

RATES APPENDIX

Defined Terms	Description
Eligible Trades	Trades on an Eligible Product between two reporting G15 counterparties who both have a clearing relationship in place with one or more common Eligible CCP(s) between them for such Eligible Product
Eligible Product	Each specified rates derivative contract that is currently available to be cleared at an Eligible CCP
Eligible CCP	A CCP with whom the reporting G15 counterparty has a clearing relationship in place for the particular Eligible Product
Eligible Notional	The notional of Eligible Trades for the reporting G15 counterparty
Submitted Notional	The Eligible Notional that is submitted by the reporting G15 counterparty for clearing at one or more Eligible CCPs
Cleared Notional	The Submitted Notional of the reporting G15 counterparty that is matched by submissions from another G15 counterparties to an Eligible CCP, which trades are then accepted and cleared by the Eligible CCP; the Cleared Notional is pre-compression that takes place within the Eligible CCPs
Eligible Trade Count	The trade count of Eligible Trades for the reporting G15 counterparty
Submitted Trade Count	The Eligible Trade Count that is submitted by the reporting G15 counterparty for clearing at one or more Eligible CCPs
Cleared Trade Count	The Submitted Trade Count of the reporting G15 counterparty that is matched by submissions from another G15 counterparties to an Eligible CCP, which trades are then accepted and cleared by the Eligible CCP; the Cleared Trade Count is pre-compression that takes place within the Eligible CCPs
Day 1	Date marked as the start of the period used to calculate Historical sums. For purposes of reporting, Day 1 will be March 1, 2009

Metrics to Be Reported both in terms of notional and trade count

Reportable Metric	Metric Type	Label	Comments
Current Month New Eligible	Flow	A	Report all Eligible Trades that have been entered into this month.
Current Month New Submitted	Flow	B	Report all Eligible Trades that have been entered into this month and submitted for clearing to an Eligible CCP.
Current Month New Cleared	Flow	C	Report all Eligible Trades that have been entered into this month and cleared by an Eligible CCP; the notional and trade count are pre-compression amounts (with respect to the compression that takes place within the Eligible CCPs).

End-of-Month Snapshot of All Open Cleared Positions	Stock	D	Report the outstanding stock of open trades facing an Eligible CCP as of end of this month.
End-of-Month Snapshot of All Uncleared	Stock	E	Report the outstanding stock of all Eligible Trades of the reporting G15 counterparty that remains uncleared as of end of this month.
Historical Eligible	Cumulative Sum	F	Report the sum of (D + E + H).
Historical Cleared	Cumulative Sum	G	Report the sum of (D + H).
Historical Compressed	Cumulative Sum	H	Report all trades compressed within the Eligible CCPs from [Day 1] up to and including the end of this month.

Ratios Using Reported Metrics

Ratio	Formula / Level	Type	Comment
Percentage of New Eligible Trades Submitted	B / A	Per Dealer Target (90% starting December 2009)	If an Eligible Trade began clearing less than 3 full months prior to the beginning of this month or if a trade became an Eligible Trade less than 3 full months prior to the beginning of this month, then such Eligible Trade will be excluded for this month.
Percentage of New Eligible Trades Cleared	C / A	Group Target (70% starting December 2009)	an Eligible Trade began clearing less than 3 full months prior to the beginning of this month or if a trade became an Eligible Trade less than 3 full months prior to the beginning of this month, then such Eligible Trade will be excluded for this month.
Average Notional Weighted Percentage of Total Eligible Trades Cleared	G / F (See Comments)	Group Target (60% starting December 2009)	This ratio will be the weighted average of the Percentage of Total Eligible Trades Cleared of the G15 counterparties, weighted according to the Historical Eligible of such G15 counterparty.