SUTHERLAND

| SWAPS SUBJECT TO MADE AVAILABLE TO TRADE DETERMINATIONS SUBMITTED TO THE COMMODITY FUTURES TRADING COMMISSION ¹ | | | | | | |
|--|--|--|--|---|---|--|
| SEF | Bloomberg SEF LLC (SEF) | | MarketAxess SEF Corporation (SEF) | trueEX LLC (DCM) | TW SEF LLC (SEF) | |
| Official Submission Date | Dec. 5, 2013 | | Oct. 30, 2013 | Oct. 21, 2013 | Oct. 28, 2013 | |
| Status | 90-Day Review | | 90-Day Review | 90-Day Review | 90-Day Review | |
| 90-Day Review Expiration Date | March 5, 2014 | | January 28, 2014 | January 19, 2014 | January 26, 2014 | |
| Anticipated Effective Date | April 4, 2014 | | February 27, 2014 | February 18, 2014 | February 25, 2014 | |
| General Product Category | Certain IRS | Certain CDS | Certain CDS | Certain IRS | Certain IRS | Certain CDS |
| Product Description | USD LIBOR IRS with 2, 3, 5, 7, 10, 15, 20, and 30-year tenors: Fixed Notional, Spot Starting and Par only EUR EURIBOR IRS with 2, 3, 5, 7, 10, 15, 20, and 30-year tenors: Fixed Notional, Spot Starting and Par only | CDX.NA.IG 5Y: The then current On-The-Run series iTraxx Europe 5Y: The then current On-The-Run series | CDX.NA.IG On-The-Run 5Y CDX.NA.IG Most Recent Off-The-Run 5Y CDX.NA.HY On-The-Run 5Y CDX.NA.HY Most Recent Off-The-Run 5Y iTRAXX Europe On-The-Run 5Y iTRAXX Europe Most Recent Off 5Y iTRAXX Europe Crossover On-The-Run 5Y iTRAXX Europe Crossover Most Recent Off 5Y | USD Par-Coupon, semi-bond outrights only, spot-starting, in 2, 3, 5, 7, 10, 15, 20, and 30-year tenors USD SCSM (MAC-Style), outrights only, forward-starting, in 1, 2, 3, 5, 7, 10, 15, 20, and 30-year tenors. | USD fixed-to-floating, spot-starting, in 2, 3, 4, 5, 6, 7, 10, 15, 20, and 30-year tenors EUR fixed-to-floating, spot-starting, in 2, 3, 4, 5, 6, 7, 10, 15, 20, and 30-year tenors GBP fixed-to-floating, spot-starting, in 2, 3, 4, 5, 6, 7, 10, 15, 20, and 30-year tenors | ■ CDX.NA.IG 5Y ■ CDX.NA.HY 5Y ■ iTraxx Europe 5Y ■ iTraxx Crossover 5Y |

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¹ Current as of January 16, 2014.