

OMB APPROVAL	
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SECURITY-BASED SWAP EXECUTION FACILITY

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested ☒

Name of Security-Based Swap Execution Facility: ICE Swap Trade, LLC

Platform ID of Security-Based Swap Execution Facility: MIC: ICES; LEI: 549300MJRX8C2XQEX97

Filing Date (mm/dd/yy): 02/14/25

Filing Description (See Instructions):
New product listing

SPECIFY FILING TYPE

Please note only ONE choice allowed per Submission.

Rules and Rule Amendments (except where relating to product terms and conditions – see below)

- | | |
|---|-------------|
| ☐ Self-Certification | Rule 807(a) |
| ☐ Approval | Rule 806(a) |
| ☐ Notification | Rule 807(d) |

Rule Numbers: _____

New Product Please note only ONE product per Submission.

- | | |
|--|--|
| ☒ Self-Certification | Rule 804(a) |
| ☐ Approval | Rule 805(a) Official Product Name: security-based credit |

default swaps _____

Please check the following box if you intend to submit a request for a joint interpretation from the Commission and the Commodity Futures Trading Commission regarding whether the new product is a swap, security-based swap, or mixed swap pursuant to Rule 3a68-2 under the Securities Exchange Act: ☐

Product Terms and Conditions (product-related Rules and Rule Amendments)

- | | |
|--|-------------|
| ☐ Certification | Rule 807(a) |
| ☐ Certification – Made Available to Trade Determination | Rule 816(a) |
| ☐ Delisting (No Open Interest) | Rule 807(a) |
| ☐ Approval | Rule 806(a) |
| ☐ Approval – Made Available to Trade Determination | Rule 816(a) |
| ☐ Notification | Rule 807(d) |

Official Name(s) of Product(s) Affected: _____ Rule Numbers: Rule 1201 -

1205 _____

Submission Cover Sheet and Instructions for Rule and Product Filings

(a) A properly completed submission cover sheet shall accompany all rule and product submissions submitted electronically to the Commission by a security-based swap execution facility using the EFFS system. A properly completed submission cover sheet shall include all of the following:

(1) *Organization*. The name of the security-based swap execution facility filing the submission.

(2) *Date*. The date of the filing.

(3) *Type of Filing*. An indication as to whether the filing is a new rule, rule amendment, or new product. The security-based swap execution facility should check the appropriate box to indicate the applicable category under that heading.

(4) *Rule Numbers*. For rule filings, the rule number(s) being adopted or modified in the case of rule amendment filings.

(5) *Description*. For rule or rule amendment filings, a description of the new rule or rule amendment, including a discussion of its expected impact on the security-based swap execution facility, its members, and the overall market. The narrative should describe the substance of the submission with enough specificity to characterize all material aspects of the filing.

(b) *Other Requirements*. A submission shall comply with all applicable filing requirements for proposed rules, rule amendments, or products. The filing of the submission cover sheet does not obviate the security-based swap execution facility's responsibility to comply with applicable filing requirements (e.g., rules submitted for Commission approval under Rule 806 must be accompanied by an explanation of the purpose and effect of the proposed rule along with a description of any substantive opposing views).

(c) Checking the box marked "confidential treatment requested" on the submission cover sheet does not obviate the submitter's responsibility to comply with all applicable requirements for requesting confidential treatment in Securities Exchange Act Rule 24b-2, 17 CFR 240.24b-2, and will not substitute for notice or full compliance with such requirements.

Exhibit C

Rule 1201: Security Based Swap - Sovereign

Eligible Reference Entity	Fixed Rate/ Coupo n (25 bps)	Fixed Rate/ Coupo n (100 bps)	Fixed Rate/ Coupo n (500 bps)	Ticker	Seniorit y Level	Credit Derivatives Definition	Contract Reference Obligation	Standard Reference Obligation s applied (Y/N)	Applicable Credit Derivatives Physical Settlement Matrix Transaction Type	Applicable Credit Derivative s Physical Settlement Matrix Date	ICC Chapter
Federative Republic of Brazil		X	X	BRAZIL	SNRFOR	ISDA2014Cred it	US105756CE8 8	N	StandardLatinAmericaSovereign	5/2/2022	26D. SES Contracts
Hungary		X	X	HUNGA A	SNRFOR	ISDA2014Cred it	XS1887498282	N	StandardEmergingEuropeanAndMiddleEasternSovereig n	5/2/2022	26D. SES Contracts
Republic of South Africa		X	X	SOAF	SNRFOR	ISDA2014Cred it	US836205AR58	N	StandardEmergingEuropeanAndMiddleEasternSovereig n	5/2/2022	26D. SES Contracts
Republic of Turkey		X	X	TURKEY	SNRFOR	ISDA2014Cred it	US900123AL40	N	StandardEmergingEuropeanAndMiddleEasternSovereig n	5/2/2022	26D. SES Contracts
United Mexican States		X	X	MEX	SNRFOR	ISDA2014Cred it	US91087BAC4 6	N	StandardLatinAmericaSovereign	5/2/2022	26D. SES Contracts
Ireland	X	X		IRELND	SNRFOR	ISDA2003Cred it	IE0034074488	N	StandardWesternEuropeanSovereign	5/2/2022	26I. SWES Contracts
Ireland	X	X		IRELND	SNRFOR	ISDA2014Cred it	IE0034074488	N	StandardWesternEuropeanSovereign	5/2/2022	26I. SWES Contracts
Republic of Italy	X	X		ITALY	SNRFOR	ISDA2003Cred it	US465410CA4 7	N	StandardWesternEuropeanSovereign	5/2/2022	26I. SWES Contracts
Republic of Italy	X	X		ITALY	SNRFOR	ISDA2014Cred it	US465410CA4 7	N	StandardWesternEuropeanSovereign	5/2/2022	26I. SWES Contracts
Kingdom of Spain	X	X		SPAIN	SNRFOR	ISDA2003Cred it	XS1138687592	N	StandardWesternEuropeanSovereign	5/2/2022	26I. SWES Contracts
Kingdom of Spain	X	X		SPAIN	SNRFOR	ISDA2014Cred it	XS1138687592	N	StandardWesternEuropeanSovereign	5/2/2022	26I. SWES Contracts
Portuguese Republic	X	X		PORTUG	SNRFOR	ISDA2003Cred it	PTOTEBOE002 0	N	StandardWesternEuropeanSovereign	5/2/2022	26I. SWES Contracts
Portuguese Republic	X	X		PORTUG	SNRFOR	ISDA2014Cred it	PTOTEBOE002 0	N	StandardWesternEuropeanSovereign	5/2/2022	26I. SWES Contracts
Republic of Austria	X	X		AUST	SNRFOR	ISDA2003Cred it	XS2159975452	N	StandardWesternEuropeanSovereign	5/2/2022	26I. SWES Contracts
Republic of Austria	X	X		AUST	SNRFOR	ISDA2014Cred it	XS2159975452	N	StandardWesternEuropeanSovereign	5/2/2022	26I. SWES Contracts
Kingdom of Belgium	X	X		BELG	SNRFOR	ISDA2003Cred it	BE0000304130	N	StandardWesternEuropeanSovereign	5/2/2022	26I. SWES Contracts
Kingdom of Belgium	X	X		BELG	SNRFOR	ISDA2014Cred it	BE0000304130	N	StandardWesternEuropeanSovereign	5/2/2022	26I. SWES Contracts
Republic of Chile		X		CHILE	SNRFOR	ISDA2014Cred it	US168863CF36	N	StandardLatinAmericaSovereign	5/2/2022	26D. SES Contracts
Republic of Peru		X	X	PERU	SNRFOR	ISDA2014Cred it	US715638AP79	N	StandardLatinAmericaSovereign	5/2/2022	26D. SES Contracts
Republic of Colombia		X	X	COLOM	SNRFOR	ISDA2014Cred it	US195325BB02	N	StandardLatinAmericaSovereign	5/2/2022	26D. SES Contracts
Republic of Poland		X		POLAND	SNRFOR	ISDA2014Cred it	XS1584894650	N	StandardEmergingEuropeanAndMiddleEasternSovereig n	5/2/2022	26D. SES Contracts

Kingdom of the Netherlands	X	X		NETHRS	SNRFOR	ISDA2003Credit	NL0000102242	N	StandardWesternEuropeanSovereign	5/2/2022	26I. SWES Contracts
Kingdom of the Netherlands	X	X		NETHRS	SNRFOR	ISDA2014Credit	NL0000102242	N	StandardWesternEuropeanSovereign	5/2/2022	26I. SWES Contracts
United Kingdom of Great Britain and Northern Ireland	X	X		UKIN	SNRFOR	ISDA2003Credit	GB0004893086	N	StandardWesternEuropeanSovereign	5/2/2022	26I. SWES Contracts
United Kingdom of Great Britain and Northern Ireland	X	X		UKIN	SNRFOR	ISDA2014Credit	GB0004893086	N	StandardWesternEuropeanSovereign	5/2/2022	26I. SWES Contracts
Federal Republic of Germany	X	X		DBR	SNRFOR	ISDA2003Credit	DE0001135176	N	StandardWesternEuropeanSovereign	5/2/2022	26I. SWES Contracts
Federal Republic of Germany	X	X		DBR	SNRFOR	ISDA2014Credit	DE0001135176	N	StandardWesternEuropeanSovereign	5/2/2022	26I. SWES Contracts
French Republic	X	X		FRTR	SNRFOR	ISDA2003Credit	FR0000189151	N	StandardWesternEuropeanSovereign	5/2/2022	26I. SWES Contracts
French Republic	X	X		FRTR	SNRFOR	ISDA2014Credit	FR0000189151	N	StandardWesternEuropeanSovereign	5/2/2022	26I. SWES Contracts
Commonwealth of Australia		X		AUSTLA	SNRFOR	ISDA2003Credit	AU3TB0000135	N	StandardAustraliaSovereign	5/2/2022	26L. SAS Contracts
Commonwealth of Australia		X		AUSTLA	SNRFOR	ISDA2014Credit	AU3TB0000135	N	StandardAustraliaSovereign	5/2/2022	26L. SAS Contracts
Malaysia		X		MALAYS	SNRFOR	ISDA2014Credit	USY6826RAA06	N	StandardAsiaSovereign	5/2/2022	26L. SAS Contracts
Republic of Indonesia		X	X	INDON	SNRFOR	ISDA2014Credit	US455780CY00	N	StandardAsiaSovereign	5/2/2022	26L. SAS Contracts
Republic of Korea		X		KOREA	SNRFOR	ISDA2014Credit	US50064FAM68	N	StandardAsiaSovereign	5/2/2022	26L. SAS Contracts
People's Republic of China		X		CHINA	SNRFOR	ISDA2014Credit	US712219AG90	N	StandardAsiaSovereign	5/2/2022	26L. SAS Contracts
Republic of the Philippines		X	X	PHILIP	SNRFOR	ISDA2014Credit	US718286AY36	N	StandardAsiaSovereign	5/2/2022	26L. SAS Contracts
Republic of Panama		X		PANAMA	SNRFOR	ISDA2014Credit	US698299AD63	N	StandardLatinAmericaSovereign	5/2/2022	26D. SES Contracts
Abu Dhabi		X		EMABD	SNRFOR	ISDA2014Credit	XS1402929746	N	StandardEmergingEuropeanAndMiddleEasternSovereign	5/2/2022	26D. SES Contracts
Dubai		X	X	DUBGOV	SNRFOR	ISDA2014Credit	XS0880597603	N	StandardEmergingEuropeanAndMiddleEasternSovereign	5/2/2022	26D. SES Contracts
State of Israel		X		ISRAEL	SNRFOR	ISDA2014Credit	US46513CXR23	N	StandardEmergingEuropeanAndMiddleEasternSovereign	5/2/2022	26D. SES Contracts
State of Qatar		X		QATAR	SNRFOR	ISDA2014Credit	XS0113419690	N	StandardEmergingEuropeanAndMiddleEasternSovereign	5/2/2022	26D. SES Contracts
Kingdom of Thailand		X		THAI	SNRFOR	ISDA2014Credit	JP576400C859	N	StandardAsiaSovereign	5/2/2022	26L. SAS Contracts
Kingdom of Saudi Arabia		X		SAUDI	SNRFOR	ISDA2014Credit	XS2747598444	N	StandardEmergingEuropeanAndMiddleEasternSovereign	5/2/2022	26D. SES Contracts
Republic of Kazakhstan		X		KAZAKS	SNRFOR	ISDA2014Credit	XS1901718335	N	StandardEmergingEuropeanAndMiddleEasternSovereign	5/2/2022	26D. SES Contracts
Republic of Finland	X	X		FINL	SNRFOR	ISDA2003Credit	US317873AY36	N	StandardWesternEuropeanSovereign	5/2/2022	26I. SWES Contracts
Republic of Finland	X	X		FINL	SNRFOR	ISDA2014Credit	US317873AY36	N	StandardWesternEuropeanSovereign	5/2/2022	26I. SWES Contracts
Republic of Croatia		X		CROATI	SNRFOR	ISDA2014Credit	XS1713462668	N	StandardEmergingEuropeanAndMiddleEasternSovereign	5/2/2022	26D. SES Contracts
Hellenic Republic		X		GREECE	SNRFOR	ISDA2014Credit	GR0118019679	N	StandardWesternEuropeanSovereign	5/2/2022	26I. SWES Contracts
Argentine Republic		X	X	ARGENT	SNRFOR	ISDA2014Credit	US040114HX11	N	StandardLatinAmericaSovereign	5/2/2022	26D. SES Contracts
Arab Republic of Egypt		X		EGYPT	SNRFOR	ISDA2014Credit	XS1953057061	N	StandardEmergingEuropeanAndMiddleEasternSovereign	5/2/2022	26D. SES Contracts
Kingdom of Bahrain		X		BHREIN	SNRFOR	ISDA2014Credit	XS1324931895	N	StandardEmergingEuropeanAndMiddleEasternSovereign	5/2/2022	26D. SES Contracts
Sultanate of Oman		X		OMAN	SNRFOR	ISDA2014Credit	XS1405777589	N	StandardEmergingEuropeanAndMiddleEasternSovereign	5/2/2022	26D. SES Contracts

Socialist Republic of Vietnam		X		VIETNM	SNRFOR	ISDA2014Cred it	USY9384RAA87	N	StandardAsiaSovereign	5/2/2022	26D. SES Contracts
Romania		X		ROMANI	SNRFOR	ISDA2014Cred it	XS2178857285	N	StandardEmergingEuropeanAndMiddleEasternSovereig n	5/2/2022	26D. SES Contracts
Kingdom of Sweden	X	X		SWED	SNRFOR	ISDA2014Cred it	XS1756368202	N	StandardWesternEuropeanSovereign	5/2/2022	26I. SWES Contracts
Dominican Republic		X	X	DOMRE P	SNRFOR	ISDA2014Cred it	US25714PDZ8 0	N	StandardLatinAmericaSovereign	5/2/2022	26D. SES Contracts
Kingdom of Morocco		X	X	MOROC	SNRFOR	ISDA2014Cred it	XS2270576965	N	StandardEmergingEuropeanAndMiddleEasternSovereig n	5/2/2022	26D. SES Contracts
Federal Republic of Nigeria		X	X	NGERIA	SNRFOR	ISDA2014Cred it	XS2384698994	N	StandardEmergingEuropeanAndMiddleEasternSovereig n	5/2/2022	26D. SES Contracts

Rule 1202: Security-Based Swap - Asia Corporate

Eligible Reference Entity	Fixed Rate/ Coupon (100 bps)	Ticker	Seniority Level	Credit Derivatives Definition	Contract Reference Obligation	Standard Reference Obligations applied (Y/N)	Applicable Credit Derivatives Physical Settlement Matrix Transaction Type	Applicable Credit Derivatives Physical Settlement Matrix Date	ICC Chapter
BANK OF CHINA LIMITED	X	BCHINL	SNRFOR	ISDA2003Credit	XS2190999834	N	StandardAsiaCorporate	2-May-22	26O. STASC Contracts
BANK OF CHINA LIMITED	X	BCHINL	SNRFOR	ISDA2014Credit	XS2190999834	N	StandardAsiaFinancialCorporate	2-May-22	26P. STASFC Contracts
Hutchison Whampoa Limited	X	HUWHY	SNRFOR	ISDA2014Credit	USG4672CAC94	N	StandardAsiaCorporate	2-May-22	26O. STASC Contracts
ICICI Bank Limited	X	ICICIB	SNRFOR	ISDA2003Credit	US45112FAM86	N	StandardAsiaCorporate	2-May-22	26O. STASC Contracts
ICICI Bank Limited	X	ICICIB	SNRFOR	ISDA2014Credit	US45112FAM86	N	StandardAsiaFinancialCorporate	2-May-22	26P. STASFC Contracts
THE EXPORT-IMPORT BANK OF CHINA	X	EIBC	SNRFOR	ISDA2003Credit	XS1575045338	N	StandardAsiaCorporate	2-May-22	26O. STASC Contracts
THE EXPORT-IMPORT BANK OF CHINA	X	EIBC	SNRFOR	ISDA2014Credit	XS1575045338	N	StandardAsiaFinancialCorporate	2-May-22	26P. STASFC Contracts
The Export-Import Bank of Korea	X	EIBKOR	SNRFOR	ISDA2003Credit	US302154DD89	N	StandardAsiaCorporate	2-May-22	26O. STASC Contracts
The Export-Import Bank of Korea	X	EIBKOR	SNRFOR	ISDA2014Credit	US302154DD89	N	StandardAsiaFinancialCorporate	2-May-22	26P. STASFC Contracts
POSCO Holdings Inc.	X	POSCHOL	SNRFOR	ISDA2014Credit	USY7S272AH57	N	StandardAsiaCorporate	2-May-22	26O. STASC Contracts
Petroleos Mexicanos	X	PEMEX	SNRFOR	ISDA2014Credit	US706451BG56	N	StandardLatinAmericaCorporateBond	2-May-22	26Q. STEM C Contracts
PETROLEO BRASILEIRO S/A PETROBRAS	X	PETBRA	SNRFOR	ISDA2014Credit	US71647NAQ25	N	StandardLatinAmericaCorporateBondOrLoan	2-May-22	26Q. STEM C Contracts
China Development Bank	X	CHINDEAC	SNRFOR	ISDA2003Credit	XS1301292261	N	StandardAsiaCorporate	2-May-22	26O. STASC Contracts
China Development Bank	X	CHINDEAC	SNRFOR	ISDA2014Credit	XS1422334448	N	StandardAsiaFinancialCorporate	2-May-22	26P. STASFC Contracts
AMERICA MOVIL SOCIEDAD ANONIMA BURSATIL DE CAPITAL VARIABLE	X	AMSAB	SNRFOR	ISDA2014Credit	US02364WAJ45	N	StandardLatinAmericaCorporateBondOrLoan	2-May-22	26Q. STEM C Contracts
VALE SA	X	VALESA	SNRFOR	ISDA2014Credit	US91911TAE38	N	StandardLatinAmericaCorporateBondOrLoan	2-May-22	26Q. STEM C Contracts
The Korea Development Bank	X	KDB	SNRFOR	ISDA2014Credit	US500630CJ53	N	StandardAsiaFinancialCorporate	2-May-22	26P. STASFC Contracts
Alibaba Group Holding Limited	X	ALIBGRO	SNRFOR	ISDA2014Credit	US01609WAX02	N	StandardAsiaCorporate	2-May-22	26O. STASC Contracts
Baidu, Inc.	X	BAIDINC	SNRFOR	ISDA2014Credit	US056752AG38	N	StandardAsiaCorporate	2-May-22	26O. STASC Contracts
KT Corporation	X	KOREAT	SNRFOR	ISDA2014Credit	USY49915AZ70	N	StandardAsiaCorporate	2-May-22	26O. STASC Contracts
Tencent Holdings Limited	X	TENCHOL	SNRFOR	ISDA2014Credit	US88032XAG97	N	StandardAsiaCorporate	2-May-22	26O. STASC Contracts
Export-Import Bank of India	X	EXIM	SNRFOR	ISDA2014Credit	US30216KAA07	N	StandardAsiaFinancialCorporate	2-May-22	26P. STASFC Contracts
State Bank of India	X	SBIN-StateBkIn	SNRFOR	ISDA2014Credit	XS2281373089	N	StandardAsiaFinancialCorporate	2-May-22	26P. STASFC Contracts
Woori Bank	X	CMBKKO	SNRFOR	ISDA2014Credit	US98105GAK85	N	StandardAsiaFinancialCorporate	2-May-22	26P. STASFC Contracts

PETROLIAM NASIONAL BERHAD (PETRONAS)	X	PETROL	SNRFOR	ISDA2014Credit	USY68851AK32	N	StandardAsiaCorporate	2-May-22	260. STASC Contracts
PT PERTAMINA (PERSERO)	X	PTPER	SNRFOR	ISDA2014Credit	US69370RAD98	N	StandardAsiaCorporate	2-May-22	260. STASC Contracts
RELIANCE INDUSTRIES LIMITED	X	RELIND	SNRFOR	ISDA2014Credit	USY72570AS69	N	StandardAsiaCorporate	2-May-22	260. STASC Contracts
Swire Pacific Limited	X	SWIRE	SNRFOR	ISDA2014Credit	XS2043949200	N	StandardAsiaCorporate	2-May-22	260. STASC Contracts
SUN HUNG KAI PROPERTIES LIMITED	X	SUNHUN-Prop	SNRFOR	ISDA2014Credit	XS1955077596	N	StandardAsiaCorporate	2-May-22	260. STASC Contracts
Taiwan Semiconductor Manufacturing Company Limited	X	TAISEM	SNRFOR	ISDA2014Credit	USG91139AE82	N	StandardAsiaCorporate	2-May-22	260. STASC Contracts
SK Hynix Inc.	X	SKHYN	SNRFOR	ISDA2014Credit	USY8085FBD16	N	StandardAsiaCorporate	2-May-22	260. STASC Contracts

Rule 1203: Security-Based Swap - Australia Corporate

Eligible Reference Entity	Fixed Rate/ Coupon (100 bps)	Ticker	Seniority Level	Credit Derivatives Definition	Contract Reference Obligation	Standard Reference Obligations applied (Y/N)	Applicable Credit Derivatives Physical Settlement Matrix Transaction Type	Applicable Credit Derivatives Physical Settlement Matrix Date	ICC Chapter
AUSTRALIA AND NEW ZEALAND BANKING GROUP LIMITED	X	ANZ	SNRFOR	ISDA2003Credit	XS0493543986	N	StandardAustraliaCorporate	5/2/2022	26M. STAC Contracts
AUSTRALIA AND NEW ZEALAND BANKING GROUP LIMITED	X	ANZ	SNRFOR	ISDA2014Credit	XSSNRREFOBL0	Y	StandardAustraliaFinancialCorporate	5/2/2022	26N. STAFIC Contracts
BHP Group Limited	X	BHPGR	SNRFOR	ISDA2014Credit	XS0834385923	N	StandardAustraliaCorporate	5/2/2022	26M. STAC Contracts
COMMONWEALTH BANK OF AUSTRALIA	X	CBA	SNRFOR	ISDA2003Credit	XS0490013801	N	StandardAustraliaCorporate	5/2/2022	26M. STAC Contracts
COMMONWEALTH BANK OF AUSTRALIA	X	CBA	SNRFOR	ISDA2014Credit	XSSNRREFOBL0	Y	StandardAustraliaFinancialCorporate	5/2/2022	26N. STAFIC Contracts
NATIONAL AUSTRALIA BANK LIMITED	X	NAB	SNRFOR	ISDA2003Credit	US6325C1CD99	N	StandardAustraliaCorporate	5/2/2022	26M. STAC Contracts
NATIONAL AUSTRALIA BANK LIMITED	X	NAB	SNRFOR	ISDA2014Credit	XSSNRREFOBL0	Y	StandardAustraliaFinancialCorporate	5/2/2022	26N. STAFIC Contracts
QANTAS AIRWAYS LIMITED	X	QANTAS	SNRFOR	ISDA2014Credit	AU3CB0283182	N	StandardAustraliaCorporate	5/2/2022	26M. STAC Contracts
RIO TINTO LIMITED	X	RIOLN-Ltd	SNRFOR	ISDA2014Credit	US767201AD89	N	StandardAustraliaCorporate	5/2/2022	26M. STAC Contracts
WESTPAC BANKING CORPORATION	X	WSTP	SNRFOR	ISDA2003Credit	US961214BV49	N	StandardAustraliaCorporate	5/2/2022	26M. STAC Contracts
WESTPAC BANKING CORPORATION	X	WSTP	SNRFOR	ISDA2014Credit	XSSNRREFOBL0	Y	StandardAustraliaFinancialCorporate	5/2/2022	26N. STAFIC Contracts
MACQUARIE BANK LIMITED	X	MQB	SNRFOR	ISDA2003Credit	XS1033977825	N	StandardAustraliaCorporate	5/2/2022	26M. STAC Contracts
MACQUARIE BANK LIMITED	X	MQB	SNRFOR	ISDA2014Credit	XSSNRREFOBL0	Y	StandardAustraliaFinancialCorporate	5/2/2022	26N. STAFIC Contracts
TELSTRA CORPORATION LIMITED	X	TELECO	SNRFOR	ISDA2014Credit	XS1966038249	N	StandardAustraliaCorporate	5/2/2022	26M. STAC Contracts
SCENTRE MANAGEMENT LIMITED as responsible entity of Scentre Group Trust 1	X	SCENTMA	SNRFOR	ISDA2014Credit	XS1806368897	N	StandardAustraliaCorporate	5/2/2022	26M. STAC Contracts

Rule 1204: Security-Based Swap - Europe Corporate

Eligible Reference Entity	Coupon (25 bps)	Coupon (100 bps)	Coupon (300 bps)	Coupon (500 bps)	TICKER	Seniority Level	Credit Derivatives Definition	Contract Reference Obligation	Standard Reference Obligations applied (Y/N)	Applicable Credit Derivatives Physical Settlement Matrix Transaction Type	Applicable Credit Derivatives Physical Settlement Matrix Date	ICC Chapter
Anheuser-Busch InBev		X			ANHEUIN	SNRFOR	ISDA2014Credit	BE6301510028	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
ASTRAZENECA PLC		X			AZN	SNRFOR	ISDA2014Credit	XS1411404426	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Mundys S.p.A.		X		X	MUNDSPA	SNRFOR	ISDA2014Credit	XS2301390089	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
AVIVA PLC		X			AVLN	SNRFOR	ISDA2014Credit	XS1908273219	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
AXA		X			AXAF	SNRFOR	ISDA2014Credit	XS1410426024	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Bank of Scotland plc		X			HBOS-ScotBkPLC	SNRFOR	ISDA2003Credit	XS0267635331	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Bank of Scotland plc		X			HBOS-ScotBkPLC	SNRFOR	ISDA2014Credit	XSSNRREFOBL0	Y	StandardEuropeanFinancialCorporate	5/2/2022	26H. STEFC Contracts
BOUYGUES		X			BOUY	SNRFOR	ISDA2014Credit	FR0013222494	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
SKY LIMITED		X			SKYLIM	SNRFOR	ISDA2014Credit	XS0301676861	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Deutsche Lufthansa Aktiengesellschaft		X		X	LUFTHA	SNRFOR	ISDA2014Credit	XS2265369657	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
ENDESA, S.A.		X			ELESM	SNRFOR	ISDA2014Credit	XS0162878903	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
ENI S.P.A.		X			ENI	SNRFOR	ISDA2014Credit	XS2176783319	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
KINGFISHER PLC		X			KINGFI	SNRFOR	ISDA2014Credit	XS0178322474	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
LANXESS Aktiengesellschaft		X			LNK	SNRFOR	ISDA2014Credit	XS1501367921	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
NEXT PLC		X		X	NXT	SNRFOR	ISDA2014Credit	XS1410414954	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
PERNOD RICARD		X			PERNOD	SNRFOR	ISDA2014Credit	FR0013506524	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
PUBLICIS GROUPE SA		X			PUBFP	SNRFOR	ISDA2014Credit	FR0013425147	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
RENTOKIL INITIAL PLC		X			RNTKIL	SNRFOR	ISDA2014Credit	XS1996441066	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
SHELL PLC		X			SHELPLC	SNRFOR	ISDA2014Credit	XS1292468045	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
STANDARD CHARTERED BANK		X			STAN-Bank	SNRFOR	ISDA2014Credit	XS1669196906	N	StandardEuropeanFinancialCorporate	5/2/2022	26H. STEFC Contracts
EQUINOR ASA		X			EQUIASA	SNRFOR	ISDA2014Credit	XS2178833427	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Suedzucker AG		X		X	SUEDAG	SNRFOR	ISDA2014Credit	XS2550868801	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Swedish Match AB		X			SWEMAT	SNRFOR	ISDA2014Credit	XS2125123039	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Swiss Reinsurance Company Ltd		X			SWREL	SNRFOR	ISDA2014Credit	CH0262881441	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts

TATE & LYLE PUBLIC LIMITED COMPANY		X			TATELN	SNRFOR	ISDA2014Credit	XS0469026453	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
TechnipFMC PLC		X			TECHNPL	SNRFOR	ISDA2014Credit	XS2197326437	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
TELEFONAKTIEBOLAGET L M ERICSSON		X		X	LMETEL	SNRFOR	ISDA2014Credit	XS2441574089	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
THALES		X			HOFP	SNRFOR	ISDA2014Credit	FR0013311347	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
VINCI		X			VINCI	SNRFOR	ISDA2014Credit	FR0013367620	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
WPP 2005 LIMITED		X			WPPGRP-2005	SNRFOR	ISDA2014Credit	XS1112013666	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
XSTRATA LIMITED		X			XSTRLIM	SNRFOR	ISDA2014Credit	XS0366204393	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Coooperative Rabobank U.A.		X			COOERAB	SNRFOR	ISDA2003Credit	XS0503734872	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Coooperative Rabobank U.A.		X			COOERAB	SNRFOR	ISDA2014Credit	XSSNRREFOBL0	Y	StandardEuropeanFinancialCorporate	5/2/2022	26H. STEFC Contracts
Coooperative Rabobank U.A.		X			COOERAB	SNRLAC	ISDA2014Credit	XS2068969067	N	StandardEuropeanSeniorNonPreferredFinancialCorporate	5/2/2022	26H. STEFC Contracts
Hannover Rueck SE		X			HANNRUE	SNRFOR	ISDA2014Credit	XSNOREFOBL00	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
ING Bank N.V.		X			INTNED-BankNV	SNRFOR	ISDA2003Credit	USN4578BQC10	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
ING Bank N.V.		X			INTNED-BankNV	SNRFOR	ISDA2014Credit	XSSNRREFOBL0	Y	StandardEuropeanFinancialCorporate	5/2/2022	26H. STEFC Contracts
STANDARD CHARTERED BANK		X			STAN-Bank	SNRFOR	ISDA2003Credit	XS1669196906	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Alcatel Lucent				X	ALCLCT	SNRFOR	ISDA2014Credit	FR0011527225	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
BRITISH AIRWAYS plc				X	BAB	SNRFOR	ISDA2014Credit	XS0133582147	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
DIXONS RETAIL GROUP LIMITED				X	DIXORET	SNRFOR	ISDA2014Credit	XS0528872830	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Stellantis N.V.		X		X	STELNV	SNRFOR	ISDA2014Credit	XS2178833773	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Heidelberg Materials AG		X		X	HEIDMAT	SNRFOR	ISDA2014Credit	XS2577874782	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
ITV PLC		X		X	ITV	SNRFOR	ISDA2014Credit	XS2050543839	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
NXP B.V.				X	NXP	SNRFOR	ISDA2014Credit	US62954HBE71	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
SOCIETE AIR FRANCE				X	AF-AirFrance	SNRFOR	ISDA2003Credit	FR0010185975	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
SOCIETE AIR FRANCE				X	AF-AirFrance	SNRFOR	ISDA2014Credit	FR0010185975	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
STENA AKTIEBOLAG				X	STENA	SNRFOR	ISDA2014Credit	USW8758PAK22	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
STORA ENSO OYJ		X		X	STORA	SNRFOR	ISDA2014Credit	XS1624344542	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
TUI AG				X	PREUSS	SNRFOR	ISDA2014Credit	XS2776523669	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
UPM-KYMMENE OYJ		X		X	UPMKYM	SNRFOR	ISDA2014Credit	USX9518SAB44	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
VIRGIN MEDIA FINANCE PLC				X	VIRFIN	SNRFOR	ISDA2014Credit	XS2189766970	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
ARDAGH PACKAGING FINANCE PUBLIC LIMITED COMPANY				X	ARDAPAC	SNRFOR	ISDA2014Credit	USG04586AU00	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
BCR - BRISA Concessao Rodoviaria, S.A.				X	BCRBRI	SNRFOR	ISDA2014Credit	PTBSSL0M0002	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts

CABLE & WIRELESS LIMITED				X	CAWILD	SNRFOR	ISDA2014Creditt	XS0050504306	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
CNH Industrial N.V.		X		X	CNHIND	SNRFOR	ISDA2014Creditt	US12594KAB89	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
JAGUAR LAND ROVER AUTOMOTIVE PLC				X	JAGLAN	SNRFOR	ISDA2014Creditt	XS1881005976	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
MELIA HOTELS INTERNATIONAL, S.A.				X	MEHI	SNRFOR	ISDA2014Creditt	XS0909782921	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Schaeffler Finance B.V.				X	SCHAFIN	SNRFOR	ISDA2014Creditt	XS1067864881	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Metsa Board Corporation				X	METSBOA	SNRFOR	ISDA2014Creditt	FI4000282629	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
WENDEL		X		X	WENL	SNRFOR	ISDA2014Creditt	FR0013417128	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
ArcelorMittal		X		X	ARMLL	SNRFOR	ISDA2014Creditt	XS2082324018	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Banco BPM Societa' per Azioni		X		X	BANCBPM	SNRFOR	ISDA2014Creditt	XS1811053641	N	StandardEuropeanFinancialCorporate	5/2/2022	26H. STEFC Contracts
Clariant AG		X		X	CLAR	SNRFOR	ISDA2014Creditt	CH0469273541	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
GKN HOLDINGS LIMITED		X		X	GKNHOL	SNRFOR	ISDA2014Creditt	XS1611857795	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
HAVAS		X		X	HAVAS	SNRFOR	ISDA2014Creditt	FR0013066669	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
LADBROKES CORAL GROUP LIMITED		X		X	LADBRCO	SNRFOR	ISDA2014Creditt	XS1514268165	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Lafarge		X		X	LAFCP	SNRFOR	ISDA2014Creditt	XS0215159731	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Nokia Oyj		X		X	NOKIA	SNRFOR	ISDA2014Creditt	XS1960685383	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
NOVO BANCO, S.A.		X		X	NOVOBAN	SNRFOR	ISDA2003Creditt	XS0772553037	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
RENAULT		X		X	RENAUL	SNRFOR	ISDA2014Creditt	FR0013299435	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
thyssenkrupp AG		X		X	TKAGR	SNRFOR	ISDA2014Creditt	XS1173293561	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
VALEO		X		X	VLOF	SNRFOR	ISDA2014Creditt	FR0013139482	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
ACCOR	X	X		X	ACCOR	SNRFOR	ISDA2014Creditt	FR0013399029	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Adecco Group AG	X	X			ADECGRO	SNRFOR	ISDA2014Creditt	CH0539032950	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Aegon Ltd.	X	X			AEGAA	SNRFOR	ISDA2014Creditt	XS0105290349	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Airbus SE	X	X			AIRBSE	SNRFOR	ISDA2014Creditt	XS1410582586	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Aktiebolaget Electrolux	X	X			ELTLX	SNRFOR	ISDA2014Creditt	XS2475919663	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
AKZO Nobel N.V.	X	X			AKZO	SNRFOR	ISDA2014Creditt	XS1391625289	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Allianz SE	X	X			ALZSE	SNRFOR	ISDA2014Creditt	DE000A2RWAX4	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
ALSTOM	X	X			ALSTOM	SNRFOR	ISDA2014Creditt	FR0013453040	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
ALTADIS SA	X	X			ALT	SNRFOR	ISDA2014Creditt	XS0176838372	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Anglo American plc	X	X		X	AAUK	SNRFOR	ISDA2014Creditt	XS1962513674	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
ASSICURAZIONI GENERALI - SOCIETA PER AZIONI	X	X			ASSGEN	SNRFOR	ISDA2014Creditt	XS2747590896	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
BAE SYSTEMS PLC	X	X			BAPLC	SNRFOR	ISDA2014Creditt	USG06940AE30	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts

BASF SE	X	X			BASFSE	SNRFOR	ISDA2014Cred it	XS2456247605	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Bayer Aktiengesellschaft	X	X			BYIF	SNRFOR	ISDA2014Cred it	XS2630111982	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Bayerische Motoren Werke Aktiengesellschaft	X	X			BMW	SNRFOR	ISDA2014Cred it	XS2010447238	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Bertelsmann SE & Co. KGaA	X	X			BERTSE	SNRFOR	ISDA2014Cred it	XS1400165350	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
BP P.L.C.	X	X			BPLN	SNRFOR	ISDA2014Cred it	XS1040506898	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
BRITISH AMERICAN TOBACCO p.l.c.	X	X			BATSLN	SNRFOR	ISDA2014Cred it	XS1203859928	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
BRITISH TELECOMMUNICATION S public limited company	X	X			BRITEL-BritTel	SNRFOR	ISDA2014Cred it	XS0097283096	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
CARREFOUR	X	X			CARR	SNRFOR	ISDA2014Cred it	XS1179916017	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Centrica Plc	X	X			CENTRI	SNRFOR	ISDA2014Cred it	XS0753789980	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
COMPAGNIE DE SAINT- GOBAIN	X	X			STGOBN	SNRFOR	ISDA2014Cred it	XS2517103250	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Compagnie Financiere Michelin	X	X			COMPFIK	SNRFOR	ISDA2014Cred it	XS1233734562	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
COMPASS GROUP PLC	X	X			CPGLN	SNRFOR	ISDA2014Cred it	XS1876068963	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Mercedes-Benz Group AG	X	X			MERCEGR	SNRFOR	ISDA2014Cred it	DE000A2GSLY0	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
DANONE	X	X			DANONE	SNRFOR	ISDA2014Cred it	FR0013495181	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Deutsche Post AG	X	X			DPW	SNRFOR	ISDA2014Cred it	XS2177122541	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Deutsche Telekom AG	X	X			DT	SNRFOR	ISDA2014Cred it	XS2024715794	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
DIAGEO PLC	X	X			DIAG	SNRFOR	ISDA2014Cred it	US25243YBC21	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
E.ON SE	X	X			EONSE	SNRFOR	ISDA2014Cred it	XS2433244089	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
EDISON S.P.A.	X	X			FERRUZ	SNRFOR	ISDA2014Cred it	XS0557897203	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
ELECTRICITE DE FRANCE	X	X			EDF	SNRFOR	ISDA2014Cred it	XS0162990229	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
EnBW Energie Baden- Wuerttemberg AG	X	X			BAD	SNRFOR	ISDA2014Cred it	XS1074208270	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
ENEL S.P.A.	X	X			ENEL	SNRFOR	ISDA2014Cred it	XS0306646042	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
EXPERIAN FINANCE PLC	X	X			EXPGR-L-EXPFIN	SNRFOR	ISDA2014Cred it	USG3257NAG1 9	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Fortum Oyj	X	X			FORTUM	SNRFOR	ISDA2014Cred it	XS1956037664	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
NATURGY ENERGY GROUP, S.A.	X	X			NATUENE	SNRFOR	ISDA2014Cred it	XS1718393439	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
ENGIE	X	X			ENGIEAA	SNRFOR	ISDA2014Cred it	FR0013245867	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
ELO	X	X		X	ELOAA	SNRFOR	ISDA2014Cred it	FR0013510179	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Henkel AG & Co. KGaA	X	X			HENAGK	SNRFOR	ISDA2014Cred it	XS2057835808	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Holcim AG	X	X			HOLCAG	SNRFOR	ISDA2014Cred it	XS2156244043	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
IBERDROLA, S.A.	X	X			IBERDU	SNRFOR	ISDA2014Cred it	XS1398476793	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts

IMPERIAL CHEMICAL INDUSTRIES LIMITED	X	X			AKZO-ICILD	SNRFOR	ISDA2014Creditt	US449909AL48	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
IMPERIAL BRANDS PLC	X	X			IMPEBRA	SNRFOR	ISDA2014Creditt	XS1040508241	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
J SAINSBURY plc	X	X		X	SBRY	SNRFOR	ISDA2014Creditt	XS1139087933	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
JTI (UK) FINANCE LIMITED	X	X			JTIUK	SNRFOR	ISDA2014Creditt	XS0269190533	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Kering	X	X			KERIAA	SNRFOR	ISDA2014Creditt	FR0013165677	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Koninklijke Ahold Delhaize N.V.	X	X			KONIAHO	SNRFOR	ISDA2014Creditt	US008685AB51	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
DSM B.V.	X	X			DSMBV	SNRFOR	ISDA2014Creditt	XS1215181980	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Koninklijke KPN N.V.	X	X			KPN	SNRFOR	ISDA2014Creditt	XS1485532896	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Koninklijke Philips N.V.	X	X			KONIPHI	SNRFOR	ISDA2014Creditt	XS2001175657	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
L'AIR LIQUIDE SOCIETE ANONYME POUR L'ETUDE ET L'EXPLOITATION DES PROCEDES GEORGES CLAUDE	X	X			AIRLIQ	SNRFOR	ISDA2014Creditt	FR0012766889	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Linde GmbH	X	X			LINDGMB	SNRFOR	ISDA2014Creditt	XS0297700006	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
LVMH MOET HENNESSY LOUIS VUITTON	X	X			MOET	SNRFOR	ISDA2014Creditt	FR0013482825	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
MARKS AND SPENCER p.l.c.	X	X		X	MKS-M+SPlc	SNRFOR	ISDA2014Creditt	XS0863523030	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
CECONOMY AG	X	X		X	CECOAG	SNRFOR	ISDA2014Creditt	XS2356316872	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Muenchener Rueckversicherungs-Gesellschaft Aktiengesellschaft in Muenchen	X	X			MUNRE	SNRFOR	ISDA2014Creditt	DE0002452547	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
NATIONAL GRID PLC	X	X			NGP	SNRFOR	ISDA2014Creditt	XS2231259305	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Nestle S.A.	X	X			NESTLE	SNRFOR	ISDA2014Creditt	XS1648298559	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Orange	X	X			ORANAA	SNRFOR	ISDA2014Creditt	XS1408317433	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
PEARSON plc	X	X			PSON	SNRFOR	ISDA2014Creditt	XS1228153661	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
PostNL N.V.	X	X			PNL	SNRFOR	ISDA2014Creditt	XS2047619064	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
RELX PLC	X	X			RELXPLC	SNRFOR	ISDA2014Creditt	XS1231027464	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
REPSOL, S.A.	X	X		X	REPSSA	SNRFOR	ISDA2014Creditt	XS1148073205	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
ROLLS-ROYCE PLC	X	X		X	ROLLS	SNRFOR	ISDA2014Creditt	XS0944831154	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
SAFEWAY LIMITED	X	X			AYLL	SNRFOR	ISDA2014Creditt	XS0093004736	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
SANOFI	X	X			SANFI	SNRFOR	ISDA2014Creditt	FR0013201639	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Siemens Aktiengesellschaft	X	X			SIEM	SNRFOR	ISDA2014Creditt	USN82008AU28	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
SODEXO	X	X			DEXO	SNRFOR	ISDA2014Creditt	XS1080163964	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Solvay	X	X			SOLVAY	SNRFOR	ISDA2014Creditt	US232820AK60	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts

Syensqo	X	X			SYEN SQ	SNRFOR	ISDA2014Cred it	BE6282460615	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
STMicroelectronics N.V.	X	X		X	STM	SNRFOR	ISDA2014Cred it	XS2211997155	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Svenska Cellulosa Aktiebolaget SCA	X	X			SCACAP	SNRFOR	ISDA2014Cred it	XS0942094805	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Syngenta AG	X	X		X	SYNNVX	SNRFOR	ISDA2014Cred it	XS1199954691	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
TELECOM ITALIA SPA	X	X		X	TIIMN	SNRFOR	ISDA2014Cred it	XS1497606365	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
FiberCop S.p.A.	X	X		X	FIBESPA	SNRFOR	ISDA2014Cred it	XS2804500069	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
TELEFONICA, S.A.	X	X			TELEFO	SNRFOR	ISDA2014Cred it	XS1877846110	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Telekom Austria Aktiengesellschaft	X	X			TKA	SNRFOR	ISDA2014Cred it	XS1405762805	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
TELENOR ASA	X	X			TELNOR	SNRFOR	ISDA2014Cred it	XS2001737324	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Telia Company AB	X	X			TELICOM	SNRFOR	ISDA2014Cred it	XS0826189028	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
TESCO PLC	X	X		X	TSCO	SNRFOR	ISDA2014Cred it	USG87621AL52	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
TotalEnergies SE	X	X			TOTASE	SNRFOR	ISDA2014Cred it	US89152UAH59	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
UNILEVER PLC	X	X			ULVR-Plc	SNRFOR	ISDA2014Cred it	XS2008921277	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Unilever Finance Netherlands B.V.	X	X			UNILEFI	SNRFOR	ISDA2014Cred it	XS1873208950	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
UNITED UTILITIES PLC	X	X			UU	SNRFOR	ISDA2014Cred it	US91311QAC96	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Vattenfall AB	X	X			VATTAB	SNRFOR	ISDA2014Cred it	XS2009891479	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
VEOLIA ENVIRONNEMENT	X	X			VEOLIA	SNRFOR	ISDA2014Cred it	FR0012949923	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Vivendi SE	X	X			VIVESE	SNRFOR	ISDA2014Cred it	FR0013176310	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
VODAFONE GROUP PUBLIC LIMITED COMPANY	X	X			VOD	SNRFOR	ISDA2014Cred it	XS1109802568	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
VOLKSWAGEN AKTIENGESELLSCHAFT	X	X			VW	SNRFOR	ISDA2014Cred it	XS2604697891	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Wolters Kluwer N.V.	X	X			WOLKLU	SNRFOR	ISDA2014Cred it	XS2530756191	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Zurich Insurance Company Ltd	X	X			ZINCO	SNRFOR	ISDA2014Cred it	CH1170565712	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Aktiebolaget Volvo	X	X		X	VLVY	SNRFOR	ISDA2014Cred it	XS2175848170	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Continental Aktiengesellschaft	X	X		X	CONTI	SNRFOR	ISDA2014Cred it	XS2056430874	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
EDP, S.A.	X	X		X	EDPSA	SNRFOR	ISDA2014Cred it	PTEDPNOM001 5	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
LEONARDO SOCIETA' PER AZIONI	X	X		X	LEONSPA	SNRFOR	ISDA2014Cred it	XS2199716304	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Glencore International AG	X	X		X	GLCORE	SNRFOR	ISDA2014Cred it	XS1050842423	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
HELLENIC TELECOMMUNICATION S ORGANISATION SOCIETE ANONYME	X	X		X	OTE	SNRFOR	ISDA2014Cred it	XS2055106137	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
BANCA MONTE DEI PASCHI DI SIENA S.P.A.	X	X	X	X	MONTE	SNRFOR	ISDA2003Cred it	XS2055091784	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
BANCA MONTE DEI PASCHI DI SIENA S.P.A.	X	X		X	MONTE	SNRFOR	ISDA2014Cred it	XSSNRREFOBL0	Y	StandardEuropeanFinancialCorporate	5/2/2022	26H. STEFC Contracts

BANCO BILBAO VIZCAYA ARGENTARIA, SOCIEDAD ANONIMA	X	X	X	X	BBVSM	SNRFOR	ISDA2003Cred it	ES0214974091	N	StandardEuropeanCorporate	5/2/2022	26G. STEFC Contracts
BANCO BILBAO VIZCAYA ARGENTARIA, SOCIEDAD ANONIMA	X	X			BBVSM	SNRFOR	ISDA2014Cred it	XSSNRREFOBL0	Y	StandardEuropeanFinancialCorporate	5/2/2022	26H. STEFC Contracts
BANCO SANTANDER, S.A.	X	X	X	X	SANTNDR	SNRFOR	ISDA2003Cred it	XS0759014375	N	StandardEuropeanCorporate	5/2/2022	26G. STEFC Contracts
BANCO SANTANDER, S.A.	X	X			SANTNDR	SNRFOR	ISDA2014Cred it	XSSNRREFOBL0	Y	StandardEuropeanFinancialCorporate	5/2/2022	26H. STEFC Contracts
INTESA SANPAOLO SPA	X	X	X	X	SANPAO	SNRFOR	ISDA2003Cred it	XS0213927667	N	StandardEuropeanCorporate	5/2/2022	26G. STEFC Contracts
INTESA SANPAOLO SPA	X	X			SANPAO	SNRFOR	ISDA2014Cred it	XSSNRREFOBL0	Y	StandardEuropeanFinancialCorporate	5/2/2022	26H. STEFC Contracts
INTESA SANPAOLO SPA		X			SANPAO	SNRLAC	ISDA2014Cred it	XS2067213913	N	StandardEuropeanSeniorNonPreferredFinancialCorporat e	5/2/2022	26H. STEFC Contracts
CREDIT AGRICOLE SA		X	X	X	ACAFP	SNRFOR	ISDA2003Cred it	FR0010743088	N	StandardEuropeanCorporate	5/2/2022	26G. STEFC Contracts
CREDIT AGRICOLE SA		X	X	X	ACAFP	SNRFOR	ISDA2014Cred it	XSSNRREFOBL0	Y	StandardEuropeanFinancialCorporate	5/2/2022	26H. STEFC Contracts
LLOYDS BANK PLC		X	X	X	LLOYDBA	SNRFOR	ISDA2003Cred it	XS0778434000	N	StandardEuropeanCorporate	5/2/2022	26G. STEFC Contracts
LLOYDS BANK PLC		X	X	X	LLOYDBA	SNRFOR	ISDA2014Cred it	XSSNRREFOBL0	Y	StandardEuropeanFinancialCorporate	5/2/2022	26H. STEFC Contracts
CARLSBERG BREWRIES A/S		X			BRYBDC-Brew	SNRFOR	ISDA2014Cred it	XS2545263399	N	StandardEuropeanCorporate	5/2/2022	26G. STEFC Contracts
COMMERZBANK Aktiengesellschaft		X	X	X	CMZB	**SNRFO R	ISDA2003Cred it	DE000CZ302M3	N	StandardEuropeanCorporate	5/2/2022	26G. STEFC Contracts
COMMERZBANK Aktiengesellschaft		X	X	X	CMZB	SNRLAC	ISDA2014Cred it	XSLACREFOBL0	Y	StandardEuropeanSeniorNonPreferredFinancialCorporat e	5/2/2022	26H. STEFC Contracts
DANSKE BANK A/S		X			DANBNK	SNRFOR	ISDA2003Cred it	XS1072384685	N	StandardEuropeanCorporate	5/2/2022	26G. STEFC Contracts
DANSKE BANK A/S		X			DANBNK	SNRFOR	ISDA2014Cred it	XSSNRREFOBL0	Y	StandardEuropeanFinancialCorporate	5/2/2022	26H. STEFC Contracts
GALP ENERGIA, SGPS, S.A.				X	GALPENE	SNRFOR	ISDA2014Cred it	PTGALCOM001 3	N	StandardEuropeanCorporate	5/2/2022	26G. STEFC Contracts
GSK PLC		X			GSKPLC	SNRFOR	ISDA2014Cred it	XS0866588527	N	StandardEuropeanCorporate	5/2/2022	26G. STEFC Contracts
NATWEST MARKETS PLC		X	X	X	NATWEMA	SNRFOR	ISDA2003Cred it	XS0254035768	N	StandardEuropeanCorporate	5/2/2022	26G. STEFC Contracts
NATWEST MARKETS PLC		X	X	X	NATWEMA	SNRFOR	ISDA2014Cred it	XSSNRREFOBL0	Y	StandardEuropeanFinancialCorporate	5/2/2022	26H. STEFC Contracts
NATIONAL WESTMINSTER BANK PUBLIC LIMITED COMPANY		X	X	X	RBOS-Natwest	SNRFOR	ISDA2003Cred it	XS1612958253	N	StandardEuropeanCorporate	5/2/2022	26G. STEFC Contracts
NATIONAL WESTMINSTER BANK PUBLIC LIMITED COMPANY		X	X	X	RBOS-Natwest	SNRFOR	ISDA2014Cred it	XS1612958253	N	StandardEuropeanFinancialCorporate	5/2/2022	26H. STEFC Contracts
BARCLAYS BANK PLC		X	X		BACR-Bank	SNRFOR	ISDA2003Cred it	XS0768454844	N	StandardEuropeanCorporate	5/2/2022	26G. STEFC Contracts
BARCLAYS BANK PLC		X			BACR-Bank	SNRFOR	ISDA2014Cred it	XSSNRREFOBL0	Y	StandardEuropeanFinancialCorporate	5/2/2022	26H. STEFC Contracts
BNP PARIBAS		X	X		BNP	SNRFOR	ISDA2003Cred it	XS0772265756	N	StandardEuropeanCorporate	5/2/2022	26G. STEFC Contracts
BNP PARIBAS		X			BNP	SNRFOR	ISDA2014Cred it	XSSNRREFOBL0	Y	StandardEuropeanFinancialCorporate	5/2/2022	26H. STEFC Contracts
DEUTSCHE BANK AKTIENGESELLSCHAFT		X	X		DB	**SNRFO R	ISDA2003Cred it	DE000DL19TX8	N	StandardEuropeanCorporate	5/2/2022	26G. STEFC Contracts
DEUTSCHE BANK AKTIENGESELLSCHAFT		X			DB	SNRLAC	ISDA2014Cred it	XSLACREFOBL0	Y	StandardEuropeanSeniorNonPreferredFinancialCorporat e	5/2/2022	26H. STEFC Contracts

HSBC BANK PLC		X			HSBC-HSBCBank	SNRFOR	ISDA2003Creditt	XS0470370932	N	StandardEuropeanCorporate	5/2/2022	26G. STEFC Contracts
HSBC BANK PLC		X			HSBC-HSBCBank	SNRFOR	ISDA2014Creditt	XSSNRREFOBL0	Y	StandardEuropeanFinancialCorporate	5/2/2022	26H. STEFC Contracts
SOCIETE GENERALE		X	X	X	SOCGEN	SNRFOR	ISDA2003Creditt	XS0751525311	N	StandardEuropeanCorporate	5/2/2022	26G. STEFC Contracts
SOCIETE GENERALE		X			SOCGEN	SNRFOR	ISDA2014Creditt	XSSNRREFOBL0	Y	StandardEuropeanFinancialCorporate	5/2/2022	26H. STEFC Contracts
UBS AG		X	X		UBS	SNRFOR	ISDA2003Creditt	XS0304031775	N	StandardEuropeanCorporate	5/2/2022	26G. STEFC Contracts
UBS AG		X			UBS	SNRFOR	ISDA2014Creditt	XSSNRREFOBL0	Y	StandardEuropeanFinancialCorporate	5/2/2022	26H. STEFC Contracts
UNICREDIT, SOCIETA PER AZIONI		X	X	X	USPA	SNRFOR	ISDA2003Creditt	XS1055725730	N	StandardEuropeanCorporate	5/2/2022	26G. STEFC Contracts
UNICREDIT, SOCIETA PER AZIONI		X			USPA	SNRFOR	ISDA2014Creditt	XSSNRREFOBL0	Y	StandardEuropeanFinancialCorporate	5/2/2022	26H. STEFC Contracts
UNICREDIT, SOCIETA PER AZIONI		X			USPA	SNRLAC	ISDA2014Creditt	XSLACREFOBL0	Y	StandardEuropeanSeniorNonPreferredFinancialCorporate	5/2/2022	26H. STEFC Contracts
Barclays PLC		X			BACR	SNRFOR	ISDA2014Creditt	XS1757394322	N	StandardEuropeanFinancialCorporate	5/2/2022	26H. STEFC Contracts
HSBC HOLDINGS plc		X			HSBC	SNRFOR	ISDA2014Creditt	XSSNRREFOBL0	Y	StandardEuropeanFinancialCorporate	5/2/2022	26H. STEFC Contracts
ING Groep N.V.		X			INTNED	SNRFOR	ISDA2014Creditt	XS2483607474	N	StandardEuropeanFinancialCorporate	5/2/2022	26H. STEFC Contracts
LLOYDS BANKING GROUP PLC		X	X	X	LBGP	SNRFOR	ISDA2014Creditt	US53944YAR45	N	StandardEuropeanFinancialCorporate	5/2/2022	26H. STEFC Contracts
STANDARD CHARTERED PLC		X		X	STAN	SNRFOR	ISDA2014Creditt	XS1395052639	N	StandardEuropeanFinancialCorporate	5/2/2022	26H. STEFC Contracts
NatWest Group plc		X	X	X	NATWGRO	SNRFOR	ISDA2014Creditt	XSSNRREFOBL0	Y	StandardEuropeanFinancialCorporate	5/2/2022	26H. STEFC Contracts
UBS Group AG		X			UBSGRO	SNRFOR	ISDA2003Creditt	CH0520042489	N	StandardEuropeanCorporate	5/2/2022	26G. STEFC Contracts
UBS Group AG		X			UBSGRO	SNRFOR	ISDA2014Creditt	XSSNRREFOBL0	Y	StandardEuropeanFinancialCorporate	5/2/2022	26H. STEFC Contracts
SOCIETE GENERALE		X			SOCGEN	SNRLAC	ISDA2014Creditt	XSLACREFOBL0	Y	StandardEuropeanSeniorNonPreferredFinancialCorporate	5/2/2022	26H. STEFC Contracts
CREDIT AGRICOLE SA		X	X	X	ACAFF	SNRLAC	ISDA2014Creditt	XSLACREFOBL0	Y	StandardEuropeanSeniorNonPreferredFinancialCorporate	5/2/2022	26H. STEFC Contracts
BNP PARIBAS		X			BNP	SNRLAC	ISDA2014Creditt	XSLACREFOBL0	Y	StandardEuropeanSeniorNonPreferredFinancialCorporate	5/2/2022	26H. STEFC Contracts
Heineken N.V.		X			HEIANA	SNRFOR	ISDA2014Creditt	XS1401174633	N	StandardEuropeanCorporate	5/2/2022	26G. STEFC Contracts
MEDIOBANCA BANCA DI CREDITO FINANZIARIO SOCIETA PER AZIONI		X			BACRED	SNRFOR	ISDA2014Creditt	XSSNRREFOBL0	Y	StandardEuropeanFinancialCorporate	5/2/2022	26H. STEFC Contracts
MEDIOBANCA BANCA DI CREDITO FINANZIARIO SOCIETA PER AZIONI		X			BACRED	SNRLAC	ISDA2014Creditt	XSLACREFOBL0	Y	StandardEuropeanSeniorNonPreferredFinancialCorporate	5/2/2022	26H. STEFC Contracts
PRUDENTIAL PUBLIC LIMITED COMPANY		X			PRUFIN	SNRFOR	ISDA2014Creditt	XS0096874671	N	StandardEuropeanCorporate	5/2/2022	26G. STEFC Contracts
M&G PLC		X			MGPLC	SNRFOR	ISDA2014Creditt	XSNOREFOBL00	N	StandardEuropeanCorporate	5/2/2022	26G. STEFC Contracts
SES		X			SESG	SNRFOR	ISDA2014Creditt	XS2075811781	N	StandardEuropeanCorporate	5/2/2022	26G. STEFC Contracts
SSE PLC		X			SSEP	SNRFOR	ISDA2014Creditt	XS1676952481	N	StandardEuropeanCorporate	5/2/2022	26G. STEFC Contracts
UNIBAIL-RODAMCO-WESTFIELD SE		X			UNIBSE	SNRFOR	ISDA2014Creditt	XS1376614118	N	StandardEuropeanCorporate	5/2/2022	26G. STEFC Contracts
BANCO BILBAO VIZCAYA ARGENTARIA, SOCIEDAD ANONIMA		X			BBVSM	SNRLAC	ISDA2014Creditt	XSLACREFOBL0	Y	StandardEuropeanSeniorNonPreferredFinancialCorporate	5/2/2022	26H. STEFC Contracts

BANCO SANTANDER, S.A.		X			SANTNDR	SNRLAC	ISDA2014Credit	XSLACREFOBL0	Y	StandardEuropeanSeniorNonPreferredFinancialCorporate	5/2/2022	26H. STEFC Contracts
DANSKE BANK A/S		X			DANBNK	SNRLAC	ISDA2014Credit	XSLACREFOBL0	Y	StandardEuropeanSeniorNonPreferredFinancialCorporate	5/2/2022	26H. STEFC Contracts
AIR FRANCE - KLM				X	AF	SNRFOR	ISDA2014Credit	FR001400F2Q0	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Boparan Finance PLC				X	BOPAFIN	SNRFOR	ISDA2014Credit	XS1082473395	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
CMA CGM				X	CMACGM	SNRFOR	ISDA2014Credit	XS2852136816	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
REXEL				X	PRTP-Rexel	SNRFOR	ISDA2014Credit	XS2403428472	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
TDC Holding A/S		X			TDCHOL	SNRFOR	ISDA2014Credit	XS0593952111	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Hapag-Lloyd Aktiengesellschaft				X	HAPAAKT	SNRFOR	ISDA2014Credit	XS2326548562	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Premier Foods Finance PLC				X	PREMFOO	SNRFOR	ISDA2014Credit	XS2347091279	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Saipem Finance International B.V.				X	SAIPFIN	SNRFOR	ISDA2014Credit	XS2202907510	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
SMURFIT KAPPA ACQUISITIONS UNLIMITED COMPANY		X		X	SKAPPA	SNRFOR	ISDA2014Credit	XS1117298759	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
United Group B.V.				X	UNITGRO	SNRFOR	ISDA2014Credit	XS2111947748	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Sunrise HoldCo IV B.V.				X	SUNRISH	SNRFOR	ISDA2014Credit	USN9T41QAG33	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Ziggo Bond Company B.V.				X	ZIGGBON	SNRFOR	ISDA2014Credit	USN9836ZAA68	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
ADLER Real Estate GmbH				X	ADLERRE	SNRFOR	ISDA2014Credit	XS1713464524	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Altice Finco S.A.				X	ALTICFI	SNRFOR	ISDA2014Credit	XS1577952440	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
ALTICE FRANCE				X	ALTICEF	SNRFOR	ISDA2014Credit	XS1859337419	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Constellium SE				X	CONSSE	SNRFOR	ISDA2014Credit	XS2335148024	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Iceland Bondco PLC				X	ICELBON	SNRFOR	ISDA2014Credit	XS2660424008	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
INEOS Group Holdings S.A.				X	INEOGRO	SNRFOR	ISDA2014Credit	XS1405769990	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
International Game Technology PLC				X	INTEGAM	SNRFOR	ISDA2014Credit	XS2009038113	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Modulaire Global Finance plc				X	MODULGL	SNRFOR	ISDA2014Credit	XS1767052050	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
NOVAFIVES				X	NOVAFIV	SNRFOR	ISDA2014Credit	XS1713466222	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Elis				X	ELISSA	SNRFOR	ISDA2014Credit	FR0013318102	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
HOCHTIEF Aktiengesellschaft		X		X	RWE-Hochtief	SNRFOR	ISDA2014Credit	DE000A2LQ5M4	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
EDP Finance B.V.		X			EDP-FinBV	SNRFOR	ISDA2014Credit	XS1222590488	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Louis Dreyfus Company B.V.		X		X	LODREY	SNRFOR	ISDA2014Credit	XS2264074647	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Cellnex Telecom, S.A.				X	CELLTEL	SNRFOR	ISDA2014Credit	XS1551726810	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Schaeffler AG				X	SCHAAG	SNRFOR	ISDA2014Credit	DE000A289Q91	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Aegon Ltd.		X			AEGAA	SUBLT2	ISDA2014Credit	XS1061711575	N	StandardSubordinatedEuropeanInsuranceCorporate	5/2/2022	26S. STSEIC Contracts
Allianz SE		X			ALZSE	SUBLT2	ISDA2014Credit	DE000A14J9N8	N	StandardSubordinatedEuropeanInsuranceCorporate	5/2/2022	26S. STSEIC Contracts

ASSICURAZIONI GENERALI - SOCIETA PER AZIONI		X			ASSGEN	SUBLT2	ISDA2014Creditt	XS1062900912	N	StandardSubordinatedEuropeanInsuranceCorporate	5/2/2022	26S. STSEIC Contracts
AVIVA PLC		X			AVLN	SUBLT2	ISDA2014Creditt	XS0138717441	N	StandardSubordinatedEuropeanInsuranceCorporate	5/2/2022	26S. STSEIC Contracts
AXA		X			AXAF	SUBLT2	ISDA2014Creditt	XS0878743623	N	StandardSubordinatedEuropeanInsuranceCorporate	5/2/2022	26S. STSEIC Contracts
BANCO BILBAO VIZCAYA ARGENTARIA, SOCIEDAD ANONIMA		X			BBVSM	SUBLT2	ISDA2014Creditt	XSSUBREFOBL0	Y	StandardEuropeanFinancialCorporate	5/2/2022	26H. STEFC Contracts
BANCO SANTANDER, S.A.		X			SANTNDR	SUBLT2	ISDA2014Creditt	XSSUBREFOBL0	Y	StandardEuropeanFinancialCorporate	5/2/2022	26H. STEFC Contracts
Barclays PLC		X			BACR	SUBLT2	ISDA2014Creditt	US06738EAC93	N	StandardEuropeanFinancialCorporate	5/2/2022	26H. STEFC Contracts
BNP PARIBAS		X			BNP	SUBLT2	ISDA2014Creditt	XSSUBREFOBL0	Y	StandardEuropeanFinancialCorporate	5/2/2022	26H. STEFC Contracts
COMMERZBANK Aktiengesellschaft		X			CMZB	SUBLT2	ISDA2014Creditt	XSSUBREFOBL0	Y	StandardEuropeanFinancialCorporate	5/2/2022	26H. STEFC Contracts
Coöperatieve Rabobank U.A.		X			COOERAB	SUBLT2	ISDA2014Creditt	XSSUBREFOBL0	Y	StandardEuropeanFinancialCorporate	5/2/2022	26H. STEFC Contracts
CREDIT AGRICOLE SA		X			ACAFP	SUBLT2	ISDA2014Creditt	XSSUBREFOBL0	Y	StandardEuropeanFinancialCorporate	5/2/2022	26H. STEFC Contracts
DANSKE BANK A/S		X			DANBNK	SUBLT2	ISDA2014Creditt	XS2078761785	N	StandardEuropeanFinancialCorporate	5/2/2022	26H. STEFC Contracts
DEUTSCHE BANK AKTIENGESELLSCHAFT		X			DB	SUBLT2	ISDA2014Creditt	XSSUBREFOBL0	Y	StandardEuropeanFinancialCorporate	5/2/2022	26H. STEFC Contracts
Hannover Rueck SE		X			HANNRUE	SUBLT2	ISDA2014Creditt	XS2063350925	N	StandardSubordinatedEuropeanInsuranceCorporate	5/2/2022	26S. STSEIC Contracts
HSBC HOLDINGS plc		X			HSBC	SUBLT2	ISDA2014Creditt	XSSUBREFOBL0	Y	StandardEuropeanFinancialCorporate	5/2/2022	26H. STEFC Contracts
ING Groep N.V.		X			INTNED	SUBLT2	ISDA2014Creditt	XS1796079488	N	StandardEuropeanFinancialCorporate	5/2/2022	26H. STEFC Contracts
INTESA SANPAOLO SPA		X			SANPAO	SUBLT2	ISDA2014Creditt	XSSUBREFOBL0	Y	StandardEuropeanFinancialCorporate	5/2/2022	26H. STEFC Contracts
LLOYDS BANKING GROUP PLC		X			LBGP	SUBLT2	ISDA2014Creditt	US53944YAA10	N	StandardEuropeanFinancialCorporate	5/2/2022	26H. STEFC Contracts
MEDIOBANCA BANCA DI CREDITO FINANZIARIO SOCIETA PER AZIONI		X			BACRED	SUBLT2	ISDA2014Creditt	XSSUBREFOBL0	Y	StandardEuropeanFinancialCorporate	5/2/2022	26H. STEFC Contracts
Muenchener Rueckversicherungs-Gesellschaft Aktiengesellschaft in Muenchen		X			MUNRE	SUBLT2	ISDA2014Creditt	XS2221845683	N	StandardSubordinatedEuropeanInsuranceCorporate	5/2/2022	26S. STSEIC Contracts
NatWest Group plc		X			NATWGRO	SUBLT2	ISDA2014Creditt	XSSUBREFOBL0	Y	StandardEuropeanFinancialCorporate	5/2/2022	26H. STEFC Contracts
SOCIETE GENERALE		X			SOCGEN	SUBLT2	ISDA2014Creditt	XSSUBREFOBL0	Y	StandardEuropeanFinancialCorporate	5/2/2022	26H. STEFC Contracts
STANDARD CHARTERED PLC		X			STAN	SUBLT2	ISDA2014Creditt	XS1480699641	N	StandardEuropeanFinancialCorporate	5/2/2022	26H. STEFC Contracts
Swiss Reinsurance Company Ltd		X			SWREL	SUBLT2	ISDA2014Creditt	XS0138467401	N	StandardSubordinatedEuropeanInsuranceCorporate	5/2/2022	26S. STSEIC Contracts
UNICREDIT, SOCIETA PER AZIONI		X			USPA	SUBLT2	ISDA2014Creditt	XSSUBREFOBL0	Y	StandardEuropeanFinancialCorporate	5/2/2022	26H. STEFC Contracts
Zurich Insurance Company Ltd		X			ZINCO	SUBLT2	ISDA2014Creditt	CH1151526204	N	StandardSubordinatedEuropeanInsuranceCorporate	5/2/2022	26S. STSEIC Contracts
PRUDENTIAL PUBLIC LIMITED COMPANY		X			PRUFIN	SUBLT2	ISDA2014Creditt	XS0140198044	N	StandardSubordinatedEuropeanInsuranceCorporate	5/2/2022	26S. STSEIC Contracts
Vue Entertainment International Limited				X	VUEEN	SNRFOR	ISDA2014Creditt	XS0953085114	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
GRIFOLS, S.A.				X	GRIFSA	SNRFOR	ISDA2014Creditt	XS2393001891	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts

K+S Aktiengesellschaft				X	KSAG	SNRFOR	ISDA2014Credit	XS2844398482	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
LOXAM				X	LOXAAA	SUBLT2	ISDA2014Credit	XS1590067432	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
OI European Group B.V.				X	OI-Egp	SNRFOR	ISDA2014Credit	XS2624554320	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Picard Bondco S.A.				X	PICABON	SNRFOR	ISDA2014Credit	XS2361344315	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Svenska Handelsbanken AB		X			SVSKHB	SNRLAC	ISDA2014Credit	XS2049582542	N	StandardEuropeanSeniorNonPreferredFinancialCorporate	5/2/2022	26H. STEFC Contracts
Svenska Handelsbanken AB		X			SVSKHB	SUBLT2	ISDA2014Credit	XSSUBREFOBL0	Y	StandardEuropeanFinancialCorporate	5/2/2022	26H. STEFC Contracts
EG Global Finance plc				X	EGGLO	SNRFOR	ISDA2014Credit	XS2719998952	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
International Consolidated Airlines Group, S.A.		X		X	INTERNC	SNRFOR	ISDA2014Credit	XS2322423455	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Monitchem Holdco 3 S.A.				X	MONITHO	SNRFOR	ISDA2014Credit	XS2615006470	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Nexi S.p.A.				X	NEXISPA	SNRFOR	ISDA2014Credit	XS2332589972	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
TK Elevator Holdco GmbH				X	TKELE	SNRFOR	ISDA2014Credit	XS2198191962	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Verisure Midholding AB				X	VERIMID	SNRFOR	ISDA2014Credit	XS2287912450	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Volvo Car AB		X		X	VOLVCAR	SNRFOR	ISDA2014Credit	XS2486825669	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
ZF Europe Finance B.V.				X	ZFEUR	SNRFOR	ISDA2014Credit	XS2010039977	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
FORVIA				X	FORVSE	SNRFOR	ISDA2014Credit	XS1963830002	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
CROWN EUROPEAN HOLDINGS		X		X	CCK-CEH	SNRFOR	ISDA2014Credit	XS1227287221	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
ILIAD HOLDING				X	ILIAHOL	SNRFOR	ISDA2014Credit	USF507APAB73	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
INEOS QUATTRO FINANCE 2 PLC				X	INEOSQ	SNRFOR	ISDA2014Credit	XS2291929573	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
DUFY ONE B.V.				X	DUFRONE	SNRFOR	ISDA2014Credit	XS2079388828	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Cirsa Finance International S.a.r.l.				X	CIRSFIN	SNRFOR	ISDA2014Credit	XS2388186996	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Kaixo Bondco Telecom, S.A.U.				X	KAIXBON	SNRFOR	ISDA2014Credit	XS2397198487	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts
Swedbank AB			X		SWEDBK	SNRLAC	ISDA2014Credit	XS2629047254	N	StandardEuropeanSeniorNonPreferredFinancialCorporate	5/2/2022	26G. STEC Contracts
Swedbank AB			X		SWEDBK	SUBLT2	ISDA2014Credit	XSSUBREFOBL0	Y	StandardEuropeanFinancialCorporate	5/2/2022	26G. STEC Contracts
Novartis AG			X		NOVART	SNRFOR	ISDA2014Credit	CH0270190983	N	StandardEuropeanCorporate	5/2/2022	26G. STEC Contracts

Rule 1205: Security-Based Swap - North American Corporate

Eligible Reference Entity	Fixed Rate/ Coupon (100 bps)	Fixed Rate/ Coupon (500 bps)	Ticker	Seniority Level	Credit Derivatives Definition	Contract Reference Obligation	"Standard Reference Obligation s applied (Y/N)	Applicable Credit Derivatives Physical Settlement Matrix Transaction Type	Applicable Credit Derivatives Physical Settlement Matrix Date	ICC Chapter
Aetna Inc.	X	X	AET	SNR	ISDA2014Credit	US00817YAF51	N	StandardNorthAmericanCorporate	5/2/2022	26B SNAC Contracts
Howmet Aerospace Inc.	X	X	HOWMAER	SNR	ISDA2014Credit	US443201AB48	N	StandardNorthAmericanCorporate	5/2/2022	26B SNAC Contracts
American Express Company	X	X	AXP	SNR	ISDA2014Credit	US025816CW76	N	StandardNorthAmericanCorporate	5/2/2022	26B SNAC Contracts
American International Group, Inc.	X	X	AIG	SNR	ISDA2014Credit	US026874AZ07	N	StandardNorthAmericanCorporate	5/2/2022	26B SNAC Contracts
OCCIDENTAL PETROLEUM CORPORATION	X	X	OXY	SNR	ISDA2014Credit	US674599DC69	N	StandardNorthAmericanCorporate	5/2/2022	26B SNAC Contracts
Berkshire Hathaway Inc.	X	X	BRK	SNR	ISDA2014Credit	US084670BS67	N	StandardNorthAmericanCorporate	5/2/2022	26B SNAC Contracts
Block Financial LLC	X	X	HRB-Fllc	SNR	ISDA2014Credit	US093662AJ37	N	StandardNorthAmericanCorporate	5/2/2022	26B SNAC Contracts
BOMBARDIER INC.	X	X	BOMBINC	SNR	ISDA2014Credit	USC10602AJ68	N	StandardNorthAmericanCorporate	5/2/2022	26B SNAC Contracts
BRUNSWICK CORPORATION	X	X	BC	SNR	ISDA2014Credit	US117043AG45	N	StandardNorthAmericanCorporate	5/2/2022	26B SNAC Contracts
Capital One, National Association	X	X	ONENA	SNR	ISDA2014Credit	US14042TCT25	N	StandardNorthAmericanCorporate	5/2/2022	26B SNAC Contracts
Capital One Financial Corporation	X	X	COF	SNR	ISDA2014Credit	US14040HBN44	N	StandardNorthAmericanCorporate	5/2/2022	26B SNAC Contracts
Caterpillar Financial Services Corporation	X	X	CAT-FinServ	SNR	ISDA2014Credit	US14913UAQ31	N	StandardNorthAmericanCorporate	5/2/2022	26B SNAC Contracts
Paramount Global	X	X	PARAMGL	SNR	ISDA2014Credit	US124857AZ68	N	StandardNorthAmericanCorporate	5/2/2022	26B SNAC Contracts
DXC TECHNOLOGY COMPANY	X	X	DXCTEC	SNR	ISDA2014Credit	US23355LAL09	N	StandardNorthAmericanCorporate	5/2/2022	26B SNAC Contracts
D.R. Horton, Inc.	X	X	DHI	SNR	ISDA2014Credit	US23331ABP30	N	StandardNorthAmericanCorporate	5/2/2022	26B SNAC Contracts
Darden Restaurants, Inc.	X	X	DRI	SNR	ISDA2014Credit	US237194AL90	N	StandardNorthAmericanCorporate	5/2/2022	26B SNAC Contracts
Expedia Group, Inc.	X	X	EXPEGRO	SNR	ISDA2014Credit	US30212PAS48	N	StandardNorthAmericanCorporate	5/2/2022	26B SNAC Contracts
Ford Motor Company	X	X	F	SNR	ISDA2014Credit	US345370CR99	N	StandardNorthAmericanCorporate	5/2/2022	26B SNAC Contracts
TEGNA Inc.	X	X	TEGNINC	SNR	ISDA2014Credit	US87901JAF21	N	StandardNorthAmericanCorporate	5/2/2022	26B SNAC Contracts
Genworth Holdings, Inc.	X	X	GENWHOL	SNR	ISDA2014Credit	US37247DAB29	N	StandardNorthAmericanCorporate	5/2/2022	26B SNAC Contracts
HALLIBURTON COMPANY	X	X	HAL	SNR	ISDA2014Credit	US406216BL45	N	StandardNorthAmericanCorporate	5/2/2022	26B SNAC Contracts
International Paper Company	X	X	IP	SNR	ISDA2014Credit	US460146CM37	N	StandardNorthAmericanCorporate	5/2/2022	26B SNAC Contracts
JOHNSON CONTROLS INTERNATIONAL PUBLIC LIMITED COMPANY	X	X	JOHCON	SNR	ISDA2014Credit	US47837RAA86	N	StandardNorthAmericanCorporate	5/2/2022	26B SNAC Contracts
Bath & Body Works, Inc.	X	X	BATHB	SNR	ISDA2014Credit	US501797AN49	N	StandardNorthAmericanCorporate	5/2/2022	26B SNAC Contracts
Lennar Corporation	X	X	LEN	SNR	ISDA2014Credit	US526057CD41	N	StandardNorthAmericanCorporate	5/2/2022	26B SNAC Contracts
Louisiana-Pacific Corporation	X	X	LPX	SNR	ISDA2014Credit	US546347AM73	N	StandardNorthAmericanCorporate	5/2/2022	26B SNAC Contracts
Macy's, Inc.	X	X	M	SNR	ISDA2014Credit	US55616XAM92	N	StandardNorthAmericanCorporate	5/2/2022	26B SNAC Contracts
MARSH & McLENNAN COMPANIES, INC.	X	X	MMC	SNR	ISDA2014Credit	US571748AK86	N	StandardNorthAmericanCorporate	5/2/2022	26B SNAC Contracts
WestRock MWV, LLC	X	X	WESTMWV	SNR	ISDA2014Credit	US961548AY02	N	StandardNorthAmericanCorporate	5/2/2022	26B SNAC Contracts
MetLife, Inc.	X	X	MET	SNR	ISDA2014Credit	US59156RBQ02	N	StandardNorthAmericanCorporate	5/2/2022	26B SNAC Contracts
Motorola Solutions, Inc.	X	X	MOTSOL	SNR	ISDA2014Credit	US620076AH21	N	StandardNorthAmericanCorporate	5/2/2022	26B SNAC Contracts
Navient Corporation	X	X	NAVIECO	SNR	ISDA2014Credit	US63938CAM01	N	StandardNorthAmericanCorporate	5/2/2022	26B SNAC Contracts
Newell Brands Inc.	X	X	NEWEBRA	SNR	ISDA2014Credit	US651229AW64	N	StandardNorthAmericanCorporate	5/2/2022	26B SNAC Contracts
Nordstrom, Inc.	X	X	JWN	SNR	ISDA2014Credit	US655664AH33	N	StandardNorthAmericanCorporate	5/2/2022	26B SNAC Contracts
Pactiv LLC	X	X	PACTLLC	SNR	ISDA2014Credit	US880394AB71	N	StandardNorthAmericanCorporate	5/2/2022	26B SNAC Contracts
Pitney Bowes Inc.	X	X	PBI	SNR	ISDA2014Credit	US724479AQ31	N	StandardNorthAmericanCorporate	5/2/2022	26B SNAC Contracts
Prologis, L.P.	X	X	PRGLP	SNR	ISDA2014Credit	US74340XBN03	N	StandardNorthAmericanCorporate	5/2/2022	26B SNAC Contracts
PulteGroup, Inc.	X	X	PHMG	SNR	ISDA2014Credit	US745867AM30	N	StandardNorthAmericanCorporate	5/2/2022	26B SNAC Contracts
R.R. Donnelley & Sons Company	X	X	DNY	SNR	ISDA2014Credit	US257867BC45	N	StandardNorthAmericanCorporate	5/2/2022	26B SNAC Contracts
ROYAL CARIBBEAN CRUISES LTD.	X	X	RCL	SNR	ISDA2014Credit	US780153AW20	N	StandardNorthAmericanCorporate	5/2/2022	26B SNAC Contracts

Simon Property Group, L.P.	X	X	SPG-LP	SNR	ISDA2014Credit	US828807DK02	N	StandardNorthAmericanCorporate	5/2/2022	26B SNAC Contracts
Southwest Airlines Co.	X	X	LUV	SNR	ISDA2014Credit	US844741BK34	N	StandardNorthAmericanCorporate	5/2/2022	26B SNAC Contracts