



SwapData.ai User Guide

1) Introduction to the Website

a) Summary

SwapData.ai provides polished and user-friendly access to CFTC Part 43 real-time public reporting of SDR information. It is designed for traders, strategists, compliance teams, and risk managers who require clarity and speed to satisfy needs such as best execution requirements.

Highlights:

- Real-time dashboards
- Powerful search and filtering tools
- User-adjustable table setting allowing user-defined appearance and sorting preferences
- Custom templates for swaps, benchmarks, and others
- Free trial available

b) Prototype

This website is currently a prototype, and we are seeking Early Access Information License Agreements with prospective partners to help refine the commercial release version of the website.

c) Overview of the software purpose

SwapData.ai was developed to improve the accessibility and transparency of interest rate derivatives. Dodd Frank regulations required all interest rate derivatives transactions be reported in real-time to a Swap Data Repository (“SDR”).

There are many different classifications of interest rate derivatives and CFTC has identified 110 data fields that must be reported to the SDR when transactions occur. These fields are required to satisfy all types and classifications of interest rate derivatives. Many of these fields contain ISO codes and others contain price notation indicators such as whether the “price” field is quoted as an interest rate, basis points or currency payment. SwapData.ai converts these ISO codes to understandable field values and standardizes prices displayed by ensuring “Fixed Rates” are displayed as an

interest rate percentage and “Package Spreads” are displayed as basis points.

The public data made available to the public via the SDR is difficult to identify, sort, filter and view the specific type of derivative in which a user may be interested. SwapData.ai was created for the purpose of making that data much easier to filter and digest. Additionally, analytics have been added to the SDR content, such as Volume Weighted Averages for specific swap and package types. We also offer charting of these products and packages in real-time and historical look-backs.

2) Getting Started

a) System requirements and supported browsers

This website is designed to be compatible with most modern personal computers. To ensure optimal performance, we recommend the following:

- **Operating System:** Windows 10 or later, macOS 10.14 or later, or a current Linux distribution
 - **Web Browser:** The latest version of Chrome, Firefox, Microsoft Edge, or Safari. Viewing SwapData.ai via Safari on an iPhone is possible but some of the functionality is not available.
 - **Internet Connection:** Broadband or faster
 - **Hardware:** At least 4 GB of RAM and a dual-core processor
- Most standard PCs and laptops manufactured in the last 5–7 years should be able to access and use the website without any issues.

b) How to access the website

The <https://irs.swapdata.ai> domain name is a password protected site. The user will be asked to enter a User ID and Password. User IDs and Passwords will be issued by SwapData.ai upon free trial request or license. If a user wants access to the service, a free trial can be obtained by filling in the trial form at an affiliated site: <https://www.swapdata.ai/start-free-trial.html>. SwapData.ai will send the user a temporary User ID and Password. The free trial expires in 15 days. When the User ID and Password are sent, an Early Access Information License Agreement (“ILA”) will also be included in the

email. To continue accessing the service after the trial expires, the Early Access ILA must be executed.

3) Navigating the Website Interface

a) Global Filtered Trade Dashboard (<https://irs.swapdata.ai/>)

Once a user logs into <https://irs.swapdata.ai> with their User ID and Password, the user will see the Global Filtered Trade Dashboard as displayed in the screen below.

Execution Time (EST)	Execution Broker	Action Type	Currency	Swap Class	Size (\$)	Pfd Start	Tenor	Effective / Expiry Dates	Rate	Rate Vwap	Basis Spread	Basis Vwap	Package Type	Package Spread	Package Vwap	Underlier	Payment Terms	Day Count Convention	Dissemination ID	Zip File
2020-04-22 21:42:28	TSIS	NET	USD	Fix/Fli	500		2Y	2020-04-27 / 2020-04-27	1.91	1.910000						TALBOR	3x vs 3m	ACT/365 Fixed	202042730800000201	Download
2020-04-22 21:42:54	TSIS	NET	USD	Fix/Fli	500		2Y	2020-04-27 / 2020-04-27	1.92	1.910000						TALBOR	3x vs 3m	ACT/365 Fixed	202042730790000201	Download
2020-04-22 22:14:00	Off-Exchange	MOD	AUD	Fix/Fli	38	0M	2Y	2020-10-26 / 2020-10-26	4.795	4.790000						BBW	3x vs 3m	ACT/365 Fixed	202042505000000001	Download
2020-04-22 22:14:00	Off-Exchange	MOD	NZD	Fix/Fli	40	0M	2Y	2020-10-26 / 2020-10-26	3.83	3.830000						BBW	6x vs 3m	ACT/365 Fixed	202030500000000201	Download
2020-04-22 22:20:18	Off-Exchange	CORR	USD	X Coy Basis	127.996 Block Trade		1Y	2020-09-15 / 2027-09-15			-3.400	-2.4000				SORA vs SOFR	6x vs 6m	ACT/365 Fixed vs ACT/360 (0rfg)	202009090000000001	Download
2020-04-22 21:41:58	Off-Exchange	NET	NZD	Fix/Fli	2540.4 Block Trade		3M	2020-09-16 / 2020-12-16	3.185	3.180007			Spread	41	-41.0000	BBW	6x vs 3m	ACT/365 Fixed	202042250000000001	Download
2020-04-22 21:42:05	Off-Exchange	NET	NZD	Fix/Fli	2540.4 Block Trade		7M	2020-09-16 / 2020-09-16	2.78	2.770088			Spread	41	-41.0000	BBW	6x vs 3m	ACT/365 Fixed	202042250000000001	Download
2020-04-22 22:18:13	Tradeweb	CORR	CNY	Fix/Fli	484.75 Block Trade		2Y	2020-09-16 / 2020-09-16	1.5	1.500000						Fixing Repo Rate	3x vs 3m	ACT/365 Fixed	202042000000000001 (0rfg)	Download
2020-04-22 22:18:15	Off-Exchange	MOD	HKD	Fix/Fli	400		2Y	2020-04-23 / 2020-04-23	2.85	2.850000						HEBOR	3x vs 3m	ACT/365 Fixed	202042050000000001	Download
2020-04-22 22:18:49	Off-Exchange	MOD	NZD	DIS	500	2M	1M	2020-07-09 / 2020-09-03	2.4385	2.438000						NZDRIA	2020-09-03 vs 2020-09-03	ACT/365 Fixed	202010601000000001	Download
2020-04-22 21:40:18	Off-Exchange	NET	AUD	DIS	1818.948 Block Trade		3M	2020-08-12 / 2020-09-30	4.5281	4.520029						ANRIA	2020-09-30 vs 2020-09-30	ACT/365 Fixed	202007021800000001	Download
2020-04-22 21:40:18	Off-Exchange	NET	AUD	DIS	4300		5M	2020-09-30 / 2020-11-04	4.61240	4.610025						ANRIA	2020-11-04 vs 2020-11-04	ACT/365 Fixed	202007222000000001	Download
2020-04-22 21:40:18	Off-Exchange	NET	AUD	DIS	4300		5M	2020-09-30 / 2020-11-04	4.6236	4.620080						ANRIA	2020-11-04 vs 2020-11-04	ACT/365 Fixed	202007222000000001	Download
2020-04-22 21:40:18	Off-Exchange	NET	AUD	DIS	1811.845 Block Trade		3M	2020-08-12 / 2020-09-30	4.51004	4.510040						ANRIA	2020-09-30 vs 2020-09-30	ACT/365 Fixed	202007202000000001 (0rfg)	Download
2020-04-22 22:11:38	Off-Exchange	CORR	INR	Fix/Fli	87		1M	2020-06-18 / 2021-06-18	3.47	3.470000						KLISOR	3x vs 3m	ACT/365 Fixed	202007214000000001 (0rfg)	Download
2020-04-22 22:08:28	Off-Exchange	MOD	AUD	Fix/Fli	8		10Y	2020-06-17 / 2030-06-17	4.98	4.932047						BBW	6x vs 6m	ACT/365 Fixed	202002040000000001	Download

This is the main template displaying swaps in all currencies. On the upper left hand corner of this template (and all templates) is a clickable menu that will bring users to different web pages based on their interests. Users can also click on “Light Mode” or “Dark Mode” which is the first button choice on the menu, based on their view preference.

b) Other Templates

HTML templates have been created which offer pre-filtered views and analytics. These can be accessed by clicking a different template from the menu buttons.

i) USD Swaps

This Template displays USD interest rate swaps including OIS and Basis Swaps. It omits certain swap types such as Cross-currency Basis and Inflation Swaps.

The screenshot displays a web application titled "USD Swaps Only Dashboard". The interface includes a navigation bar with tabs for "Light mode", "Global Filter", "USD Swaps", "USD Benchmarks", "FX Benchmarks", "Live Chart", and "Mkt Snapshot". A user is logged in as "Mike". The main content area shows a table of swap transactions with the following columns: Execution Time (UTC), Execution Broker, Action Type, Currency, Swap Class, Size (M), Full Start, Tenor, Effective / Stop Dates, Rate, Basis Swap, Basis Spread, Basis Swap, Package Type, Package Spread, Package Swap, Underlier, Payment Terms, Day Count Convention, Discreetion ID, and Zlib. The table lists various swap types such as "Off-Exchange", "Bloomberg", "Tradeweb", and "FraxPFI" with their respective details.

ii) USD Benchmarks

This template displays fixed tenors for USD OIS swaps, rather than a scrolling view of the latest trades. The purpose is to allow users to view the latest trade for any benchmark tenor in a single view. It displays the last value for “Spread” transactions quoted in basis points above or below the yield to maturity of active US Treasury on-the-run issue for that specific instrument. Additionally, it displays the last fixed rate for any OIS package type including Spread, Spread Switch, Curve or Fly. It also provides Open, High, Low, and Change for Spread and Rate throughout the day.

irs.swapdata.ai/benchmarks

Light mode Global Filter USD Swaps USD Benchmarks CAD Benchmarks Live Chart MIST Snapshot

USD Swap Benchmarks

Logged in as: Mike
Session started: 4/23/2020, 12:47:58 PM
Last Refresh: 4/23/2020, 1:00:29 PM
Times shown in your local timezone.

Execution Type:

Search:

Tenor	Execution Time	Last Spread	Last Rate	Size	Broker	Prev Spread	Δ Spread	Spread open	Spread High	Spread Low	Spread VWAP	Prev Rate	Last 5 Dir	Rate Open	Rate High	Rate Low	Rate VWAP	Total Size
2Y	23-Apr 09:01:00	-17.750	3.02950	43	Tradition	-17.750						3.02400	▼	3.02950	3.02400	3.02950	3.02950	543.00
3Y	23-Apr 12:58:00		3.06425	100	BGC							3.05850	▲▲▲▼	3.06075	3.06075	3.05700	3.06037	1070.00
4Y	23-Apr 12:58:00		3.09250	250	BGC							3.08600	▲▲▼	3.09375	3.09375	3.08900	3.09150	2240.00
5Y	23-Apr 12:58:00	-30.250	3.02250	100	BGC	-30.250	0.250	-30.500	-30.250	-47.125	-39.930	3.01500	▲▼▼▲▲	3.03500	3.04210	3.02735	3.02956	9400.00
6Y	23-Apr 09:00:00		3.05300	9	DealerWeb							3.05300	▲	3.05300	3.05300	3.05300	3.05300	393.00
7Y	23-Apr 12:44:28		3.70875	400	Tullett Prebon							3.70450	▲▼▲▲▲	3.73500	3.73500	3.70200	3.71553	2905.00
8Y	23-Apr 11:39:00		3.75400	98	DealerWeb Sweep							3.75400	▲	3.75950	3.76000	3.75400	3.75522	304.00
9Y	23-Apr 11:39:00		3.80000	16	DealerWeb Sweep							3.80050	▼	3.80700	3.80750	3.80000	3.80130	633.00
10Y	23-Apr 12:56:07	-44.250	3.85612	50	BGC	-44.375	0.250	-44.500	-44.125	-44.750	-44.450	3.84000	▲▲▲▲▲	3.87244	3.86000	3.83600	3.85571	6629.00
12Y	23-Apr 09:00:10		3.94300	16	DealerWeb Sweep							3.94300	▲	3.94300	3.94300	3.93500	3.94300	651.00
15Y	23-Apr 12:00:04		4.05000	61	Tradition							4.05000	▲	4.05400	4.06687	4.04600	4.04924	400.00
20Y	23-Apr 12:00:04		4.14003	100	Tradition							4.14003	▲	4.17250	4.17250	4.13750	4.14637	2088.00
25Y	23-Apr 12:44:17		4.14050	55	ICAP							4.15000	▼	4.18000	4.18000	4.14050	4.15530	1018.00
30Y	23-Apr 12:45:00	-77.500	4.11982	25	ICAP	-77.375	0.125	-77.625	-77.375	-77.625	-77.400	4.11050	▲▲▲▲▲	4.14047	4.14750	4.11050	4.12597	1755.00

iii)CAD Benchmarks

This template displays fixed tenors for CAD OIS swaps, rather than a scrolling view of the latest trades of all tenors. Similar to the USD benchmarks template, the purpose is to allow users to view the latest trade for any tenor in a single view. It displays the last value for “Spread” transactions quoted in basis points above or below the yield to maturity on active Government of Canada Bonds. Additionally, it displays the last fixed rate for any CAD OIS package type. It also provides Open, High, Low, and Change for Spread and Rate for the day.

irs.swapdata.ai/CADbenchmarks

Light mode Global Filter USD Swaps USD Benchmarks CAD Benchmarks Live Chart MIST Snapshot

CAD Swaps Benchmarks

Logged in as: Mike
Session started: 4/23/2020, 1:00:53 PM
Last Refresh: 4/23/2020, 1:00:43 PM
Times shown in your local timezone.

Execution Type:

Search:

Tenor	Execution Time	Last Spread	Last Rate	Size	Broker	Prev Spread	Δ Spread	Spread open	Spread High	Spread Low	Spread VWAP	Prev Rate	Last 5 Dir	Rate Open	Rate High	Rate Low	Rate VWAP	Total Size
1Y	23-Apr 13:12:10		2.94800	200	Tradweb							2.47000	▲▲▼▲▲	2.47000	2.47000	2.46900	2.46900	1477.00
2Y	23-Apr 12:41:58	-12.000	2.73000	55	Tradweb	-12.000						2.73200	▲▲▲▲▲	2.77500	3.00000	2.25000	2.73781	6167.00
3Y	23-Apr 12:21:24		2.77000	200	Tullett Prebon							2.78000	▼▲	2.71875	2.70200	2.71875	2.72200	1685.00
4Y	23-Apr 13:10:00		2.84000	20	Tradweb							2.80250	▲	2.84000	2.84000	2.82750	2.84000	170.00
5Y	23-Apr 12:57:27	-18.000	2.95000	30	Bloomberg	-18.000	0.000	-18.000	-18.000	-18.000	-18.000	2.80000	▲▲▼▲▲	2.90000	3.07000	2.50000	2.87000	3822.14
6Y	22-Apr 10:40:45		2.95000	177,400	Tradition							2.90250	▼	2.90250	2.90000			354.00
7Y	23-Apr 10:37:01		2.84000	130	Off-Exchange							2.84000	▲	3.02700	3.00250	2.84000	2.91220	1139.50
8Y	23-Apr 12:56:45	-21.750	3.08145	50	Tradition	-21.750	0.000	-21.750	-21.750	-21.750	-21.750	3.08145	▲	3.12000	3.12800	3.08145	3.10178	505.21
9Y																		
10Y	23-Apr 12:31:00	-24.000	3.20000	2	Tradweb	-24.000	0.000	-24.000	-24.000	-24.000	-24.000	3.23250	▼▲▲▲▲	3.28250	3.50000	3.00000	3.24700	2353.00
20Y	23-Apr 08:40:57	-8.000	3.01257	50	Tullett Prebon	-8.000	0.000	-8.000	-8.000	-8.000	-8.000	3.01257	▲	3.01257	3.01257	3.01257	3.01257	110.00
30Y	23-Apr 12:31:02	-32.000	3.55000	27	Tradweb	-32.000	0.000	-32.000	-32.000	-32.000	-32.000	3.54500	▲	3.57000	3.50200	3.25000	3.54244	244.18

iv) Live Chart

This display allows the user to view activity for a specific swap type in real-time throughout the day. This prototype is set to USD at this time. The user must select from the drop-downs a Swap Class, Package Type, Underlier, and Tenor. The view includes two charts.

The upper window is the “Rate” chart which plots interest rates as new trades arrive. If “Basis” is selected as Swap Class, it will chart the basis spread instead of Rate.

The lower window is the Package Spread chart which plots movement throughout the day in the selected package transaction spreads.

The boxes to the right of the charts show statistics for the day. The upper box shows latest trade details. Middle box shows statistics for Rate and the lower box displays statistics for package.

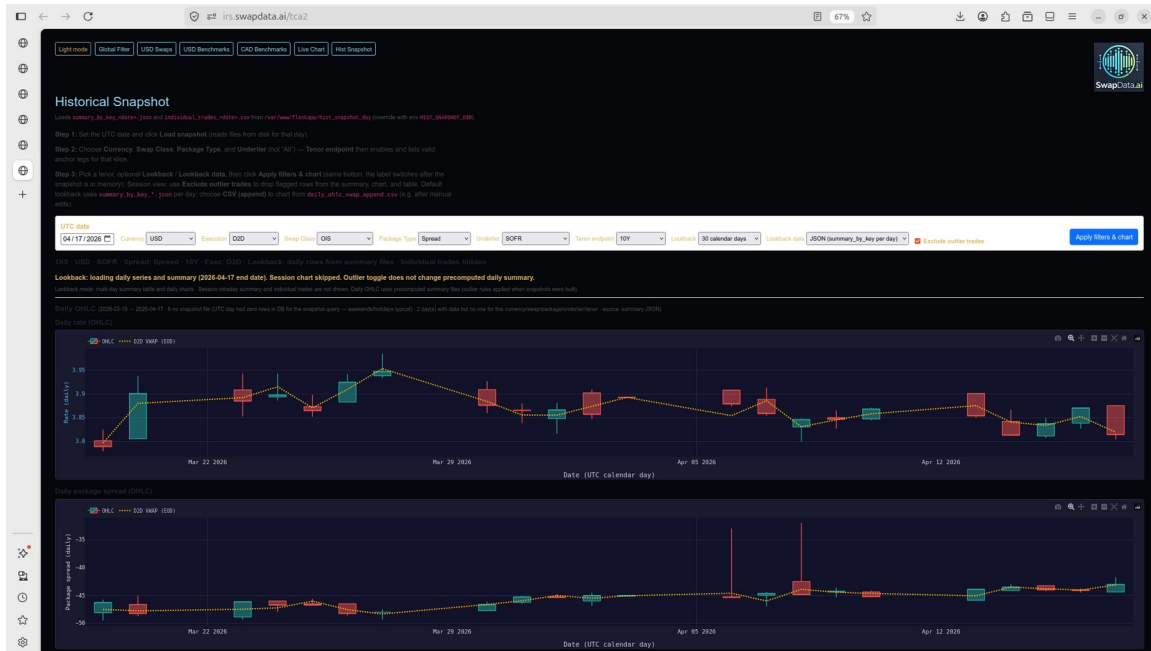
The daily Session begins at 00:00:00 UTC.



v) Historical Snapshot

We provide additional historical charts allowing the user to select and filter by Currency, Swap Class, Package Type, Underlier, and Tenor. The charts display real-time graphics with multiple tables showing both rate and package spread. Display options for the historical look-back are the single day for the selected date, 30, 60, 90 & 180 day, 1 year or YTD look-

backs to that date. The historical charts display a candlestick format showing open, high, low & close for the date.



The instructions are on this template page, but this is a brief recap. A user must first select a date in the past and click the blue “Load snapshot” button. Once that date is grabbed, the user must then select the interested swap, package, underlier and tenor and lookback window from the dropdown menu. After selection, click the blue “Apply filters & chart” button.

vi) Others...

New Templates can be created based upon feedback from participants in the Early Access ILA.

c) Explanation of menus and toolbars

i) Table toolbar (available on Global Filter and USD Swaps templates)

These table toolbars are buttons that allow certain preferences to be introduced for those templates.

“Columns” — Opens a checklist to show or hide table columns. The default is all fields are selected. However there may be fields that are of

no interest to the user. If so, clicking the box next to that field name will “uncheck” the box, and that field will be removed from the display. The user must click the Columns box again to remove the pop-up. Choices are remembered with your layout in the browser.

“Anchor” — For package trades, choose “All” package legs or “Anchor legs only.” If Anchor legs only is selected, the non-anchor legs will be hidden. For example, a 3s4s5s butterfly, will only be displayed on a single row instead of three row, one for each leg.

“Reset layout” — This button restores the default column order, visibility, and Anchor mode for that page, clears saved table layout for that page in the browser, and reloads.

Column order — Users can drag a column header horizontally to the left or right in order to rearrange column placement. The newly selected Column Order is saved in the user’s browser for that dashboard.

Sort Column — Click an arrow on the header (a simple click, not a drag) to sort in an ascending (up arrow) or descending order (down arrow). This will be a temporary view as the default sort remains the Dissemination ID sorted in descending for newest-on-top. All new trades will result in a sort default reset so all users can see the newest update. On iPhones, changing column order in Safari can be awkward. Use a desktop browser for drag-reorder of columns. It will be saved if you log in again using iPhone and the same User ID and Password.

ii) **“Execution type” selection:** This allows the user to select all Execution types. “All” displays each trade coming into the SDR. “D2D” filters only “wholesale” (dealer-to-dealer) transactions, and “D2C” filters only “retail” (dealer-to-customer)

iii) **“Rows per page” selection:** This allows the user to expand the size of page that will be displayed in terms of the number of rows. In the left-hand side of the page, the user can select how many rows they would like to see. There is a drop-down menu allowing the user to select 50,

100, 250 or 500 rows. If you select 50, the dashboard will display 50 rows and when the user scrolls to the bottom of those 50 rows, the screenshot below will be displayed. Clicking “Next” or a page number will take the user to a different page.

2025-09-19 14:30:09	DealerWeb	NEWT	USD	OIS	18	20s25s30s 20Y	2025-09-23 2045-09-23	3.9525		Fly	425	SOFR	fy vs fy	Act/360	1734034905	Download						
Showing 1 to 50 of 3,284 entries														Previous	1	2	3	4	5	...	66	Next

4) Using the Filter Tool

a) Searching and filtering swap data

The search bar will allow the user to select a specific key word (or words) they would like to filter. The user can type in an ISO currency code, or any field value shown in the Appendix below which identifies valid field values.

- i) Currency: ISO Codes in the Appendix
- ii) Swap Class: Searchable values are: OIS, Inflation, Basis, X Ccy Basis, Fix/Flt.
- iii) Term: The user can enter “10Y” to view all 10 year trades, or “2s3s5s” to view all 2s3s5s Flys
- iv) Package Types: Fly, Spread, Spread Switch, Curve, CCP-Basis, or Term-Basis
- v) Underlying Index: See Appendix
- vi) Multiple values: Certain instances may call for multiple values to be entered into the search bar. For example, a user wants to search for a specific Currency and Swap Class with a specific Underlying Index. The multiple values can be entered in the search bar. Let’s assume the user wants to see US municipal swaps, the user would enter “usd muni”. If a user wants to see 10Y CAD CORRA, enter “10y cad corra”.

Appendix

a) Currencies

Code	Currency				
AED	United Arab Emirates dirham	CLF	Unidad de Fomento (funds code)	INR	Indian rupee
AFN	Afghan afghani	CLP	Chilean peso	IQD	Iraqi dinar
ALL	Albanian lek	CNY	Renminbi	IRR	Iranian rial
AMD	Armenian dram	COP	Colombian peso		Icelandic króna (plural: krónur)
AOA	Angolan kwanza		Unidad de Valor Real (UVR) (funds code)	JMD	Jamaican dollar
ARS	Argentine peso	COU	Unidad de Valor Real (UVR) (funds code)	JOD	Jordanian dinar
AUD	Australian dollar	CRC	Costa Rican colon	JPY	Japanese yen
AWG	Aruban florin	CUP	Cuban peso	KES	Kenyan shilling
AZN	Azerbaijani manat		Cape Verdean escudo	KGS	Kyrgyzstani som
	Bosnia and Herzegovina convertible mark	CVE	Cape Verdean escudo	KHR	Cambodian riel
BAM	Bosnia and Herzegovina convertible mark	CZK	Czech koruna	KMF	Comoro franc
BBD	Barbados dollar	DJF	Djiboutian franc	KPW	North Korean won
BDT	Bangladeshi taka	DKK	Danish krone	KRW	South Korean won
BGN	Bulgarian lev	DOP	Dominican peso	KWD	Kuwaiti dinar
BHD	Bahraini dinar	DZD	Algerian dinar		Cayman Islands dollar
BIF	Burundian franc	EGP	Egyptian pound	KYD	Cayman Islands dollar
BMD	Bermudian dollar	ERN	Eritrean nakfa	KZT	Kazakhstani tenge
BND	Brunei dollar	ETB	Ethiopian birr	LAK	Lao kip
BOB	Boliviano	EUR	Euro	LBP	Lebanese pound
	Bolivian Mvdol (funds code)	FJD	Fiji dollar	LKR	Sri Lankan rupee
BOV	Bolivian Mvdol (funds code)		Falkland Islands pound	LRD	Liberian dollar
BRL	Brazilian real	FKP	Falkland Islands pound	LSL	Lesotho loti
BSD	Bahamian dollar	GBP	Pound sterling	LYD	Libyan dinar
BTN	Bhutanese ngultrum	GEL	Georgian lari	MAD	Moroccan dirham
BWP	Botswana pula	GHS	Ghanaian cedi	MDL	Moldovan leu
BYN	Belarusian ruble	GIP	Gibraltar pound	MGA	Malagasy ariary
BZD	Belize dollar	GMD	Gambian dalasi	MKD	Macedonian denar
CAD	Canadian dollar	GNF	Guinean franc	MMK	Myanmar kyat
CDF	Congolese franc	GTQ	Guatemalan quetzal	MNT	Mongolian tögrög
	WIR euro (complementary currency)	GYD	Guyanese dollar	MOP	Macanese pataca
CHE	WIR euro (complementary currency)	HKD	Hong Kong dollar	MRU	Mauritanian ouguiya
CHF	Swiss franc	HNL	Honduran lempira	MUR	Mauritian rupee
	WIR franc (complementary currency)	HTG	Haitian gourde	MVR	Maldivian rufiyaa
CHW	WIR franc (complementary currency)	HUF	Hungarian forint	MWK	Malawian kwacha
		IDR	Indonesian rupiah	MXN	Mexican peso
		ILS	Israeli new shekel		Mexican Unidad de Inversion (UDI)

	(funds code)		São Tomé and Príncipe dobra	XAG	Silver (one troy ounce)
MYR	Malaysian ringgit	STN	Príncipe dobra		Gold (one troy ounce)
MZN	Mozambican metical	SVC	Salvadoran colón	XAU	
NAD	Namibian dollar	SYP	Syrian pound		European Composite Unit (EURCO) (bond market unit)
NGN	Nigerian naira	SZL	Swazi lilangeni	XBA	
NIO	Nicaraguan córdoba	THB	Thai baht		European Monetary Unit (E.M.U.-6) (bond market unit)
NOK	Norwegian krone	TJS	Tajikistani somoni	XBB	
NPR	Nepalese rupee	TMT	Turkmenistan manat		European Unit of Account 9 (E.U.A.-9) (bond market unit)
NZD	New Zealand dollar	TND	Tunisian dinar	XBC	
OMR	Omani rial	TOP	Tongan pa'anga		European Unit of Account 17 (E.U.A.-17) (bond market unit)
PAB	Panamanian balboa	TRY	Turkish lira	XCD	
PEN	Peruvian sol		Trinidad and Tobago dollar	XCG	
PGK	Papua New Guinean kina	TTD		XDR	Special drawing rights
PHP	Philippine peso	TWD	New Taiwan dollar	XOF	CFA franc BCEAO
PKR	Pakistani rupee	TZS	Tanzanian shilling	XPD	Palladium (one troy ounce)
PLN	Polish złoty	UAH	Ukrainian hryvnia	XPF	CFP franc (franc Pacifique)
PYG	Paraguayan guaraní	UGX	Ugandan shilling	XPT	Platinum (one troy ounce)
QAR	Qatari riyal	USD	United States dollar	XSU	SUCRE
RON	Romanian leu		United States dollar (next day) (funds code)		Code reserved for testing
RSD	Serbian dinar	USN		XUA	ADB Unit of Account
RUB	Russian ruble		Uruguay Peso en Unidades Indexadas (URUIURUI) (funds code)	XXX	No currency
RWF	Rwandan franc	UYI		YER	Yemeni rial
SAR	Saudi riyal	UYU	Uruguayan peso	ZAR	South African rand
SBD	Solomon Islands dollar	UYW	Unidad previsional	ZMW	Zambian kwacha
SCR	Seychelles rupee	UZS	Uzbekistani sum	ZWG	Zimbabwe Gold
SDG	Sudanese pound		Venezuelan digital bolívar		
SEK	Swedish krona (plural: kronor)	VED			
SGD	Singapore dollar	VES	Venezuelan sovereign bolívar		
SHP	Saint Helena pound	VND	Vietnamese đồng		
SLE	Sierra Leonean leone (new leone)	VUV	Vanuatu vatu		
SOS	Somalian shilling	WST	Samoan tala		
SRD	Surinamese dollar		Arab Accounting Dinar[18]		
SSP	South Sudanese pound	XAD			
		XAF	CFA franc BEAC		

b) Underlying Index

The underlying index list below represents a short name used to conserve screen real estate.

Underlier Short Name		
EBOR	IBR	HIBOR
AONIA	IBR vs SOFR	HIBOR vs HIBOR
AONIA vs BBSW	PRIBOR	HIBOR vs SOFR
AONIA vs Fed Funds	PRIBOR vs EURIBOR	HIBOR vs LIBOR
AONIA vs SOFR	CIBOR2	HONIX vs SOFR
BBSW vs SOFR	CIBOR2 vs SOFR	BUBOR
BBSW	CIBOR2 vs EuroSTR	TELBOR
BBSW vs BBSW	DESTR	TELBOR vs SOFR
BBSW vs LIBOR	EURIBOR ICE Swap Rate 11:00	TELBOR vs LIBOR
BBSW Bid	EONIA vs EURIBOR	MIBOR
CPI	EURIBOR	MIBOR vs Basket
Basket	EURIBOR vs EURIBOR ICE Swap Rate 11:00	MIFOR
Basket vs Basket	EURIBOR vs EURIBOR	LIBOR vs SOFR
Basket vs SOFR	EURIBOR vs EuroSTR	TIBOR
CDI	EURIBOR vs BUBOR	TONA
IPCA	EURIBOR vs Other	TONA vs SOFR
CDOR	EURIBOR vs WIBOR	CD 91D
CDOR vs LIBOR	EURIBOR vs LIBOR	CD 91D vs SOFR
CDOR vs SOFR	EURIBOR vs SOFR	TIIE
CORRA	EURIBOR vs SOFR CME Term	TIIE ON
CORRA vs SOFR	EURIBOR vs STIBOR	TIIE ON vs SOFR
CORRA vs EuroSTR	EuroSTR	TIIE vs SOFR
CORRA vs SOFR CME Term	EuroSTR vs SOFR	TIIE vs LIBOR
CORRA vs TONA	EuroSTR vs Fed Funds	UDI
CORRA vs Other	EUR Ext CPI	KLIBOR
SARON	FRC Ext CPI	MYOR
SARON vs SOFR	ISDA Swap Rate	NIBOR
SARON vs Other	LIBOR	NIBOR vs SOFR
ICP	LIBOR vs LIBOR	NOWA
ICP vs SOFR	SONIA	NOWA vs SOFR
ICP vs ICP	SONIA vs SOFR	BBR
OCP vs SOFR	SONIA ICE Swap Rate	BBR vs LIBOR
TNA	SONIA vs SONIA	BBR vs SOFR
TNA vs TNA	SONIA vs Fed Funds	BBR vs SOFR CME Term
TNA vs LIBOR	SONIA vs SOFR CME Term	BKBM
TNA vs SOFR	GENERIC TINT PMT	BKBM vs SOFR
Fixing Repo Rate		BKBM vs NZIONA
		NZONIA

Other
Other vs Fed Funds
Other vs SOFR
Other Inflation
WIBOR
MOSPRIME
SAIBOR
SRIOR
SIOR vs SOFR
STIBOR
STIBOR vs SOFR
STIBOR OIS Compound vs SOFR
STIBOR Compound SOFR
STIBOR vs LIBOR
SWESTR
SORA
SORA vs LIBOR
SORA vs SOFR
THOR
TAIBOR
RPI
CPI-U
CPI-U vs SOFR
BMA Muni Swap
BMA Muni Swap vs SOFR
BSBY
CMS
CMS vs SOFR
CP vs LIBOR
Fed Funds
Fed Funds vs SOFR
Fed Funds vs Basket
Fed Funds vs JIBAR
ICE Swap Rate
ICE Swap Rate vs SOFR
LIBOR vs HIBOR
LIBOR vs JIBAR
SIFMA Muni
SIFMA Muni vs SOFR
Prime

SOFR
SOFR Avg 30D
SOFR CME Term
SOFR CME Term vs SOFR
USD-SOFR ICE Compounded Index 5D Lag
SOFR ICE Swap Rate vs SOFR ICE Swap Rate
SOFR ICE Swap Rate vs SOFR
SOFR vs SOFR
SOFR vs JIBAR
SOFR vs Basket
SOFR vs IBR
SOFR vs TONA
SOFR vs TIIE
SOFR vs TIIE ON
JIBAR
ZARONIA

c) Platform Identifier

The table below displays the Platform ID which is reported to the SDR. These Platform IDs are converted to the SEF/Dealer column. This column is displayed on the swapdata.ai pages/templates.

Platform ID	SEF / Dealer	D2D or D2C
AURO	BGC	D2C
BBSF	Bloomberg	D2C
BGCD	BGC	D2D
BDCO	BGC	D2D
BILT	Off-Exchange	D2C
BMTF	Bloomberg	D2C
BNPS	BNP Paribas	D2C
BTFE	Bloomberg	D2C
DWSF	DealerWeb	D2D
GFSO	GFI	D2D

GSEF	GFI	D2D
HSBC	HSBC	D2C
IMRD	ICAP	D2D
IOIR	ICAP	D2D
ISWE	ICAP	D2D
ISWP	ICAP	D2D
ISWV	ICAP	D2D
LASF	Latam	D2D
RESF	NEX Reset	D2D
REST	NEX Reset	D2D
RTXF	RTX Fintech	D2D
TCDS	Tradition	D2D

TEUR	Tradition	D2D
TPEU	Tullett Prebon	D2D
TPIR	Tullett Prebon	D2D
TPSE	Tullett Prebon	D2D
TREU	TradeWeb	D2C
TSEF	Tradition	D2D
TWEM	TradeWeb	D2C
TWSF	TradeWeb	D2C
XOFF	Off-Exchange	D2C
XXXX	Off-Exchange	D2C
XYIE	Yield Broker	D2D

d) Swap Class

The Swap Class field is created through the UPI FISN Code published to the SDR using the table below. If multiple Currencies are published in the UPI FISN the Swap Class is amended with “X Ccy” before the Swap Class to indicate this is a Cross Currency Swap Class.

UPI FISN	Swap Class
NA/Swap Flt Flt	Basis
NA/Swap Flt Flt OIS	Basis
NA/Swap Fxd Flt	Fix/Flt
NA/Swap Fxd Fxd	Fix/Fix
NA/Swap Infl Idx	Inflation Index
NA/Swap OIS	OIS
NA/Swap Zero Cpn	Zero Cpn
<i>NA/Fwd Pr Int Rt Idx*</i>	<i>FRA</i>
<i>NA/Fwd Dbt Oth*</i>	<i>Fwd Debt Obligation</i>
<i>NA/O Call Epn*</i>	<i>Cap</i>
<i>NA/O Opt Epn*</i>	<i>Cap/Floor</i>
<i>NA/O P Epn*</i>	<i>Floor</i>
<i>NA/O Nstd Infl Idx*</i>	<i>Non-Standard Option</i>
<i>NA/O Nstd O*</i>	<i>Non-Standard Option</i>
<i>NA/O Nstd OIS*</i>	<i>Non-Standard Option</i>
<i>NA/O Nstd Oth*</i>	<i>Non-Standard Option</i>
<i>NA/O Oth*</i>	<i>Non-Standard Option</i>
<i>NA/O P Epn Oth*</i>	<i>Non-Standard Option</i>
<i>NA/O Call Amr Fxd Flt*</i>	<i>Swaption</i>
<i>NA/O Call Brm Fxd Flt*</i>	<i>Swaption</i>
<i>NA/O Call Brm OIS*</i>	<i>Swaption</i>
<i>NA/O Call Epn Fxd Flt*</i>	<i>Swaption</i>
<i>NA/O Call Epn OIS*</i>	<i>Swaption</i>

** Indicates not yet available in SwapData.ai*

e) Day Count Convention

The day count convention column is published to the SDR using a MICO code which is defined in ISO 15022. This represents the interest rate calculation methodology used to calculate the payments. The table below converts the MICO to the day count convention.

NICO	Daycount
A001	30/360 US Bond
A002	30/365
A003	30/Act
A004	Act/360
A005	Act/365 Fixed
A006	Act/Act CMA
A007	30/360 Eurobond
A008	Act/Act ISDA
A009	Act/365L
A010	Act/Act AFB
A011	30/360 CMA
A012	30/360 Eurobond M2
A013	30/360 Eurobond M3
A014	Act/365 No Leap
A015	Act/Act CMA Ultimo
A016	30E+/360
A017	Act/364
A018	Bus/252 (Brazil)
A019	Act/360 No Leap
A020	1/1
NARR	Narrative

f) **Payment Terms**

The Payment Terms column represents the payment frequency of each leg of the interest rate swap.