

**APPENDIX 4  
PRODUCTS TRADEABLE ON THE RECOGNISED MARKET  
OPERATED BY TRADITION SINGAPORE PTE LTD**

**UNCLEARED INTEREST RATES SWAPS**

**Product description**

An Interest Rate Swap (“IRS”) is where two parties agree to exchange interest rate cash flows, based on a specified notional amount from a fixed rate to a floating rate (or vice versa) or from one floating rate to another for a predetermined term.

An uncleared IRS take place between the two counterparties directly.

**Products type**

IRS covered by the Platform include the following products:

Fixed for Floating IRS  
Overnight Index Swap (“OIS”)  
Forward Rate Agreement (“FRA”)  
Non-Deliverable IRS  
Cross Currency IRS

**Trade Types**

Outrights  
Spreads  
Butterflies

**Contract Specifications**

Field	Field Description	Data Field
Currency	Underlying currency	JPY/USD/SGD/HKD/INR/EUR/GBP/ AUD/INR/KRW/NZD/THB/TWD/ MYR/PHP/CNY/CNH
Notional	Notional Trade in underlying Currency	Integer within limits
Payment Frequency	-	Monthly, Quarterly, Semi Annually, Annually
Reset Frequency	-	Weekly, Monthly, Quarterly, Semi Annually
Day Count Convention	-	Actual/360, Actual/365, 360/360, 30/360, 30E/360, Actual Fixed/365, Actual/366, Actual/Actual
Holiday Calendar	Applied in accordance for the country currency denoted for the instrument	EUTA/JPTO/GBLO/USNY/AUSY/ HKHK/IDJA/KRSE/NZAU/NZWE/ SGSI/THBA/TWTA/MYKL/PHMA/ CNBE/INMU

Business Day Convention	Modified following with adjustment to period end dates	MODF/ FOLL/ PREC
Fixed Rate	The traded interest rate yield or basis point on Trade Date	Amount within current rate limit
Floating Rate Index	Reference rate	EUR-EURIBOR-Reuters JPY-TIBOR-ZTIBOR USD-Federal Funds-OIS Compound USD-SOFR-OIS Compound GBP-SONIA-OIS Compound AUD-BBR-BBSW HKD-HIBOR-HKAB IDR-JIBOR-Reuters KRW-CD-KSDA-Bloomberg NZD-BBR-FRA NZD-BKBM FRA NZD-NZIONA-OIS Compound SGD-SORA-COMPOUND THB-THBFIX-Reuters THB-THOR-OIS Compound TWD-TAIBOR-Reuters MYR-KLIBOR-BNM PHP-PHIREF-Reuters CNY-CNREPOFIX=CFXS-Reuters INR-MIFOR INR-MIBOR-OIS Compound
Linear Interpolation	Methodology to determine the floating rate	YES/NO
Spread over Floating	Trading points over floating rate	Float with limits
Compounding Method	None/Flat/Straight/Spread Exclusive	None/Flat/Straight/Spread Exclusive
Effective Date	The first date from which fixed and floating interest amounts accrue	As date DDMMYYYY
Trade Start type	Spot/Forward - As Date	As date DDMMYYYY
Maturity Date	The final date until which Fixed and Floating amounts accrue	As date DDMMYYYY
Tenor	In years - The duration of time from the Effective Date to the Maturity Date. Tenor of any duration greater than 0 years to 50 years	A Months B Years, where A and B are integers
Roll Days	Day that is represented by Value day or Maturity day depending on Stub	Integer representing the day of the month

Roll Day Convention	The date used for determining all fixed and floating Reset Dates. Roll days define the beginning and end of Fixed and Floating interest accrual periods	As date DDMMYYYY
Floating Reset Dates	Dates utilized to determine the Floating Rate amounts for each interest accrual period during the Tenor of the contract. Except in the case of a Stub Period, the Reset Date is aligned with the floating rate frequency as determined	As dates DDMMYYYY
First Period Fixing Date		As date DDMMYYYY
Fixing Days Offset for subsequent fixing days after 1st Fixing date	-	Integer with Limits
Fixing Day Holiday Centres	-	EUTA/JPTO/GBLO/USNY/AUSY/HKHK/IDJA/KRSE/NZAU/NZWE/SGSI/THBA/TWTA/MYKL/PHMA/CNBE/INMU
Stub	-	Start/End
Stub Period Rate	Reference Rate	EUR-EURIBOR-Reuters JPY-TIBOR-ZTIBOR USD-Federal Funds-OIS Compound USD-SOFR-OIS Compound GBP-SONIA-OIS Compound AUD-BBR-BBSW HKD-HIBOR-HKAB IDR-JIBOR-Reuters KRW-CD-KSDA-Bloomberg NZD-BBR-FRA NZD-BKBM FRA NZD-NZIONA-OIS Compound SGD-SORA-COMPOUND THB-THBFIX-Reuters THB-THOR-OIS Compound TWD-TAIBOR-Reuters MYR-KLIBOR-BNM PHP-PHIREF-Reuters CNY-CNREPOFIX=CFXS-Reuters INR-MIFOR INR-MIBOR-OIS Compound
Early termination	Availability of the trade to be terminated earlier than maturity date	YES/NO
Delivery	Delivery of payment via underlying currency or agreed currency other than underlying currency	Deliverable/Non-Deliverable

Settlement Currency	The payment currency parties will used	USD
Settlement Rate Options	The exchange rate used to determine the settlement amount from the underlying currency	CNY - REUTERS - SAEC AT 09:15 AM BEIJING TIME IDR - JISDOR INR - Reuters Page INRREF=FBIL AT 1:30PM MUMBAI TIME KRW - REUTERS - KFTC18 AT 03:30 PM SEOUL TIME MYR - REUTERS MYRFIX2 PHP - Bloomberg NDFF AT 11:30 AM MANILA TIME THB - ABSFIX01 (THB) TWD - REUTERS TAIFX1 AT 11:00 AM TAIPEI TIME
Valuation Date	The date used to determine the conversion of non-deliverable trading currency to settlement currency	As date DDMMYYYY

### Minimum Contract Size

Contract size minimum is dependent on currency and tenor but normally accepted at USD 5m equivalent. Trades below minimum size may be marketed specifically as “odd lot” or “small size”

### Trading day timings

Trading on the Platform principally shall take place on the Business Days for the relevant underlying currency and from 08.00 SGT to 19.30 SGT.

Tradition may extend trading hours for any of the contracts subject to demand from participants and in the case that in any extended period all eligible Participants may participate in the market.

Tradition reserves the right at any time not to make available Product trading at any time in the case that there is insufficient indication of interest from participants.

### Trading Rules

The trading rules applied are detailed in <http://www.traditionasia.com/RuleBook>