EUROPEAN
COMMISSION

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ANNEX 1

ANNEX

ANNEX

Derivatives subject to the trading obligation

Table 1

Fixed-to-float interest rate swaps denominated in EUR

Fixed-to-Float single currency interest rate swaps – EUR EURIBOR 3 and 6M		
Settlement currency	**EUR**	**EUR**
Trade start type	Spot (T+2)	Spot (T+2)
Optionality	No	No
Tenor	2,3,4,5,6,7,8,9,10,12,15,20,30Y	2,3,4,5,6,7,10,15,20,30Y
Notional type	Constant Notional	Constant Notional
Fixed leg		
Payment frequency	Annual or semi-annual	Annual or semi-annual
Day count convention	30/360 or Actual/360	30/360 or Actual/360
Floating leg		
Reference index	EURIBOR 6M	EURIBOR 3M
Reset frequency	Semi-annual or quarterly	Quarterly
Day count convention	Actual/360	Actual/360

Table 2

Fixed-to-float interest rate swaps denominated in USD

Fixed-to-Float single currency interest rate swaps – USD LIBOR 3M		
Settlement currency	**USD**	**USD**
Trade start type	Spot (T+2)	IMM (next two IMM dates)
Optionality	No	No
Tenor	2,3,4,5, 6,7,10,12,15,20,30Y	2,3,4,5,6,7,10,12,15,20,30Y
Notional type	Constant Notional	Constant Notional
Fixed leg		
Payment frequency	Annual or semi-annual	Annual or semi-annual
Day count convention	30/360 or Actual/360	30/360 or Actual/360
Floating leg		
Reference index	USD LIBOR 3M	USD LIBOR 3M
Reset frequency	Quarterly	Quarterly
Day count convention	Actual/360	Actual/360

Fixed-to-Float single currency interest rate swaps – USD LIBOR 6M		
Settlement currency	**USD**	**USD**
Trade start type	Spot (T+2)	IMM (next two IMM dates)
Optionality	No	No
Tenor	2,3,4,5, 6,7,10,12,15,20,30Y	2,3,4,5,6,7,10,12,15,20,30Y
Notional type	Constant Notional	Constant Notional
Fixed leg		
Payment frequency	Annual or semi-annual	Annual or semi-annual
Day count convention	30/360 or Actual/360	30/360 or Actual/360

Floating leg		
Reference index	USD LIBOR 6M	USD LIBOR 6M
Reset frequency	Quarterly or semi-annual	Quarterly or semi-annual
Day count convention	Actual/360	Actual/360

Table 3

Fixed-to-float interest rate swaps denominated in GBP

Fixed-to-Float single currency interest rate swaps – GBP LIBOR 3 and 6M		
Settlement currency	**GBP**	**GBP**
Trade start type	Spot (T+0)	Spot (T+0)
Optionality	No	No
Tenor	2,3,4,5,6,7,10,15,20,30Y	2,3,4,5,6,7,10,15,20,30Y
Notional type	Constant Notional	Constant Notional
Fixed leg		
Payment frequency	Quarterly or semi-annual	Quarterly or semi-annual
Day count convention	Actual/365F	Actual/365F
Floating leg		
Reference index	GBP LIBOR 6M	GBP LIBOR 3M
Reset frequency	Semi-annual or quarterly	Quarterly
Day count convention	Actual/365F	Actual/365F

Table 4

Index CDS

Type	Sub-type	Geographical zone	Reference index	Settlement Currency	Series	Tenor
Index CDS	Untranched index	Europe	iTraxx Europe Main	EUR	on-the-run series first off-the-run series	5y
Index CDS	Untranched index	Europe	iTraxx Europe Crossover	EUR	on-the-run series first off-the-run series	5y