

Swaps Made Available To Trade

Note: This reflects a summary of the swaps made available to trade (MAT) and the terms as of July 7, 2023. Please refer to the MAT submissions, located on the Commission's website that provide the full list of the swaps made available to trade, including the swap terms.

Specification	Overnight Index Swap Class (OIS)				
Currency	USD			GBP	
Floating Rate Indices	SOFR	SOFR	SOFR	SONIA	SONIA
Trade Start Type	Spot Starting (T+2)	IMM Start Date (next two IMM dates)	IMM Start Date (next two IMM dates)	Spot Starting (T+0)	IMM Start Date (next two IMM dates)
Optionality	No	No	No	No	No
Fixed Leg					
Payment Frequency	Annual	Annual	Annual	Annual	Annual
Day Count Convention	ACT/360	ACT/360	ACT/360	ACT/365.FIXED	ACT/365.FIXED
Business Calendars	New York/USNY	New York/USNY	New York/USNY	London/GBLO	London/GBLO
Payment Lag	2 Days	2 Days	2 Days	0 Days	0 Days
Floating Leg					
Payment/Reset Frequency	Annual	Annual	Annual	Annual	Annual
Day Count Convention	ACT/360	ACT/360	ACT/360	ACT/365.FIXED	ACT/365.FIXED
Business Calendars	New York/USNY	New York/USNY	New York/USNY	London/GBLO	London/GBLO
Payment Lag	2 Days	2 Days	2 Days	0 Days	0 Days
Fixing Calendars	US Government Securities/USGS	US Government Securities/USGS	US Government Securities/USGS	London/GBLO	London/GBLO
Fixing Offset	0 Days	0 Days	0 Days	0 Days	0 Days
Dual Currencies	No	No	No	No	No
Notional	Fixed Notional	Fixed Notional	Fixed Notional	Fixed Notional	Fixed Notional
Fixed Rate	Par	Par	Standard Coupon	Par	Par
Tenors	2, 3, 4, 5, 6, 7, 10, 12, 15, 20, 30 Years	2, 3, 4, 5, 6, 7, 10, 12, 15, 20, 30 Years (Standard and IMM end/roll date convention)	1, 2, 3, 4, 5, 7, 10, 15, 20, 30 Years (Standard end/roll date conventions)	1, 2, 3, 4, 5, 6, 7, 8, 9, 10, 12, 15, 20, 25, 30 Years	1, 2, 3, 4, 5, 6, 7, 8, 9, 10, 12, 15, 20, 25, 30 Years (Standard and IMM end/roll date convention)

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Specification	Fixed-to-Floating Interest Rate Swap ¹
Currency	Euro (EUR)
Floating Rate Indexes	EURIBOR (3M, 6M)
Trade Start Type	Spot Starting (T+2)
Optionality	No
Fixed Leg	
Payment Frequency	Semi-Annual, Annual
Day Count Convention	30/360, Actual/360
Floating Leg	
Payment/Reset Frequency	Quarterly (3M EURIBOR), Semi-Annual (3M EURIBOR or 6M EURIBOR)
Day Count Convention	Actual/360
Dual Currencies	No
Notional	Fixed Notional
Fixed Rate	Par
Tenors ²	2, 3, 4, 5, 6, 7, 10, 15, 20, 30 years
Holiday Calendar	TARGET ³
Business Day Convention	Following, Modified Following

¹ In August 2022, the Commission adopted final rules updating its interest rate swap clearing requirement to address global, market-wide benchmark reform efforts. *See* Clearing Requirement Determination Under Section 2(h) of the Commodity Exchange Act for Interest Rate Swaps To Account for the Transition From LIBOR and Other IBORs to Alternative Reference Rates, 87 FR 52182 (Aug. 24, 2022) (final rule). Specifically, the requirement to clear swaps referencing US Dollar (USD) London Interbank Offered Rate (LIBOR) and British pound (GBP) LIBOR was removed. The trade execution requirement does not apply to swaps that are not subject to the clearing requirement under section 2(h)(1) of the Commodity Exchange Act, as such swaps referencing USD LIBOR and GBP LIBOR are no longer subject to the trade execution requirement.

² EUR-denominated, Par Coupon swaps with a tenor of 4 or 6 years that are made available to trade are limited to the 3M EURIBOR/Quarterly Payment/Reset Frequency or the 6M EURIBOR/Semi-Annual Payment/Reset Frequency; Modified Following; and the following fixed leg conventions: Annual and 30/360.

³ TARGET holiday calendar convention is any day which the Trans-European Automated Real-time Gross Settlement Express Transfer system is open.

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Specification	Untranching Credit Default Swap Indices	
Reference Entities	Corporate	Corporate
Region	North America	Europe
Indices	CDX.NA.IG CDX.NA.HY	iTraxx Europe iTraxx Europe Crossover
Tenor	CDX.NA.IG 5Y CDX.NA.HY 5Y	iTraxx Europe 5Y iTraxx Europe Crossover 5Y
Applicable Series	At any time, the then-current on-the-run series and the preceding series that was replaced by the current one	