CME Group

The below table is intended to provide the market standard attributes for cleared spot-starting MXN F-TIIE Overnight Index Swaps (OIS). Note, this table does not provide the complete set of attributes supported by CME Clearing. To view additional attributes, please refer to the downloadable product scope matrix available from this webpage:

Market Standard Attributes: MXN F-TIIE Overnight Index Swaps (OIS)	
Maximum Maturity	31 Years
Floating Rate Index	MXN-TIIE ON-OIS Compound
Settlement Convention (for VM purposes)	T+1
Effective Date*	T+2 from Trade Date
Settlement Currency	MXN
Price Alignment Rate	MXN PAA
Holiday Calendars	Mexico City (MXMC)
Day Count Convention	ACT/360
Payment Frequency	28D
Roll Convention	NONE
Floating Index Tenor	1D
Start Date Adjusted Business Day Convention	FOLLOWING (Typically NONE)
Maturity Date Adjusted Business Day Convention	FOLLOWING
Payment Relative To	END PERIOD
Payment Adjusted Business Day Convention	FOLLOWING
Payment Days Offset	2D (Business)
Payment Day Type	Business
Calculation Period Adjusted Business Day Convention	FOLLOWING
Calculation Frequency	28D
Compounding Method	Spread Exclusive (ISDA Standard)
Reset Frequency	28D
Reset Date Relative to	END PERIOD
Reset Date Adjusted Business Day Convention	FOLLOWING
Fixing Date Offset	0D
Fixing Day Type	Business
Fixing Date Business Day Convention	PRECEDING

*Given the late evening publication time of the daily F-TIIE rate, the standard effective date convention is T+2 from the trade date

Sample FpML messages containing the market standard attributes for F-TIIE OIS are also available by contacting our team at ClearedSwapConversion@cmegroup.com.