Swaps Made Available To Trade

Note: This reflects a summary of the swaps made available to trade (MAT) and the terms as of February 18, 2014. 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	Fixed-to-Floating Interest Rate Swap (USD)		
Currency	U.S. Dollar (USD)	U.S. Dollar (USD)	U.S. Dollar (USD)
Floating Rate Indexes	USD LIBOR (3M, 6M)	USD LIBOR (3M, 6M)	USD LIBOR (3M)
Trade Start Type	Spot Starting (T+2)	IMM Start Date (next two IMM dates)	IMM Start Date (next two IMM dates)
Optionality	No	No	No
Fixed Leg			
Payment Frequency	Semi-Annual, Annual	Semi-Annual, Annual	Semi-Annual
Day Count Convention	30/360, Actual/360	30/360, Actual/360	30/360
Floating Leg			
Payment/Reset Frequency	Quarterly (3M USD LIBOR), Semi-Annual (3M USD LIBOR or 6M USD LIBOR)	Quarterly (3M USD LIBOR), Semi-Annual (3M USD LIBOR or 6M USD LIBOR)	Quarterly (3M USD LIBOR)
Day Count Convention	Actual/360	Actual/360	Actual/360
Dual Currencies	No	No	No
Notional	Fixed Notional	Fixed Notional	Fixed Notional
Fixed Rate	Par	Par	Standard Coupon[1]
Tenors[2]	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 conventions)	1, 2, 3, 4, 5, 7, 10, 15, 20, 30 years (standard end/roll date conventions)
Holiday Calendar	NY/London	NY/London	NY/London
Business Day Convention	Following, Modified Following	Following, Modified Following	Modified Following
Effective Date	February 15, 2014	February 15, 2014	February 21, 2014[3]

[1] Standard Coupon refers to the then-current fixed coupon rates for Market Agreed Coupon ("MAC") contracts.
[2] USD-denominated Par Coupon swaps with a tenor of 4 or 6 years that are made available to trade are effective on February 26, 2014 and are limited to the 3M USD LIBOR floating rate index; Quarterly Payment/Reset Frequency; Modified Following; and the following fixed leg conventions: (1) Semi-Annual and 30/360; or (2) Annual and Actual/360. USD-denominated Par Coupon swaps with an IMM start date and a tenor of 12 years are limited to the IMM end/roll date convention.
[3] Standard Coupon swaps with a tenor of 4 years that are made available to trade are effective on February 26, 2014.

Swaps Made Available To Trade

Specification	Fixed-to-Floating Interest Rate Swap (Non-USD)	
Currency	Euro (EUR)	Sterling (GBP)
Floating Rate Indexes	EURIBOR (3M, 6M)	GBP LIBOR (3M, 6M)
Trade Start Type	Spot Starting (T+2)	Spot Starting (T+0)
Optionality	No	No
Fixed Leg		
Payment Frequency	Semi-Annual, Annual	Quarterly, Semi-Annual
Day Count Convention	30/360, Actual/360	Actual/365F
Floating Leg		
Payment/Reset Frequency	Quarterly (3M EURIBOR), Semi-Annual (3M EURIBOR or 6M EURIBOR)	Quarterly (3M GBP LIBOR), Semi-Annual (6M GBP LIBOR)
Day Count Convention	Actual/360	Actual/365F
Dual Currencies	No	No
Notional	Fixed Notional	Fixed Notional
Fixed Rate	Par	Par
Tenors[4]	2, 3, 4, 5, 6, 7, 10, 15, 20, 30 years	2, 3, 4, 5, 6, 7, 10, 15, 20, 30 years
Holiday Calendar	TARGET[5]	London
Business Day Convention	Following, Modified Following	Modified Following
Effective Date	February 15, 2014	February 26, 2014

[4] EUR-denominated, Par Coupon swaps with a tenor of 4 or 6 years that are made available to trade are effective on February 26, 2014 and 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.

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

Swaps Made Available To Trade

Specification	**Untranched 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	