REGULATION TO AMEND REGULATION 94-101 RESPECTING MANDATORY CENTRAL COUNTERPARTY CLEARING OF DERIVATIVES

Derivatives Act
(chapter I-14.01, s. 175, 1st par., par. (11))

1. Appendix A of Regulation 94-101 respecting Mandatory Central Counterparty Clearing of Derivatives (chapter I-14.01, s. 0.01) is replaced by the following:

"**APPENDIX A**
MANDATORY CLEARABLE DERIVATIVES
(subsection 1(1))

Interest Rate Swaps

Fixed-to-float swaps					
Floating rate index	**Settlement currency**	**Maturity**	**Settlement currency type**	**Optionality**	**Notional type**
EURIBOR	EUR	28 days to 50 years	Single currency	No	Constant or variable
BBSW	AUD	28 days to 30 years	Single currency	No	Constant or variable

Basis swaps					
Floating rate index	**Settlement currency**	**Maturity**	**Settlement currency type**	**Optionality**	**Notional type**
EURIBOR	EUR	28 days to 50 years	Single currency	No	Constant or variable

Overnight index swaps					
Floating rate index	**Settlement currency**	**Maturity**	**Settlement currency type**	**Optionality**	**Notional type**
CORRA	CAD	7 days to 30 years	Single currency	No	Constant
FedFunds	USD	7 days to 3 years	Single currency	No	Constant
SOFR	USD	7 days to 50 years	Single currency	No	Constant
€STR	EUR	7 days to 3 years	Single currency	No	Constant
SONIA	GBP	7 days to 50 years	Single currency	No	Constant

Forward Rate Agreements

Floating rate index	Settlement currency	Maturity	Settlement currency type	Optionality	Notional type
EURIBOR	EUR	3 days to 3 years	Single currency	No	Constant

Credit Default Swaps

Index	Region	Maturity	Applicable series	Tranched
CDX.NA.IG	North America	5 years and 10 years	Series 47 and subsequent series.	No
CDX.NA.HY	North America	5 years	Series 47 and subsequent series.	No
iTraxx Europe	Europe	5 years	Series 46 and subsequent series.	No

".

2. The Regulation is amended by replacing all occurrences of "opération" and "opérations", in the French text of sections 1, 3 and 7, by "transaction" and "transactions", with the necessary grammatical changes.

3. This Regulation comes into force on 25 March, 2026.