INTEREST RATE SWAPS REQUIRED TO BE CLEARED

Specification	Fixed-to-Floating Swap Class					
1. Currency	Australian Dollar (AUD)	Canadian Dollar (CAD)	Euro (EUR)	Hong Kong Dollar (HKD)	Mexican Peso (MXN)	Norwegian Krone (NOK)
2. Floating Rate Indexes	BBSW	CDOR	EURIBOR	HIBOR	TIIE-BANXICO	NIBOR
3. Stated Termination Date Range	28 days to 30 years	28 days to 30 years	28 days to 50 years	28 days to 10 years	28 days to 21 years	28 days to 10 years
4. Optionality	No	No	No	No	No	No
5. Dual Currencies	No	No	No	No	No	No
6. Conditional Notional Amounts	No	No	No	No	No	No

Specification	Fixed-to-Floating Swap Class						
1. Currency	Polish Zloty (PLN)	Singapore Dollar (SGD)	Swedish Krona (SEK)	Swiss Franc (CHF)	Sterling (GBP)	U.S. Dollar (USD)	Yen (JPY)
2. Floating Rate Indexes	WIBOR	SOR-VWAP	STIBOR	LIBOR	LIBOR	LIBOR	LIBOR
3. Stated Termination Date Range	28 days to 10 years	28 days to 10 years	28 days to 15 years	28 days to 30 years	28 days to 50 years	28 days to 50 years	28 days to 30 years
4. Optionality	No	No	No	No	No	No	No
5. Dual Currencies	No	No	No	No	No	No	No
6. Conditional Notional Amounts	No	No	No	No	No	No	No

Specification	Basis Swap Class				
1. Currency	Australian Dollar (AUD)	Euro (EUR)	Sterling (GBP)	U.S. Dollar (USD)	Yen (JPY)
2. Floating Rate Indexes	BBSW	EURIBOR	LIBOR	LIBOR	LIBOR
3. Stated Termination Date Range	28 days to 30 years	28 days to 50 years	28 days to 50 years	28 days to 50 years	28 days to 30 years
4. Optionality	No	No	No	No	No
5. Dual Currencies	No	No	No	No	No
6. Conditional Notional Amounts	No	No	No	No	No

Specification	Forward Rate Agreement Class		
1. Currency	Euro (EUR)	Polish Zloty (PLN)	Norwegian Krone (NOK)
2. Floating Rate Indexes	EURIBOR	WIBOR	NIBOR
3. Stated Termination Date Range	3 days to 3 years	3 days to 2 years	3 days to 2 years
4. Optionality	No	No	No
5. Dual Currencies	No	No	No
6. Conditional Notional Amounts	No	No	No

Specification	Forward Rate Agreement Class			
1. Currency	Swedish Krona (SEK)	Sterling (GBP)	U.S. Dollar (USD)	Yen (JPY)
2. Floating Rate Indexes	STIBOR	LIBOR	LIBOR	LIBOR
3. Stated Termination Date Range	3 days to 3 years	3 days to 3 years	3 days to 3 years	3 days to 3 years
4. Optionality	No	No	No	No
5. Dual Currencies	No	No	No	No
6. Conditional Notional Amounts	No	No	No	No

Specification	Overnight Index Swap Class				
1. Currency	Australian Dollar (AUD)	Canadian Dollar (CAD)	Euro (EUR)	Sterling (GBP)	U.S. Dollar (USD)
2. Floating Rate Indexes	AONIA-OIS	CORRA-OIS	EONIA	SONIA	FedFunds
3. Stated Termination Date Range	7 days to 2 years	7 days to 2 years	7 days to 3 years	7 days to 3 years	7 days to 3 years
4. Optionality	No	No	No	No	No
5. Dual Currencies	No	No	No	No	No
6. Conditional Notional Amounts	No	No	No	No	No

Eligible derivatives clearing organizations for interest rate swaps:
Chicago Mercantile Exchange, Inc., Eurex Clearing AG, LCH.Clearnet Ltd., and Singapore Exchange Derivatives Clearing Ltd.

Derivatives clearing organizations that the Commission has exempted from registration to clear interest rate swaps for U.S. proprietary accounts:
ASX Clear (Futures) Pty Ltd.; Japan Securities Clearing Corp.; Korea Exchange, Inc.; and OTC Clearing Hong Kong Ltd.

See: Clearing Requirement Determination under Section 2(h) of the CEA (final rule) and Clearing Requirement Determination under Section 2(h) of the CEA for Interest Rate Swaps (final rule), available at: http://www.cftc.gov/LawRegulation/DoddFrankAct/Rulemakings/ClearingRequirement/index.htm

CREDIT DEFAULT SWAPS REQUIRED TO BE CLEARED

Specification	**North American Untranched CDS Indices Class**
1. Reference Entities	Corporate
2. Region	North America
3. Indices	CDX.NA.IG CDX.NA.HY
4. Tenor	CDX.NA.IG: 3Y, 5Y, 7Y, 10Y CDX.NA.HY: 5Y
5. Applicable Series	CDX.NA.IG 3Y: Series 15 and all subsequent Series, up to and including the current Series CDX.NA.IG 5Y: Series 11 and all subsequent Series, up to and including the current Series CDX.NA.IG 7Y: Series 8 and all subsequent Series, up to and including the current Series CDX.NA.IG 10Y: Series 8 and all subsequent Series, up to and including the current Series CDX.NA.HY 5Y: Series 11 and all subsequent Series, up to and including the current Series
6. Tranched	No

Specification	**European Untranched CDS Indices Class**
1. Reference Entities	Corporate
2. Region	Europe
3. Indices	iTraxx Europe iTraxx Europe Crossover iTraxx Europe HiVol
4. Tenor	iTraxx Europe: 5Y, 10Y iTraxx Europe Crossover: 5Y iTraxx Europe HiVol: 5Y
5. Applicable Series	iTraxx Europe 5Y: Series 10 and all subsequent Series, up to and including the current Series iTraxx Europe 10Y: Series 7 and all subsequent Series, up to and including the current Series iTraxx Europe Crossover 5Y: Series 10 and all subsequent Series, up to and including the current Series iTraxx Europe HiVol 5Y: Series 10 and all subsequent Series, up to and including the current Series
6. Tranched	No

Eligible derivatives clearing organizations for CDS:
Chicago Mercantile Exchange, Inc., ICE Clear Credit LLC, ICE Clear Europe Ltd., and LCH.Clearnet SA.

See: Clearing Requirement Determination under Section 2(h) of the CEA (final rule), available at:
http://www.cftc.gov/LawRegulation/DoddFrankAct/Rulemakings/ClearingRequirement/index.htm