(Pre-Phase 1)

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Currency** | **Floating Leg** | **Cleared (Count)** | **Cleared (Notional Value)** | **Uncleared (Count)** | **Uncleared (Notional Value)** | **Percent Cleared** |
| **USD** | **LIBOR** | 3,518 | 203,345.90 | 3,071 | 131,242.01 | 61% |
|  | USD-Federal Funds-H.15 | 0 | 0.0 | 16 | 2,183.00 | 0% |
|  | USD-PRIME-H.15 | 0 | 0.0 | 2 | 6.00 | 0% |
|  | USD-PRIME-H15 | 0 | 0.0 | 2 | 4.00 | 0% |
|  | USD SPRDL MANUAL | 0 | 0.0 | 1 | 100.00 | 0% |
|  | USD-AAA\_MUNI- | 0 | 0.0 | 4 | 31.00 | 0% |
|  | USD-OIS-3 | 0 | 0.0 | 1 | 6.00 | 0% |
|  | IBR | 0 | 0.0 | 2 | 200.00 | 0% |
|  | CLICP | 0 | 0.0 | 1 | 100.00 | 0% |
|  | TIS | 0 | 0.0 | 1 | 1.00 | 0% |
|  | USD-USPSA-BLOOMBERG | 0 | 0.0 | 1 | 4.00 | 0% |
| **CAD** | **CAD-BA-CDOR** | 225 | 18,811.40 | 308 | 20,363.10 | 48% |
|  | CAD-REPO-CORRA | 0 | 0.00 | 3 | 410.00 | 0% |

(Post Phase 1)

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Currency** | **Floating Leg** | **Cleared (Count)** | **Cleared (Notional Value)** | **Uncleared (Count)** | **Uncleared (Notional Value)** | **Percent Cleared** |
| **USD** | **LIBOR** | 4,342 | 262,257.70 | 2,125 | 76,649.65 | 77% |
|  | USD-Federal Funds-H.15 | 0 | 0.00 | 24 | 3,353.00 | 0% |
|  | IBR | 0 | 0.00 | 6 | 1,050.00 | 0% |
|  | USD-SIFMA Municipal Swap Index | 0 | 0.00 | 6 | 60.00 | 0% |
|  | USD-PRIME-H.15 | 0 | 0.00 | 2 | 6.00 | 0% |
|  | USD-PRIME-H15 | 0 | 0.00 | 2 | 3.00 | 0% |
|  | USD-Prime-H.15 | 0 | 0.00 | 1 | 2.00 | 0% |
|  | USD-USPSA-BLOOMBERG | 0 | 0.00 | 2 | 20.00 | 0% |
|  | CLICP | 0 | 0.00 | 3 | 450.00 | 0% |
|  | USD-AAA\_MUNI- | 0 | 0.00 | 2 | 25.00 | 0% |
|  | USD-BMA Municipal Swap Index | 0 | 0.00 | 2 | 6.52 | 0% |
| **CAD** | **CAD-BA-CDOR** | 126 | 9,578.00 | 140 | 11,137.31 | 46% |
|  | CAD-REPO-CORRA | 0 | 0.00 | 3 | 780.00 | 0% |
|  | CDOR | 0 | 0.00 | 5 | 105.60 | 0% |

(Pre-Phase 2)

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Currency** | **Floating Leg** | **Cleared (Count)** | **Cleared (Notional Value)** | **Uncleared (Count)** | **Uncleared (Notional Value)** | **Percent Cleared** |
| **USD** | **LIBOR** | 6,870 | 426,753.26 | 2,954 | 118,388.28 | 78% |
|  | USD-Federal Funds-H.15 | 0 | 0.00 | 29 | 4,463.00 | 0% |
|  | COOVIBR | 0 | 0.00 | 9 | 1,800.00 | 0% |
|  | CLP-TNA | 0 | 0.00 | 6 | 1,200.00 | 0% |
|  | USD FORM 3750 | 0 | 0.00 | 1 | 100.00 | 0% |
|  | USD-AAA\_MUNI- | 0 | 0.00 | 2 | 13.00 | 0% |
|  | USD-BMA Municipal Swap Index | 0 | 0.00 | 1 | 7.00 | 0% |
|  | USD-PRIME-H.15 | 0 | 0.00 | 12 | 62.90 | 0% |
| **CAD** | **CAD-BA-CDOR** | 180 | 14,726.00 | 169 | 14,290.70 | 51% |

(Post Phase 2)

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Currency** | **Floating Leg** | **Cleared (Count)** | **Cleared (Notional Value)** | **Uncleared (Count)** | **Uncleared (Notional Value)** | **Percent Cleared** |
| USD | **LIBOR** | 7,975.00 | 461,124.51 | 1,449.00 | 53,548.33 | 90% |
|  | USD-Federal Funds-H.15 | 0.00 | 0.00 | 33.00 | 5,068.00 | 0% |
|  | USD-PRIME-H.15 | 0.00 | 0.00 | 5.00 | 26.00 | 0% |
|  | USD-PRIME-H15 | 0.00 | 0.00 | 1.00 | 9.00 | 0% |
|  | USD-Prime-H.15 | 0.00 | 0.00 | 1.00 | 2.00 | 0% |
|  | COOVIBR | 0.00 | 0.00 | 21.00 | 3,750.00 | 0% |
|  | CLP-TNA | 0.00 | 0.00 | 7.00 | 700.00 | 0% |
|  | USD BMA MANUAL | 0.00 | 0.00 | 1.00 | 45.00 | 0% |
|  | USD-AAA\_MUNI- | 0.00 | 0.00 | 3.00 | 20.00 | 0% |
|  | USD-BMA Municipal Swap Index | 0.00 | 0.00 | 2.00 | 10.00 | 0% |
| CAD | **CAD-BA-CDOR** | 176.00 | 11,322.08 | 174.00 | 7,969.50 | 59% |

(Pre-Phase 3)

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Currency** | **Floating Leg** | **Cleared (Count)** | **Cleared (Notional value)** | **Uncleared (Count)** | **Uncleared (Notional Value)** | **Percent Cleared** |
| **USD** | **LIBOR** | 6,112.00 | 396,744.28 | 1,398.00 | 47,355.82 | 89% |
|  | USD-Federal Funds-H.15 | 0.00 | 0.00 | 36.00 | 4,539.00 | 0% |
|  | USD-PRIME-WEIGHTED-AVERAGE | 0.00 | 0.00 | 2.00 | 200.00 | 0% |
|  | USD-PRIME-H.15 | 0.00 | 0.00 | 5.00 | 7.00 | 0% |
|  | USD-PRIME-H15 | 0.00 | 0.00 | 8.00 | 35.56 | 0% |
|  | USD-AAA\_MUNI- | 0.00 | 0.00 | 1.00 | 10.00 | 0% |
|  | USD-SIFMA Municipal Swap Index | 0.00 | 0.00 | 1.00 | 5.00 | 0% |
| **CAD** | **CAD-BA-CDOR** | 128.00 | 9,697.20 | 134.00 | 7,487.11 | 56% |
|  | CAD-REPO-CORRA | 0.00 | 0.00 | 1.00 | 35.00 | 0% |

(Post Phase 3)

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Currency** | **Floating Leg** | **Cleared (Count)** | **Cleared (Notional Value)** | **Uncleared (Count)** | **Uncleared (Notional Value)** | **Percent Cleared** |
| **USD** | **LIBOR** | 7,481 | 485,507.61 | 1,461 | 58,912.20 | 89% |
|  | USD-Federal Funds-H.15 | 0 | 0.00 | 19 | 3,606.00 | 0% |
|  | TREASURY\_DTCC\_GCF\_REPO\_INDEX | 0 | 0.00 | 4 | 850.00 | 0% |
|  | USD FORM 3750 | 0 | 0.00 | 1 | 30.00 | 0% |
|  | USD-AAA\_MUNI- | 0 | 0.00 | 9 | 56.00 | 0% |
|  | USD-BMA Municipal Swap Index | 0 | 0.00 | 3 | 13.00 | 0% |
|  | USD-BMA-BMA | 0 | 0.00 | 1 | 22.00 | 0% |
|  | USD-BMA-REFB | 0 | 0.00 | 2 | 12.75 | 0% |
|  | USD-PRIME-H.15 | 0 | 0.00 | 7 | 17.00 | 0% |
|  | USD-PRIME-H15 | 0 | 0.00 | 7 | 64.00 | 0% |
|  | USD-Prime-H.15 | 0 | 0.00 | 1 | 1.00 | 0% |
|  | USD-SIFMA Municipal Swap Index | 0 | 0.00 | 5 | 52.75 | 0% |
| **CAD** | **CAD-BA-CDOR** | 210 | 14,099.00 | 354 | 15,561.41 | 48% |
|  | CDOR | 0 | 0.00 | 1 | 5.00 | 0% |
|  | CDOR.CAD | 0 | 0.00 | 4 | 106.00 | 0% |