB	USD 20Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS25Y=TWB	USD 25Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS30Y=TWB	USD 30Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS40Y=TWB	USD 40Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR

DBIQ

## MXN Curve – NYC Close

Fixing Time – 3pm NYC Time

Primary Pricing Source – Refinitiv – for all identifiers

Classification	Primary Pricing Source Identifier- RIC	Description	Further Information
MMR	MXTIIE1M=RR	Mexican Peso TIIE Interbank Rate	
IRS	MXNMB1T3M=	Mexican Peso 3m Interest Rate Swap	MXN Fixed Monthly Act/360 vs Floating Actual/360 TIIE 28d
IRS	MXNMB1T6M=	Mexican Peso 6m Interest Rate Swap	MXN Fixed Monthly Act/360 vs Floating Actual/360 TIIE 28d
IRS	MXNMB1T9M=	Mexican Peso 9m Interest Rate Swap	MXN Fixed Monthly Act/360 vs Floating Actual/360 TIIE 28d
IRS	MXNMB1T13M=	Mexican Peso 13m Interest Rate Swap	MXN Fixed Monthly Act/360 vs Floating Actual/360 TIIE 28d
IRS	MXNMB1T26M=	Mexican Peso 26m Interest Rate Swap	MXN Fixed Monthly Act/360 vs Floating Actual/360 TIIE 28d
IRS	MXNMB1T39M=	Mexican Peso 39m Interest Rate Swap	MXN Fixed Monthly Act/360 vs Floating Actual/360 TIIE 28d
IRS	MXNMB1T52M=	Mexican Peso 52m Interest Rate Swap	MXN Fixed Monthly Act/360 vs Floating Actual/360 TIIE 28d
IRS	MXNMB1T65M=	Mexican Peso 65m Interest Rate Swap	MXN Fixed Monthly Act/360 vs Floating Actual/360 TIIE 28d
IRS	MXNMB1T91M=	Mexican Peso 91m Interest Rate Swap	MXN Fixed Monthly Act/360 vs Floating Actual/360 TIIE 28d
IRS	MXNMB1T130M=	Mexican Peso 130m Interest Rate Swap	MXN Fixed Monthly Act/360 vs Floating Actual/360 TIIE 28d
IRS	MXNMB1T195M=	Mexican Peso 195m Interest Rate Swap	MXN Fixed Monthly Act/360 vs Floating Actual/360 TIIE 28d
IRS	MXNMB1T260M=	Mexican Peso 260m Interest Rate Swap	MXN Fixed Monthly Act/360 vs Floating Actual/360 TIIE 28d
IRS	MXNMB1T390M=	Mexican Peso 390m Interest Rate Swap	MXN Fixed Monthly Act/360 vs Floating Actual/360 TIIE 28d

DBIQ



## Muni LIBOR Curve – NYC Close (Discontinued)

Fixing Time – 3pm NYC Time

Primary Pricing Source – Refinitiv – for all identifiers

Classification	Primary Pricing Source Identifier- RIC	Description	Further Information
MMR	USDLIBOR3M=	USD Libor 3m	
MMF	ED< month code and year code>	1st to 12th Quarterly (expiry in Mar, Jun, Sep, Dec) Eurodollar Futures Contracts	
IRS	USDSB3L4Y=TWEB	USD 4Y Swap rate v 3m USD	
IRS	USDSB3L5Y=TWEB	USD 5Y Swap rate v 3m USD	
IRS	USDSB3L6Y=TWEB	USD 6Y Swap rate v 3m USD	
IRS	USDSB3L7Y=TWEB	USD 7Y Swap rate v 3m USD	
IRS	USDSB3L8Y=TWEB	USD 8Y Swap rate v 3m USD	
IRS	USDSB3L9Y=TWEB	USD 9Y Swap rate v 3m USD	
IRS	USDSB3L10Y=TWEB	USD 10Y Swap rate v 3m USD	
IRS	USDSB3L12Y=TWEB	USD 12Y Swap rate v 3m USD	
IRS	USDSB3L15Y=TWEB	USD 15Y Swap rate v 3m USD	
IRS	USDSB3L20Y=TWEB	USD 20Y Swap rate v 3m USD	
IRS	USDSB3L25Y=TWEB	USD 25Y Swap rate v 3m USD	
IRS	USDSB3L30Y=TWEB	USD 30Y Swap rate v 3m USD	
MUNI	USMN1Y=SX	1Y BMA Muni Rate % of 1Y LIBOR rate	
MUNI	USMN2Y=SX	2Y BMA Muni Rate % of 2Y LIBOR rate	
MUNI	USMN3Y=SX	3Y BMA Muni Rate % of 3Y LIBOR rate	
MUNI	USMN4Y=SX	4Y BMA Muni Rate % of 4Y LIBOR rate	
MUNI	USMN5Y=SX	5Y BMA Muni Rate % of 5Y LIBOR rate	
MUNI	USMN7Y=SX	7Y BMA Muni Rate % of 7Y LIBOR rate	
MUNI	USMN10Y=SX	10Y BMA Muni Rate % of 10Y LIBOR rate	
MUNI	USMN12Y=SX	12Y BMA Muni Rate % of 12Y LIBOR rate	
MUNI	USMN15Y=SX	15Y BMA Muni Rate % of 15Y LIBOR rate	
MUNI	USMN20Y=SX	20Y BMA Muni Rate % of 20Y LIBOR rate	
MUNI	USMN25Y=SX	25Y BMA Muni Rate % of 25Y LIBOR rate	
MUNI	USMN30Y=SX	30Y BMA Muni Rate % of 30Y LIBOR rate	
DBIQ			

## Muni OIS Curve - NYC Close

Fixing Time – 3pm NYC Time

Primary Pricing Source – Refinitiv – for all identifiers

Classification	Primary Pricing Source Identifier- RIC	Description	Further Information
RFR	USDSOFR=	US Dollar Secured Overnight Financing Rate	
MMF	SRA< month code and year code>	SOFR 2 <sup>nd</sup> to 9 <sup>th</sup> CME 3 Month SOFR Index Interest Rate Futures (expiry in Mar, Jun, Sep, Dec each year)	
OIS	USDSROIS1M=TWB	USD 1M Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS2M=TWB	USD 2M Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS3M=TWB	USD 3M Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
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OIS	USDSROIS5M=TWB	USD 5M Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS6M=TWB	USD 6M Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS7M=TWB	USD 7M Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
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OIS	USDSROIS25Y=TWB	USD 25Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS30Y=TWB	USD 30Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS40Y=TWB	USD 40Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
MUNI	USDSRSIF1Y=SX	1Y BMA Muni Rate % of 1Y USD OIS Swap Rate	
MUNI	USDSRSIF2Y=SX	2Y BMA Muni Rate % of 1Y USD OIS Swap Rate	
MUNI	USDSRSIF3Y=SX	3Y BMA Muni Rate % of 1Y USD OIS Swap Rate	
MUNI	USDSRSIF4Y=SX	4Y BMA Muni Rate % of 1Y USD OIS Swap Rate	
MUNI	USDSRSIF5Y=SX	5Y BMA Muni Rate % of 1Y USD OIS Swap Rate	
MUNI	USDSRSIF7Y=SX	7Y BMA Muni Rate % of 1Y USD OIS Swap Rate	
MUNI	USDSRSIF10Y=SX	10Y BMA Muni Rate % of 1Y USD OIS Swap Rate	
MUNI	USDSRSIF12Y=SX	12Y BMA Muni Rate % of 1Y USD OIS Swap Rate	
MUNI	USDSRSIF15Y=SX	15Y BMA Muni Rate % of 1Y USD OIS Swap Rate	
MUNI	USDSRSIF20Y=SX	20Y BMA Muni Rate % of 1Y USD OIS Swap Rate	
MUNI	USDSRSIF25Y=SX	25Y BMA Muni Rate % of 1Y USD OIS Swap Rate	
MUNI	USDSRSIF30Y=SX	30Y BMA Muni Rate % of 1Y USD OIS Swap Rate	

DBIQ

## USD Curve – Singapore Close (Discontinued)

Fixing Time – 4pm SPG Time

Primary Pricing Source – Refinitiv – for all identifiers

Classification	Primary Pricing Source Identifier- RIC	Description	Further Information
MMR	USDLIBOR1M=	USD Libor 1m	
MMR	USDLIBOR3M=	USD Libor 3m	
MMR	USDLIBOR6M=	USD Libor 6m	
IRS	USDSB3L1Y=TWEB	USD 1Y Swap rate v 3m USD	
IRS	USDSB3L2Y=TWEB	USD 2Y Swap rate v 3m USD	
IRS	USDSB3L3Y=TWEB	USD 3Y Swap rate v 3m USD	
IRS	USDSB3L4Y=TWEB	USD 4Y Swap rate v 3m USD	
IRS	USDSB3L5Y=TWEB	USD 5Y Swap rate v 3m USD	
IRS	USDSB3L6Y=TWEB	USD 6Y Swap rate v 3m USD	
IRS	USDSB3L7Y=TWEB	USD 7Y Swap rate v 3m USD	
IRS	USDSB3L8Y=TWEB	USD 8Y Swap rate v 3m USD	
IRS	USDSB3L9Y=TWEB	USD 9Y Swap rate v 3m USD	
IRS	USDSB3L10Y=TWEB	USD 10Y Swap rate v 3m USD	
IRS	USDSB3L12Y=TWEB	USD 12Y Swap rate v 3m USD	
IRS	USDSB3L15Y=TWEB	USD 15Y Swap rate v 3m USD	
IRS	USDSB3L20Y=TWEB	USD 20Y Swap rate v 3m USD	
IRS	USDSB3L25Y=TWEB	USD 25Y Swap rate v 3m USD	
IRS	USDSB3L30Y=TWEB	USD 30Y Swap rate v 3m USD	
IRS	USDSB3L40Y=TWEB	USD 40Y Swap rate v 3m USD	

DBIQ

## USD OIS Curve - Singapore Close

Fixing Time – 4pm SPG Time

Primary Pricing Source – Refinitiv – for all identifiers

Classification	Primary Pricing Source Identifier- RIC	Description	Further Information
RFR	USDSOFR=	US Dollar Secured Overnight Financing Rate SOFR	
MMF	SRA< month code and year code>	2 <sup>nd</sup> to 9 <sup>th</sup> CME 3 Month SOFR Index Interest Rate Futures (expiry in Mar, Jun, Sep, Dec each year)	
OIS	USDSROIS1M=TWB	USD 1M Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS2M=TWB	USD 2M Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS3M=TWB	USD 3M Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS4M=TWB	USD 4M Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS5M=TWB	USD 5M Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS6M=TWB	USD 6M Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS7M=TWB	USD 7M Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS8M=TWB	USD 8M Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS9M=TWB	USD 9M Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS10M=TWB	USD 10M Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS11M=TWB	USD 11M Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS1Y=TWB	USD 1Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS15M=TWB	USD 15M Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS18M=TWB	USD 18M Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS2Y=TWB	USD 2Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS3Y=TWB	USD 3Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS4Y=TWB	USD 4Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS5Y=TWB	USD 5Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS6Y=TWB	USD 6Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS7Y=TWB	USD 7Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS8Y=TWB	USD 8Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS9Y=TWB	USD 9Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS10Y=TWB	USD 10Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS11Y=TWB	USD 11Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS12Y=TWB	USD 12Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS15Y=TWB	USD 15Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS20Y=TWB	USD 20Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS25Y=TWB	USD 25Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS30Y=TWB	USD 30Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR
OIS	USDSROIS40Y=TWB	USD 40Y Overnight Index Swap	Annual ACT/360 FIXED vs Annual ACT/360 SOFR

DBIQ

## SGD LIBOR Curve – Singapore Close (Discontinued)

Fixing Time – 4pm SGP Time

Primary Pricing Source – Refinitiv – for all identifiers

Classification	Primary Pricing Source Identifier- RIC	Description	Further Information
MMR	SISGD1MD=ABSG	Singapore Dollar 1 Month SIBOR	
MMR	SISGD3MD=ABSG	Singapore Dollar 3 Month SIBOR	
MMR	SISGD6MD=ABSG	Singapore Dollar 6 Month SIBOR	
IRS	SGDSB6SO1Y=	Singapore Dollar 1 Year Interest Rate Swap	
IRS	SGDSB6SO18M=	Singapore Dollar 18 Month Interest Rate Swap	
IRS	SGDSB6SO2Y=	Singapore Dollar 2 Year Interest Rate Swap	
IRS	SGDSB6SO3Y=	Singapore Dollar 3 Year Interest Rate Swap	
IRS	SGDSB6SO4Y=	Singapore Dollar 4 Year Interest Rate Swap	
IRS	SGDSB6SO5Y=	Singapore Dollar 5 Year Interest Rate Swap	
IRS	SGDSB6SO6Y=	Singapore Dollar 6 Year Interest Rate Swap	
IRS	SGDSB6SO7Y=	Singapore Dollar 7 Year Interest Rate Swap	
IRS	SGDSB6SO10Y=	Singapore Dollar 10 Year Interest Rate Swap	
IRS	SGDSB6SO12Y=	Singapore Dollar 12 Year Interest Rate Swap	
IRS	SGDSB6SO15Y=	Singapore Dollar 15 Year Interest Rate Swap	
IRS	SGDSB6SO20Y=	Singapore Dollar 20 Year Interest Rate Swap	
IRS	SGDSB6SO30Y=	Singapore Dollar 30 Year Interest Rate Swap	

DBIQ

## SGD OIS Curve – Singapore Close

Fixing Time – 4pm SGP Time

Primary Pricing Source – Refinitiv – for all identifiers

Classification	Primary Pricing Source Identifier- RIC	Description	Further Information
RFR	SORA=MAST	Singapore Overnight Rate Average (SORA)	
IRS	SGDSRA1MOIS=	Singapore Dollar 1 Month SORA Overnight Index Swap	Semi-Annual ACT/365 FIXED vs Semi-Annual ACT/365 SORA
IRS	SGDSRA2MOIS=	Singapore Dollar 2 Month SORA Overnight Index Swap	Semi-Annual ACT/365 FIXED vs Semi-Annual ACT/365 SORA
IRS	SGDSRA3MOIS=	Singapore Dollar 3 Month SORA Overnight Index Swap	Semi-Annual ACT/365 FIXED vs Semi-Annual ACT/365 SORA
IRS	SGDSRA6MOIS=	Singapore Dollar 6 Month SORA Overnight Index Swap	Semi-Annual ACT/365 FIXED vs Semi-Annual ACT/365 SORA
IRS	SGDSRA1YOIS=	Singapore Dollar 1 Year SORA Overnight Index Swap	Semi-Annual ACT/365 FIXED vs Semi-Annual ACT/365 SORA
IRS	SGDSRA18MOIS=	Singapore Dollar 18 Month SORA Overnight Index Swap	Semi-Annual ACT/365 FIXED vs Semi-Annual ACT/365 SORA
IRS	SGDSRA2YOIS=	Singapore Dollar 2 Year SORA Overnight Index Swap	Semi-Annual ACT/365 FIXED vs Semi-Annual ACT/365 SORA
IRS	SGDSRA3YOIS=	Singapore Dollar 3 Year SORA Overnight Index Swap	Semi-Annual ACT/365 FIXED vs Semi-Annual ACT/365 SORA
IRS	SGDSRA4YOIS=	Singapore Dollar 4 Year SORA Overnight Index Swap	Semi-Annual ACT/365 FIXED vs Semi-Annual ACT/365 SORA
IRS	SGDSRA5YOIS=	Singapore Dollar 5 Year SORA Overnight Index Swap	Semi-Annual ACT/365 FIXED vs Semi-Annual ACT/365 SORA
IRS	SGDSRA6YOIS=	Singapore Dollar 6 Year SORA Overnight Index Swap	Semi-Annual ACT/365 FIXED vs Semi-Annual ACT/365 SORA
IRS	SGDSRA7YOIS=	Singapore Dollar 7 Year SORA Overnight Index Swap	Semi-Annual ACT/365 FIXED vs Semi-Annual ACT/365 SORA
IRS	SGDSRA10YOIS=	Singapore Dollar 10 Year SORA Overnight Index Swap	Semi-Annual ACT/365 FIXED vs Semi-Annual ACT/365 SORA

DBIQ

## HKD Curve – Singapore Close

Fixing Time – 4pm SGP Time

Primary Pricing Source – Refinitiv – for all identifiers

Classification	Primary Pricing Source Identifier- RIC	Description	Further Information
MMR	HIHKD1WD=	Hong Kong Dollar 1 Week HIBOR	
MMR	HIHKD1MD=	Hong Kong Dollar 1 Month HIBOR	
MMR	HIHKD2MD=	Hong Kong Dollar 2 Month HIBOR	
MMR	HIHKD3MD=	Hong Kong Dollar 3 Month HIBOR	
IRS	HKDQM3H1Y=	Hong Kong Dollar 1 Year Interest Rate Swap	
IRS	HKDQM3H2Y=	Hong Kong Dollar 2 Year Interest Rate Swap	
IRS	HKDQM3H3Y=	Hong Kong Dollar 3 Year Interest Rate Swap	
IRS	HKDQM3H4Y=	Hong Kong Dollar 4 Year Interest Rate Swap	
IRS	HKDQM3H5Y=	Hong Kong Dollar 5 Year Interest Rate Swap	
IRS	HKDQM3H7Y=	Hong Kong Dollar 7 Year Interest Rate Swap	
IRS	HKDQM3H10Y=	Hong Kong Dollar 10 Year Interest Rate Swap	
DBIQ			



## CNY Curve – Singapore Close (Discontinued)

Fixing Time – 4pm SGP Time

Primary Pricing Source – Refinitiv – for all identifiers

Classification	Primary Pricing Source Identifier- RIC	Description	Further Information
FX	CNY=	US Dollar/Chinese Renminbi FX Spot Rate	
FX	CNYSWNDFOR=	US Dollar/Chinese Renminbi Spot Week FX non-deliverable outright	
FX	CNY1MNDFOR=	US Dollar/Chinese Renminbi 1 Month FX non-deliverable outright	
FX	CNY3MNDFOR=	US Dollar/Chinese Renminbi 3 Month FX non-deliverable outright	
FX	CNY6MNDFOR=	US Dollar/Chinese Renminbi 6 Month FX non-deliverable outright	
FX	CNY9MNDFOR=	US Dollar/Chinese Renminbi 9 Month FX non-deliverable outright	
FX	CNY1YNDFOR=	US Dollar/Chinese Renminbi 1Year FX non-deliverable outright	

DBIQ

## CNY NDS Curve - Singapore Close

Fixing Time – 4pm Singapore Time

Primary Pricing Source – ICAP – for all identifiers

Classification	Primary Pricing Source Identifier- RIC	Description	Further Information
IRS	CNNDIRS1M=ICHK	CNY Non-Deliverable 1m Swap	7-Day Repo vs Quarterly ACT/365
IRS	CNNDIRS3M=ICHK	CNY Non-Deliverable 3m Swap	7-Day Repo vs Quarterly ACT/365
IRS	CNNDIRS6M=ICHK	CNY Non-Deliverable 6m Swap	7-Day Repo vs Quarterly ACT/365
IRS	CNNDIRS9M=ICHK	CNY Non-Deliverable 9m Swap	7-Day Repo vs Quarterly ACT/365
IRS	CNNDIRS1Y=ICHK	CNY Non-Deliverable 1Y Swap	7-Day Repo vs Quarterly ACT/365
IRS	CNNDIRS2Y=ICHK	CNY Non-Deliverable 2Y Swap	7-Day Repo vs Quarterly ACT/365
IRS	CNNDIRS3Y=ICHK	CNY Non-Deliverable 3Y Swap	7-Day Repo vs Quarterly ACT/365
IRS	CNNDIRS4Y=ICHK	CNY Non-Deliverable 4Y Swap	7-Day Repo vs Quarterly ACT/365
IRS	CNNDIRS5Y=ICHK	CNY Non-Deliverable 5Y Swap	7-Day Repo vs Quarterly ACT/365
IRS	CNNDIRS7Y=ICHK	CNY Non-Deliverable 7Y Swap	7-Day Repo vs Quarterly ACT/365
IRS	CNNDIRS10Y=ICHK	CNY Non-Deliverable 10Y Swap	7-Day Repo vs Quarterly ACT/365

DBIQ

## TWD Curve – Singapore Close

Fixing Time – 4pm SGP Time

Primary Pricing Source – Refinitiv – for all identifiers

Classification	Primary Pricing Source Identifier- RIC	Description	Further Information
MMR	TATWD1MD=	Taiwan Dollar 1 Month TAIBOR	
MMR	TATWD3MD=	Taiwan Dollar 3 Month TAIBOR	
MMR	TATWD6MD=	Taiwan Dollar 6 Month TAIBOR	
IRS	TWDQM3TO1Y=	Taiwan Dollar 1 Year Interest Rate Swap	
IRS	TWDQM3TO2Y=	Taiwan Dollar 2 Year Interest Rate Swap	
IRS	TWDQM3TO3Y=	Taiwan Dollar 3 Year Interest Rate Swap	
IRS	TWDQM3TO4Y=	Taiwan Dollar 4 Year Interest Rate Swap	
IRS	TWDQM3TO5Y=	Taiwan Dollar 5 Year Interest Rate Swap	
IRS	TWDQM3TO7Y=	Taiwan Dollar 7 Year Interest Rate Swap	
IRS	TWDQM3TO10Y=	Taiwan Dollar 10 Year Interest Rate Swap	

DBIQ

## KRW Curve – Singapore Close

Fixing Time – 4pm SGP Time

Primary Pricing Source – Refinitiv – for all identifiers

Classification	Primary Pricing Source Identifier- RIC	Description	Further Information
MMR	KIKRW1WD=	Korean Won 1 Week KIKRW	
MMR	KIKRW1MD=	Korean Won 1 Month KIKRW	
MMR	KIKRW2MD=	Korean Won 2 Month KIKRW	
MMR	KIKRW3MD=	Korean Won 3 Month KIKRW	
MMR	KIKRW6MD=	Korean Won 6 Month KIKRW	
IRS	KRQMCD1Y=	Korean Won 1 Year Interest Rate Swap	
IRS	KRQMCD2Y=	Korean Won 2 Year Interest Rate Swap	
IRS	KRQMCD3Y=	Korean Won 3 Year Interest Rate Swap	
IRS	KRQMCD4Y=	Korean Won 4 Year Interest Rate Swap	
IRS	KRQMCD5Y=	Korean Won 5 Year Interest Rate Swap	
IRS	KRQMCD6Y=	Korean Won 6 Year Interest Rate Swap	
IRS	KRQMCD7Y=	Korean Won 7 Year Interest Rate Swap	
IRS	KRQMCD8Y=	Korean Won 8 Year Interest Rate Swap	
IRS	KRQMCD9Y=	Korean Won 9 Year Interest Rate Swap	
IRS	KRQMCD10Y=	Korean Won 10 Year Interest Rate Swap	
IRS	KRQMCD12Y=	Korean Won 12 Year Interest Rate Swap	
IRS	KRQMCD15Y=	Korean Won 15 Year Interest Rate Swap	
IRS	KRQMCD20Y=	Korean Won 20 Year Interest Rate Swap	
CCBS	KRWCBS1Y=	Korean Won/US Dollar 1Y Currency Basis Spread	
CCBS	KRWCBS2Y=	Korean Won/US Dollar 2Y Currency Basis Spread	
CCBS	KRWCBS5Y=	Korean Won/US Dollar 5Y Currency Basis Spread	
CCBS	KRWCBS10Y=	Korean Won/US Dollar 10Y Currency Basis Spread	
CCBS	KRWCBS15Y=	Korean Won/US Dollar 15Y Currency Basis Spread	

DBIQ

## MYR Curve – Singapore Close (Discontinued)

Fixing Time – 4pm SGP Time

Primary Pricing Source – Refinitiv – for all identifiers

Classification	Primary Pricing Source Identifier- RIC	Description	Further Information
MMR	MYRSWD=	Malaysian Ringgit Spot Week Deposit	
MMR	MYR1MD=	Malaysian Ringgit 1 Month Deposit	
MMR	MYR2MD=	Malaysian Ringgit 2 Month Deposit	
MMR	MYR3MD=	Malaysian Ringgit 3 Month Deposit	
MMR	MYR6MD=	Malaysian Ringgit 6 Month Deposit	
MMR	MYR9MD=	Malaysian Ringgit 9 Month Deposit	
IRS	MYRQB3KL1Y=MY	Malaysian Ringgit 1 Year Interest Rate Swap	
IRS	MYRQB3KL2Y=MY	Malaysian Ringgit 2 Year Interest Rate Swap	
IRS	MYRQB3KL3Y=MY	Malaysian Ringgit 3 Year Interest Rate Swap	
IRS	MYRQB3KL4Y=MY	Malaysian Ringgit 4 Year Interest Rate Swap	
IRS	MYRQB3KL5Y=MY	Malaysian Ringgit 5 Year Interest Rate Swap	
IRS	MYRQB3KL7Y=MY	Malaysian Ringgit 7 Year Interest Rate Swap	
IRS	MYRQB3KL10Y=MY	Malaysian Ringgit 10 Year Interest Rate Swap	
IRS	MYRQB3KL12Y=MY	Malaysian Ringgit 12 Year Interest Rate Swap	
IRS	MYRQB3KL15Y=MY	Malaysian Ringgit 15 Year Interest Rate Swap	
IRS	MYRQB3KL20Y=MY	Malaysian Ringgit 20 Year Interest Rate Swap	

DBIQ

## INR Curve – Singapore Close (Discontinued)

Fixing Time – 4pm SGP Time

Primary Pricing Source – Refinitiv – for all identifiers

Classification	Primary Pricing Source Identifier- RIC	Description	Further Information
FX	INR=	US Dollar/Indian Rupee FX Spot Rate	
FX	INRSWNDFOR=	US Dollar/Indian Rupee Spot Week FX non-deliverable outright	
FX	INR1MNDFOR=	US Dollar/Indian Rupee 1 Month FX non-deliverable outright	
FX	INR3MNDFOR=	US Dollar/Indian Rupee 3 Month FX non-deliverable outright	
FX	INR6MNDFOR=	US Dollar/ Indian Rupee 6 Month FX non-deliverable outright	
FX	INR9MNDFOR=	US Dollar/ Indian Rupee 9 Month FX non-deliverable outright	
FX	INR1YNDFOR=	US Dollar/ Indian Rupee 1 Year FX non-deliverable outright	

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DBIQ

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## THB Curve – Singapore Close

Fixing Time – 4pm SGP Time

Primary Pricing Source – Refinitiv – for all identifiers

Classification	Primary Pricing Source Identifier- RIC	Description	Further Information
MMR	THBTRD6MF=BKTH	Thai Baht 6 Month Fix	
IRS	THBSB6TH1Y=	Thai Baht 1 Year Interest Rate Swap	
IRS	THBSB6TH2Y=	Thai Baht 2 Year Interest Rate Swap	
IRS	THBSB6TH3Y=	Thai Baht 3 Year Interest Rate Swap	
IRS	THBSB6TH4Y=	Thai Baht 4 Year Interest Rate Swap	
IRS	THBSB6TH5Y=	Thai Baht 5 Year Interest Rate Swap	
IRS	THBSB6TH7Y=	Thai Baht 7 Year Interest Rate Swap	
IRS	THBSB6TH10Y=	Thai Baht 10 Year Interest Rate Swap	
IRS	THBSB6TH12Y=	Thai Baht 12 Year Interest Rate Swap	
IRS	THBSB6TH15Y=	Thai Baht 15 Year Interest Rate Swap	
IRS	THBSB6TH20Y=	Thai Baht 20 Year Interest Rate Swap	

DBIQ



## GBP Inflation Curve - London Close

Fixing Time – 4pm London Time

Primary Pricing Source – Markit – for all identifiers

Classification	Primary Pricing Source Identifier- RIC	Description	Further Information
ILS	UKRPI1Y	UK Pound Sterling 1 Year Inflation Linked Swap	U.K. Retail Price Index
ILS	UKRPI2Y	UK Pound Sterling 2 Year Inflation Linked Swap	U.K. Retail Price Index
ILS	UKRPI3Y	UK Pound Sterling 3 Year Inflation Linked Swap	U.K. Retail Price Index
ILS	UKRPI4Y	UK Pound Sterling 4 Year Inflation Linked Swap	U.K. Retail Price Index
ILS	UKRPI5Y	UK Pound Sterling 5 Year Inflation Linked Swap	U.K. Retail Price Index
ILS	UKRPI6Y	UK Pound Sterling 6 Year Inflation Linked Swap	U.K. Retail Price Index
ILS	UKRPI7Y	UK Pound Sterling 7 Year Inflation Linked Swap	U.K. Retail Price Index
ILS	UKRPI8Y	UK Pound Sterling 8 Year Inflation Linked Swap	U.K. Retail Price Index
ILS	UKRPI9Y	UK Pound Sterling 9 Year Inflation Linked Swap	U.K. Retail Price Index
ILS	UKRPI10Y	UK Pound Sterling 10 Year Inflation Linked Swap	U.K. Retail Price Index
ILS	UKRPI12Y	UK Pound Sterling 12 Year Inflation Linked Swap	U.K. Retail Price Index
ILS	UKRPI15Y	UK Pound Sterling 15 Year Inflation Linked Swap	U.K. Retail Price Index
ILS	UKRPI20Y	UK Pound Sterling 20 Year Inflation Linked Swap	U.K. Retail Price Index
ILS	UKRPI25Y	UK Pound Sterling 25 Year Inflation Linked Swap	U.K. Retail Price Index
ILS	UKRPI30Y	UK Pound Sterling 30 Year Inflation Linked Swap	U.K. Retail Price Index
ILS	UKRPI35Y	UK Pound Sterling 40 Year Inflation Linked Swap	U.K. Retail Price Index
ILS	UKRPI40Y	UK Pound Sterling 50 Year Inflation Linked Swap	U.K. Retail Price Index
ILS	UKRPI45Y	UK Pound Sterling 25 Year Inflation Linked Swap	U.K. Retail Price Index
ILS	UKRPI50Y	UK Pound Sterling 30 Year Inflation Linked Swap	U.K. Retail Price Index
ILS	UKRPI55Y	UK Pound Sterling 40 Year Inflation Linked Swap	U.K. Retail Price Index
ILS	UKRPI60Y	UK Pound Sterling 50 Year Inflation Linked Swap	U.K. Retail Price Index
SAF	January	Multiplicative Adjustment for January	Data remarked monthly on the last weekday of the month
SAF	February	Multiplicative Adjustment for February	Data remarked monthly on the last weekday of the month
SAF	March	Multiplicative Adjustment for March	Data remarked monthly on the last weekday of the month
SAF	April	Multiplicative Adjustment for April	Data remarked monthly on the last weekday of the month
SAF	May	Multiplicative Adjustment for May	Data remarked monthly on the last weekday of the month
SAF	June	Multiplicative Adjustment for June	Data remarked monthly on the last weekday of the month
SAF	July	Multiplicative Adjustment for July	Data remarked monthly on the last weekday of the month
SAF	August	Multiplicative Adjustment for August	Data remarked monthly on the last weekday of the month
SAF	September	Multiplicative Adjustment for September	Data remarked monthly on the last weekday of the month
SAF	October	Multiplicative Adjustment for October	Data remarked monthly on the last weekday of the month
SAF	November	Multiplicative Adjustment for November	Data remarked monthly on the last weekday of the month
SAF	December	Multiplicative Adjustment for December	Data remarked monthly on the last weekday of the month

## EUR Inflation Curve - London Close

Fixing Time – 4pm London Time

Primary Pricing Source – Markit – for all identifiers

Classification	Primary Pricing Source Identifier- RIC	Description	Further Information
ILS	HICPxT1Y	Euro 1 Year Inflation Linked Swap	Eurozone HICP - all items excluding tobacco
ILS	HICPxT2Y	Euro 2 Year Inflation Linked Swap	Eurozone HICP - all items excluding tobacco
ILS	HICPxT3Y	Euro 3 Year Inflation Linked Swap	Eurozone HICP - all items excluding tobacco
ILS	HICPxT4Y	Euro 4 Year Inflation Linked Swap	Eurozone HICP - all items excluding tobacco
ILS	HICPxT5Y	Euro 5 Year Inflation Linked Swap	Eurozone HICP - all items excluding tobacco
ILS	HICPxT6Y	Euro 6 Year Inflation Linked Swap	Eurozone HICP - all items excluding tobacco
ILS	HICPxT7Y	Euro 7 Year Inflation Linked Swap	Eurozone HICP - all items excluding tobacco
ILS	HICPxT8Y	Euro 8 Year Inflation Linked Swap	Eurozone HICP - all items excluding tobacco
ILS	HICPxT9Y	Euro 9 Year Inflation Linked Swap	Eurozone HICP - all items excluding tobacco
ILS	HICPxT10Y	Euro 10 Year Inflation Linked Swap	Eurozone HICP - all items excluding tobacco
ILS	HICPxT12Y	Euro 12 Year Inflation Linked Swap	Eurozone HICP - all items excluding tobacco
ILS	HICPxT15Y	Euro 15 Year Inflation Linked Swap	Eurozone HICP - all items excluding tobacco
ILS	HICPxT20Y	Euro 20 Year Inflation Linked Swap	Eurozone HICP - all items excluding tobacco
ILS	HICPxT25Y	Euro 25 Year Inflation Linked Swap	Eurozone HICP - all items excluding tobacco
ILS	HICPxT30Y	Euro 30 Year Inflation Linked Swap	Eurozone HICP - all items excluding tobacco
ILS	HICPxT35Y	Euro 35 Year Inflation Linked Swap	Eurozone HICP - all items excluding tobacco
ILS	HICPxT40Y	Euro 40 Year Inflation Linked Swap	Eurozone HICP - all items excluding tobacco
ILS	HICPxT45Y	Euro 45 Year Inflation Linked Swap	Eurozone HICP - all items excluding tobacco
ILS	HICPxT50Y	Euro 50 Year Inflation Linked Swap	Eurozone HICP - all items excluding tobacco
SAF	January	Multiplicative Adjustment for January	Data remarked monthly on the last weekday of the month
SAF	February	Multiplicative Adjustment for February	Data remarked monthly on the last weekday of the month
SAF	March	Multiplicative Adjustment for March	Data remarked monthly on the last weekday of the month
SAF	April	Multiplicative Adjustment for April	Data remarked monthly on the last weekday of the month
SAF	May	Multiplicative Adjustment for May	Data remarked monthly on the last weekday of the month
SAF	June	Multiplicative Adjustment for June	Data remarked monthly on the last weekday of the month
SAF	July	Multiplicative Adjustment for July	Data remarked monthly on the last weekday of the month
SAF	August	Multiplicative Adjustment for August	Data remarked monthly on the last weekday of the month
SAF	September	Multiplicative Adjustment for September	Data remarked monthly on the last weekday of the month
SAF	October	Multiplicative Adjustment for October	Data remarked monthly on the last weekday of the month
SAF	November	Multiplicative Adjustment for November	Data remarked monthly on the last weekday of the month
SAF	December	Multiplicative Adjustment for December	Data remarked monthly on the last weekday of the month

## USD Inflation Curve - London Close

Fixing Time – 4pm London Time

Primary Pricing Source – Refinitiv – for all identifiers

Classification	Primary Pricing Source Identifier- RIC	Description	Further Information
ILS	USCPIZ1Y=	US Dollar 1 Year Inflation Linked Swap	
ILS	USCPIZ2Y=	US Dollar 2 Year Inflation Linked Swap	
ILS	USCPIZ3Y=	US Dollar 3 Year Inflation Linked Swap	
ILS	USCPIZ4Y=	US Dollar 4 Year Inflation Linked Swap	
ILS	USCPIZ5Y=	US Dollar 5 Year Inflation Linked Swap	
ILS	USCPIZ6Y=	US Dollar 6 Year Inflation Linked Swap	
ILS	USCPIZ7Y=	US Dollar 7 Year Inflation Linked Swap	
ILS	USCPIZ8Y=	US Dollar 8 Year Inflation Linked Swap	
ILS	USCPIZ9Y=	US Dollar 9 Year Inflation Linked Swap	
ILS	USCPIZ10Y=	US Dollar 10 Year Inflation Linked Swap	
ILS	USCPIZ12Y=	US Dollar 12 Year Inflation Linked Swap	
ILS	USCPIZ15Y=	US Dollar 15 Year Inflation Linked Swap	
ILS	USCPIZ20Y=	US Dollar 20 Year Inflation Linked Swap	
ILS	USCPIZ25Y=	US Dollar 25 Year Inflation Linked Swap	
ILS	USCPIZ30Y=	US Dollar 30 Year Inflation Linked Swap	

## AUD Curve - Sydney Close

Fixing Time – 430pm Sydney Time

Primary Pricing Source – Refinitiv – for all identifiers

Classification	Primary Pricing Source Identifier- RIC	Description	Further Information
MMR	AUBABS1M=ASXB	Australian Dollar 1 Month Bank Bill	
MMR	AUBABS3M=ASXB	Australian Dollar 3 Month Bank Bill	
MMR	AUBABS6M=ASXB	Australian Dollar 6 Month Bank Bill	
IRS	AUDQM3AB1Y=	AUD 1Y Swap rate v 3m AUD	
IRS	AUDQM3AB2Y=	AUD 2Y Swap rate v 3m AUD	
IRS	AUDQM3AB3Y=	AUD 3Y Swap rate v 3m AUD	
IRS	AUDSM6AB4Y=	AUD 4Y Swap rate v 6m AUD	
IRS	AUDSM6AB5Y=	AUD 5Y Swap rate v 6m AUD	
IRS	AUDSM6AB7Y=	AUD 7Y Swap rate v 6m AUD	
IRS	AUDSM6AB10Y=	AUD 10Y Swap rate v 6m AUD	
IRS	AUDSM6AB12Y=	AUD 12Y Swap rate v 6m AUD	
IRS	AUDSM6AB15Y=	AUD 15Y Swap rate v 6m AUD	
IRS	AUDSM6AB20Y=	AUD 20Y Swap rate v 6m AUD	
IRS	AUDSM6AB25Y=	AUD 25Y Swap rate v 6m AUD	
IRS	AUDSM6AB30Y=	AUD 30Y Swap rate v 6m AUD	
CCBS	AUUS3BSR3M=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR6M=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR9M=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR1Y=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR2Y=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR3Y=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR4Y=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR5Y=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR6Y=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR7Y=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR8Y=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR9Y=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR10Y=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR12Y=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR15Y=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR20Y=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR25Y=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR30Y=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
DBIQ			

## AUD Basis Curve - Sydney Close

Fixing Time – 430pm Sydney Time

Primary Pricing Source – Refinitiv – for all identifiers

Classification	Primary Pricing Source Identifier- RIC	Description	Further Information
MMR	AUBABS3M=ASXB	Australian Dollar 3 Month Bank Bill	
MMF	YBA< month code and year code>	1st to 8th Quarterly (expiry in Mar, Jun, Sep, Dec) AUD Sydney Future Exchange 90 Day Bank Accepted Bill Futures	
IRS	AUDQM3AB3Y=	AUD Quarterly 3m Bank Bill Interest Rate Swap 3Y	
IRS	AUDSM6AB4Y=	AUD Semi 6m Bank Bill Interest Rate Swap 4Y	
IRS	AUDSM6AB5Y=	AUD Semi 6m Bank Bill Interest Rate Swap 5Y	
IRS	AUDSM6AB7Y=	AUD Semi 6m Bank Bill Interest Rate Swap 7Y	
IRS	AUDSM6AB10Y=	AUD Semi 6m Bank Bill Interest Rate Swap 10Y	
IRS	AUDSM6AB12Y=	AUD Semi 6m Bank Bill Interest Rate Swap 12Y	
IRS	AUDSM6AB15Y=	AUD Semi 6m Bank Bill Interest Rate Swap 15Y	
IRS	AUDSM6AB20Y=	AUD Semi 6m Bank Bill Interest Rate Swap 20Y	
IRS	AUDSM6AB25Y=	AUD Semi 6m Bank Bill Interest Rate Swap 25Y	
IRS	AUDSM6AB30Y=	AUD Semi 6m Bank Bill Interest Rate Swap 30Y	
LBS	Derived Data 1Y	AUD 3s6s Basis Swap 1Y	Spread calculated as AUD 1Y Semi Swap Rate - AUD 1Y Quarterly Swap Rate (AUDSM6AB1Y – AUDQM3AB1Y)
LBS	Derived Data 2Y	AUD 3s6s Basis Swap 2Y	Spread calculated as AUD 2Y Semi Swap Rate - AUD 2Y Quarterly Swap Rate (AUDSM6AB2Y – AUDQM3AB2Y)
LBS	Derived Data 3Y	AUD 3s6s Basis Swap 3Y	Spread calculated as AUD 3Y Semi Swap Rate - AUD 3Y Quarterly Swap Rate (AUDSM6AB3Y – AUDQM3AB3Y)
LBS	Derived Data 4Y	AUD 3s6s Basis Swap 4Y	Spread calculated as AUD 4Y Semi Swap Rate - AUD 4Y Quarterly Swap Rate (AUDSM6AB4Y – AUDQM3AB4Y)
LBS	Derived Data 5Y	AUD 3s6s Basis Swap 5Y	Spread calculated as AUD 5Y Semi Swap Rate - AUD 5Y Quarterly Swap Rate (AUDSM6AB5Y – AUDQM3AB5Y)
LBS	Derived Data 7Y	AUD 3s6s Basis Swap 7Y	Spread calculated as AUD 7Y Semi Swap Rate - AUD 7Y Quarterly Swap Rate (AUDSM6AB7Y – AUDQM3AB7Y)
LBS	Derived Data 10Y	AUD 3s6s Basis Swap 10Y	Spread calculated as AUD 10Y Semi Swap Rate - AUD 10Y Quarterly Swap Rate (AUDSM6AB10Y – AUDQM3AB10Y)
LBS	Derived Data 12Y	AUD 3s6s Basis Swap 12Y	Spread calculated as AUD 10Y Semi Swap Rate - AUD 10Y Quarterly Swap Rate (AUDSM6AB10Y – AUDQM3AB10Y)
LBS	Derived Data 15Y	AUD 3s6s Basis Swap 15Y	Spread calculated as AUD 10Y Semi Swap Rate - AUD 10Y Quarterly Swap Rate (AUDSM6AB10Y – AUDQM3AB10Y)
LBS	Derived Data 20Y	AUD 3s6s Basis Swap 20Y	Spread calculated as AUD 10Y Semi Swap Rate - AUD 10Y Quarterly Swap Rate (AUDSM6AB10Y – AUDQM3AB10Y)
LBS	Derived Data 25Y	AUD 3s6s Basis Swap 25Y	Spread calculated as AUD 10Y Semi Swap Rate - AUD 10Y Quarterly Swap Rate (AUDSM6AB10Y – AUDQM3AB10Y)
LBS	Derived Data 30Y	AUD 3s6s Basis Swap 30Y	Spread calculated as AUD 10Y Semi Swap Rate - AUD 10Y Quarterly Swap Rate (AUDSM6AB10Y – AUDQM3AB10Y)
CCBS	AUUS3BSR3M=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR6M=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR9M=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR1Y=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR2Y=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR3Y=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR4Y=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR5Y=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR6Y=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR7Y=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR8Y=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR9Y=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR10Y=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR12Y=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR15Y=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR20Y=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR25Y=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
CCBS	AUUS3BSR30Y=	AUD/USD 3m BBSW vs SOFR Currency Basis Swap	Quarterly ACT/365 3m BBSW vs Quarterly ACT/360 SOFR
DBIQ			

## NZD Curve – Auckland/Wellington Close

Fixing Time – 430pm Auckland/Wellington Time

Primary Pricing Source – Refinitiv – for all identifiers

Classification	Primary Pricing Source Identifier- RIC	Description	Further Information
MMR	NZ1MBBFX=	New Zealand Bank Bill 1m FRA	<a href="http://www.nzfma.org/Site/data/default.aspx">http://www.nzfma.org/Site/data/default.aspx</a>
MMR	NZ3MBBFX=	New Zealand Bank Bill 3m FRA	<a href="http://www.nzfma.org/Site/data/default.aspx">http://www.nzfma.org/Site/data/default.aspx</a>
MMR	NZ6MBBFX=	New Zealand Bank Bill 6m FRA	<a href="http://www.nzfma.org/Site/data/default.aspx">http://www.nzfma.org/Site/data/default.aspx</a>
MMF	NBB< month code and year code>	1st to 4th Quarterly (expiry in Mar, Jun, Sep, Dec) NZD 90 Day Bank Bill Futures	
IRS	NZDSM3NB2Y=	NZD 2Y Swap rate v 3m NZD	
IRS	NZDSM3NB3Y=	NZD 3Y Swap rate v 3m NZD	
IRS	NZDSM3NB4Y=	NZD 4Y Swap rate v 3m NZD	
IRS	NZDSM3NB5Y=	NZD 5Y Swap rate v 3m NZD	
IRS	NZDSM3NB7Y=	NZD 7Y Swap rate v 3m NZD	
IRS	NZDSM3NB10Y=	NZD 10Y Swap rate v 3m NZD	
IRS	NZDSM3NB15Y=	NZD 15Y Swap rate v 3m NZD	

DBIQ

## JPY LIBOR Curve - Tokyo Close (Discontinued)

Fixing Time – 3pm Tokyo Time

Primary Pricing Source – Refinitiv – for all identifiers

Classification	Primary Pricing Source Identifier-RIC	Description	Further Information
MMR	JPY1MFSR=	JPY Libor 1m	
MMR	JPY3MFSR=	JPY Libor 3m	
MMR	JPY6MFSR=	JPY Libor 6m	
IRS	JPYTSRP1Y=	JPY 1Y Swap rate v 6m JPY	
IRS	JPYTSRP2Y=	JPY 2Y Swap rate v 6m JPY	
IRS	JPYTSRP3Y=	JPY 3Y Swap rate v 6m JPY	
IRS	JPYTSRP4Y=	JPY 4Y Swap rate v 6m JPY	
IRS	JPYTSRP5Y=	JPY 5Y Swap rate v 6m JPY	
IRS	JPYTSRP6Y=	JPY 6Y Swap rate v 6m JPY	
IRS	JPYTSRP7Y=	JPY 7Y Swap rate v 6m JPY	
IRS	JPYTSRP8Y=	JPY 8Y Swap rate v 6m JPY	
IRS	JPYTSRP9Y=	JPY 9Y Swap rate v 6m JPY	
IRS	JPYTSRP10Y=	JPY 10Y Swap rate v 6m JPY	
IRS	JPYTSRP12Y=	JPY 12Y Swap rate v 6m JPY	
IRS	JPYTSRP15Y=	JPY 15Y Swap rate v 6m JPY	
IRS	JPYTSRP20Y=	JPY 20Y Swap rate v 6m JPY	
IRS	JPYTSRP25Y=	JPY 25Y Swap rate v 6m JPY	
IRS	JPYTSRP30Y=	JPY 30Y Swap rate v 6m JPY	
IRS	JPYTSRP40Y=	JPY 40Y Swap rate v 6m JPY	
CCBS	JPYCBS3M=	JPY/USD 3M Currency Basis Spread	Spread (over 3m JPY) for a tenor of 3M against 3m USD
CCBS	JPYCBS6M=	JPY/USD 6M Currency Basis Spread	Spread (over 3m JPY) for a tenor of 6M against 3m USD
CCBS	JPYCBS9M=	JPY/USD 9M Currency Basis Spread	Spread (over 3m JPY) for a tenor of 9M against 3m USD
CCBS	JPYCBS1Y=	JPY/USD 1Y Currency Basis Spread	Spread (over 3m JPY) for a tenor of 1Y against 3m USD
CCBS	JPYCBS2Y=	JPY/USD 2Y Currency Basis Spread	Spread (over 3m JPY) for a tenor of 2Y against 3m USD
CCBS	JPYCBS3Y=	JPY/USD 3Y Currency Basis Spread	Spread (over 3m JPY) for a tenor of 3Y against 3m USD
CCBS	JPYCBS4Y=	JPY/USD 4Y Currency Basis Spread	Spread (over 3m JPY) for a tenor of 4Y against 3m USD
CCBS	JPYCBS5Y=	JPY/USD 5Y Currency Basis Spread	Spread (over 3m JPY) for a tenor of 5Y against 3m USD
CCBS	JPYCBS6Y=	JPY/USD 6Y Currency Basis Spread	Spread (over 3m JPY) for a tenor of 6Y against 3m USD
CCBS	JPYCBS7Y=	JPY/USD 7Y Currency Basis Spread	Spread (over 3m JPY) for a tenor of 7Y against 3m USD
CCBS	JPYCBS8Y=	JPY/USD 8Y Currency Basis Spread	Spread (over 3m JPY) for a tenor of 8Y against 3m USD
CCBS	JPYCBS9Y=	JPY/USD 9Y Currency Basis Spread	Spread (over 3m JPY) for a tenor of 9Y against 3m USD
CCBS	JPYCBS10Y=	JPY/USD 10Y Currency Basis Spread	Spread (over 3m JPY) for a tenor of 10Y against 3m USD
CCBS	JPYCBS12Y=	JPY/USD 12Y Currency Basis Spread	Spread (over 3m JPY) for a tenor of 12Y against 3m USD
CCBS	JPYCBS15Y=	JPY/USD 15Y Currency Basis Spread	Spread (over 3m JPY) for a tenor of 15Y against 3m USD
CCBS	JPYCBS20Y=	JPY/USD 20Y Currency Basis Spread	Spread (over 3m JPY) for a tenor of 20Y against 3m USD
CCBS	JPYCBS25Y=	JPY/USD 25Y Currency Basis Spread	Spread (over 3m JPY) for a tenor of 25Y against 3m USD
CCBS	JPYCBS30Y=	JPY/USD 30Y Currency Basis Spread	Spread (over 3m JPY) for a tenor of 30Y against 3m USD
DBIQ			



## JPY OIS Curve - Tokyo Close

Fixing Time – 3pm Tokyo Time

Primary Pricing Source – Refinitiv – for all identifiers

Classification	Primary Pricing Source Identifier- RIC	Description	Further Information
RFR	JPONMU=RR	Japanese Yen Uncollateralised Overnight Call Rate (TONAR)	
OIS	JPY1MOIS=	Japanese Yen 1M TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
OIS	JPY2MOIS=	Japanese Yen 2M TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
OIS	JPY3MOIS=	Japanese Yen 3M TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
OIS	JPY4MOIS=	Japanese Yen 4M TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
OIS	JPY5MOIS=	Japanese Yen 5M TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
OIS	JPY6MOIS=	Japanese Yen 6M TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
OIS	JPY7MOIS=	Japanese Yen 7M TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
OIS	JPY8MOIS=	Japanese Yen 8M TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
OIS	JPY9MOIS=	Japanese Yen 9M TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
OIS	JPY10MOIS=	Japanese Yen 10M TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
OIS	JPY11MOIS=	Japanese Yen 11M TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
OIS	JPY15MOIS=	Japanese Yen 15M TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
OIS	JPY18MOIS=	Japanese Yen 18M TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
OIS	JPY1YOIS=	Japanese Yen 1Y TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
OIS	JPY2YOIS=	Japanese Yen 2Y TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
OIS	JPY3YOIS=	Japanese Yen 3Y TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
OIS	JPY4YOIS=	Japanese Yen 4Y TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
OIS	JPY5YOIS=	Japanese Yen 5Y TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
OIS	JPY6YOIS=	Japanese Yen 6Y TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
OIS	JPY7YOIS=	Japanese Yen 7Y TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
OIS	JPY8YOIS=	Japanese Yen 8Y TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
OIS	JPY9YOIS=	Japanese Yen 9Y TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
OIS	JPY10YOIS=	Japanese Yen 10Y TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
OIS	JPY11YOIS=	Japanese Yen 11Y TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
OIS	JPY12YOIS=	Japanese Yen 12Y TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
OIS	JPY15YOIS=	Japanese Yen 15Y TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
OIS	JPY20YOIS=	Japanese Yen 20Y TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
OIS	JPY25YOIS=	Japanese Yen 25Y TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
OIS	JPY30YOIS=	Japanese Yen 30Y TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
OIS	JPY35YOIS=	Japanese Yen 35Y TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
OIS	JPY40YOIS=	Japanese Yen 40Y TONAR Overnight Index Swap	Annual ACT/365 FIXED vs Annual ACT/365 TOMAR
CCBS	JPUSTOSR3M=	JPY/USD TONAR vs SOFR Currency Basis Swap	Quarterly ACT/365 TONAR vs Quarterly ACT/360 SOFR
CCBS	JPUSTOSR6M=	JPY/USD TONAR vs SOFR Currency Basis Swap	Quarterly ACT/365 TONAR vs Quarterly ACT/360 SOFR
CCBS	JPUSTOSR9M=	JPY/USD TONAR vs SOFR Currency Basis Swap	Quarterly ACT/365 TONAR vs Quarterly ACT/360 SOFR
CCBS	JPUSTOSR1Y=	JPY/USD TONAR vs SOFR Currency Basis Swap	Quarterly ACT/365 TONAR vs Quarterly ACT/360 SOFR
CCBS	JPUSTOSR18M=	JPY/USD TONAR vs SOFR Currency Basis Swap	Quarterly ACT/365 TONAR vs Quarterly ACT/360 SOFR
CCBS	JPUSTOSR2Y=	JPY/USD TONAR vs SOFR Currency Basis Swap	Quarterly ACT/365 TONAR vs Quarterly ACT/360 SOFR
CCBS	JPUSTOSR3Y=	JPY/USD TONAR vs SOFR Currency Basis Swap	Quarterly ACT/365 TONAR vs Quarterly ACT/360 SOFR
CCBS	JPUSTOSR4Y=	JPY/USD TONAR vs SOFR Currency Basis Swap	Quarterly ACT/365 TONAR vs Quarterly ACT/360 SOFR
CCBS	JPUSTOSR5Y=	JPY/USD TONAR vs SOFR Currency Basis Swap	Quarterly ACT/365 TONAR vs Quarterly ACT/360 SOFR
CCBS	JPUSTOSR6Y=	JPY/USD TONAR vs SOFR Currency Basis Swap	Quarterly ACT/365 TONAR vs Quarterly ACT/360 SOFR
CCBS	JPUSTOSR7Y=	JPY/USD TONAR vs SOFR Currency Basis Swap	Quarterly ACT/365 TONAR vs Quarterly ACT/360 SOFR
CCBS	JPUSTOSR8Y=	JPY/USD TONAR vs SOFR Currency Basis Swap	Quarterly ACT/365 TONAR vs Quarterly ACT/360 SOFR
CCBS	JPUSTOSR9Y=	JPY/USD TONAR vs SOFR Currency Basis Swap	Quarterly ACT/365 TONAR vs Quarterly ACT/360 SOFR
CCBS	JPUSTOSR10Y=	JPY/USD TONAR vs SOFR Currency Basis Swap	Quarterly ACT/365 TONAR vs Quarterly ACT/360 SOFR
CCBS	JPUSTOSR11Y=	JPY/USD TONAR vs SOFR Currency Basis Swap	Quarterly ACT/365 TONAR vs Quarterly ACT/360 SOFR
CCBS	JPUSTOSR12Y=	JPY/USD TONAR vs SOFR Currency Basis Swap	Quarterly ACT/365 TONAR vs Quarterly ACT/360 SOFR
CCBS	JPUSTOSR15Y=	JPY/USD TONAR vs SOFR Currency Basis Swap	Quarterly ACT/365 TONAR vs Quarterly ACT/360 SOFR
CCBS	JPUSTOSR20Y=	JPY/USD TONAR vs SOFR Currency Basis Swap	Quarterly ACT/365 TONAR vs Quarterly ACT/360 SOFR
CCBS	JPUSTOSR25Y=	JPY/USD TONAR vs SOFR Currency Basis Swap	Quarterly ACT/365 TONAR vs Quarterly ACT/360 SOFR
CCBS	JPUSTOSR30Y=	JPY/USD TONAR vs SOFR Currency Basis Swap	Quarterly ACT/365 TONAR vs Quarterly ACT/360 SOFR
CCBS	JPUSTOSR35Y=	JPY/USD TONAR vs SOFR Currency Basis Swap	Quarterly ACT/365 TONAR vs Quarterly ACT/360 SOFR
CCBS	JPUSTOSR40Y=	JPY/USD TONAR vs SOFR Currency Basis Swap	Quarterly ACT/365 TONAR vs Quarterly ACT/360 SOFR
DBIQ			

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