Exhibit B

Schedule 1002: USD CLOB MAC Interest Rate Swaps (DCM CLOB and SEF RFQ)

Effective Date	CLOB: • Outrights: Current and upcoming IMM start dates • Calendar Switches/Rolls: Not Available • Tenor Switches: Not Available • Butterflies: Not Available RFQ: • Outrights: IMM start dates since March 2013 • Calendar Switches/Rolls: previous, current, and upcoming IMM start dates • Tenor Switches: Current and upcoming IMM start dates • Butterflies: Current and upcoming IMM start dates Block (DCM): • Outrights: IMM start dates since March 2013 • Calendar Switches/Rolls: Not Available • Tenor Switches: Not Available • Butterflies: Not Available
Maturity Date	CLOB: • Outrights: Tenors of 1, 2, 3, 4, 5, 7, 10, 15, 20, and 30 years • Calendar Switches/Rolls: Not Available • Tenor Switches: Not Available • Butterflies: Not Available RFQ: • Outrights: Tenors of 1, 2, 3, 4, 5, 7, 10, 15, 20, and 30 years (4 year not available prior to March 2014) • Calendar Switches/Rolls: Tenors of 1, 2, 3, 4, 5, 7, 10, 15, 20, and 30 years • Tenor Switches: Combinations of tenors of 1, 2, 3, 4, 5, 7, 10, 15, 20, and 30 years • Butterflies: Combinations of tenors of 1, 2, 3, 4, 5, 7, 10, 15, 20, and 30 years Block (DCM)*: • Outrights: Tenors of 1, 2, 3, 4, 5, 7, 10, 15, 20, and 30 years (4 year not available prior to March 2014) • Calendar Switches/Rolls: Not Available • Tenor Switches: Not Available • Butterflies: Not Available

Roll Date	Calendar roll date (standard rolls, not IMM rolls)
Settlement Fee Date	Trade date + 1
Quotes	• CLOB/Block Outrights quoted in decimal price (ex. A quote of 100.253 on a notional of 100M will yield an upfront fee of $253,000.00) • RFQ Outrights quoted in NPV (upfront fee) • Calendar Switches/Rolls quoted in NPV (upfront fee) • Tenor Switches quoted in NPV (upfront fee) • Butterflies quoted in NPV (upfront fee)
Fixed Frequency	Semiannual (6 Month)
Fixed Day Count	30/360
Float Frequency	Quarterly (3 Month)
Float Day Count	Actual/360
Interest Rate Benchmark	3 Month LIBOR
Holiday Schedules	USNY and GBLO
Business Day Convention	Modified following

*Block Trades are also eligible to be traded on the trueEX SEF Trading System via the RFQ Functionality. Block size Switches/Rolls and Butterflies can be traded as Block Trades on the SEF Trading System provided each leg meets Block size.