INTEREST RATE SWAPS REQUIRED TO BE CLEARED

Specification	Fixed-to-Floating Swap Class			
1. Currency	U.S. Dollar (USD)	Euro (EUR)	Sterling (GBP)	Yen (JPY)
2. Floating Rate Indexes	LIBOR	EURIBOR	LIBOR	LIBOR
3. Stated Termination Date Range	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
5. Dual Currencies	No	No	No	No
6. Conditional Notional Amounts	No	No	No	No

<u>Specification</u>	Basis Swap Class			
1. Currency	U.S. Dollar (USD)	Euro (EUR)	Sterling (GBP)	Yen (JPY)
2. Floating Rate Indexes	LIBOR	EURIBOR	LIBOR	LIBOR
3. Stated Termination Date Range	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
5. Dual Currencies	No	No	No	No
6. Conditional Notional Amounts	No	No	No	No

Specification	Forward Rate Agreement Class			
1. Currency	U.S. Dollar (USD)	Euro (EUR)	Sterling (GBP)	Yen (JPY)
2. Floating Rate Indexes	LIBOR	EURIBOR	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

<u>Specification</u>	Overnight Index Swap Class		
1. Currency	U.S. Dollar (USD)	Euro (EUR)	Sterling (GBP)
2. Floating Rate Indexes	FedFunds	EONIA	SONIA
3. Stated Termination Date Range	7 days to 2 years	7 days to 2 years	7 days to 2 years
4. Optionality	No	No	No
5. Dual Currencies	No	No	No
6. Conditional Notional Amounts	No	No	No

Eligible Derivatives Clearing Organizations for Interest Rate Swaps: Chicago Mercantile Exchange, Inc. and LCH.Clearnet Ltd.

See: Clearing Requirement Determination under Section 2(h) of the CEA (final rule), available at: http://www.cftc.gov/LawRegulation/DoddFrankAct/Rule makings/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	Corporate
Entities	
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	iTraxx Europe 5Y: Series 10 and all subsequent Series, up to and including the current Series
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, and ICE Clear Europe Limited

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