

*Required fields are shown with yellow backgrounds and asterisks.*

Page 1 of \* 18

SECURITIES AND EXCHANGE COMMISSION  
WASHINGTON, D.C. 20549  
Form 19b-4

File No.\* SR - 2012 - \* 13

Amendment No. (req. for Amendments \*)

Proposed Rule Change by ICE Clear Credit LLC.

Pursuant to Rule 19b-4 under the Securities Exchange Act of 1934

|                                     |   |                          |                          |                                     |                                     |
|-------------------------------------|---|--------------------------|--------------------------|-------------------------------------|-------------------------------------|
| Initial *                           | Amendment *   | Withdrawal               | Section 19(b)(2) *       | Section 19(b)(3)(A) *               | Section 19(b)(3)(B) *               |
| <input checked="" type="checkbox"/> | <input type="checkbox"/>                            | <input type="checkbox"/> | <input type="checkbox"/> | <input checked="" type="checkbox"/> | <input type="checkbox"/>            |
|                                     |   |                          | Rule                     |                                     |                                     |
| Pilot                               | Extension of Time Period<br>for Commission Action * | Date Expires *           | 19b-4(f)(1)              | 19b-4(f)(2)                         | 19b-4(f)(3)                         |
| <input type="checkbox"/>            | <input type="checkbox"/>                            | <input type="text"/>     | <input type="checkbox"/> | <input type="checkbox"/>            | <input checked="" type="checkbox"/> |
|                                     |   |                          |                          |                                     |                                     |

Exhibit 2 Sent As Paper Document



Exhibit 3 Sent As Paper Document

**Description**

Provide a brief description of the proposed rule change (limit 250 characters, required when Initial is checked \*).

Amendment Schedule 502 of the ICC Rules to Provide for Clearing of Additional Markit CDX North American Investment Grade Indices.

**Contact Information**

Provide the name, telephone number and e-mail address of the person on the staff of the self-regulatory organization prepared to respond to questions and comments on the proposed rule change.

First Name \* Michelle Last Name \* Weiler

Title \* Assistant General Counsel

E-mail \* michelle.weiler@theice.com

Telephone \* (312) 836-6884 Fax

**Signature**

Pursuant to the requirements of the Securities Exchange Act of 1934,

has duly caused this filing to be signed on its behalf by the undersigned thereunto duly authorized officer.

Date 08/09/2012

By Michelle Weiler  
(Name \*)

Assistant General Counsel

(Title \*)

NOTE: Clicking the button at right will digitally sign and lock this form. A digital signature is as legally binding as a physical signature, and once signed, this form cannot be changed.

Michelle Weiler,

SECURITIES AND EXCHANGE COMMISSION  
WASHINGTON, D.C. 20549

For complete Form 19b-4 instructions please refer to the EFFS website.

**Form 19b-4 Information (required)**

Add Remove View

The self-regulatory organization must provide all required information, presented in a clear and comprehensible manner, to enable the public to provide meaningful comment on the proposal and for the Commission to determine whether the proposal is consistent with the Act and applicable rules and regulations under the Act.

**Exhibit 1 - Notice of Proposed Rule Change (required)**

Add Remove View

The Notice section of this Form 19b-4 must comply with the guidelines for publication in the Federal Register as well as any requirements for electronic filing as published by the Commission (if applicable). The Office of the Federal Register (OFR) offers guidance on Federal Register publication requirements in the Federal Register Document Drafting Handbook, October 1998 Revision. For example, all references to the federal securities laws must include the corresponding cite to the United States Code in a footnote. All references to SEC rules must include the corresponding cite to the Code of Federal Regulations in a footnote. All references to Securities Exchange Act Releases must include the release number, release date, Federal Register cite, Federal Register date, and corresponding file number (e.g., SR-[SRO]-xx-xx). A material failure to comply with these guidelines will result in the proposed rule change being deemed not properly filed. See also Rule 0-3 under the Act (17 CFR 240.0-3)

**Exhibit 2 - Notices, Written Comments, Transcripts, Other Communications**

Add Remove View

Exhibit Sent As Paper Document

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Copies of notices, written comments, transcripts, other communications. If such documents cannot be filed electronically in accordance with Instruction F, they shall be filed in accordance with Instruction G.

**Exhibit 3 - Form, Report, or Questionnaire**

Add Remove View

Exhibit Sent As Paper Document

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Copies of any form, report, or questionnaire that the self-regulatory organization proposes to use to help implement or operate the proposed rule change, or that is referred to by the proposed rule change.

**Exhibit 4 - Marked Copies**

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The full text shall be marked, in any convenient manner, to indicate additions to and deletions from the immediately preceding filing. The purpose of Exhibit 4 is to permit the staff to identify immediately the changes made from the text of the rule with which it has been working.

**Exhibit 5 - Proposed Rule Text**

Add Remove View

The self-regulatory organization may choose to attach as Exhibit 5 proposed changes to rule text in place of providing it in Item I and which may otherwise be more easily readable if provided separately from Form 19b-4. Exhibit 5 shall be considered part of the proposed rule change.

**Partial Amendment**

Add Remove View

If the self-regulatory organization is amending only part of the text of a lengthy proposed rule change, it may, with the Commission's permission, file only those portions of the text of the proposed rule change in which changes are being made if the filing (i.e. partial amendment) is clearly understandable on its face. Such partial amendment shall be clearly identified and marked to show deletions and additions.

## Form 19b-4 Information

### 1. Text of the Proposed Rule Change

- (a) The Text of the proposed change has been annexed as Exhibit 5 and consists of the addition to Schedule 502 of the Rules of ICE Clear Credit to provide for the clearance of the following commodity-based credit default swaps: Markit CDX North American Investment Grade Series 11 Index with a seven year maturity, maturing on December 20, 2015, Markit CDX North American Investment Grade Series 12 Index with a seven year maturity, maturing on June 20, 2016, Markit CDX North American Investment Grade Series 13 Index with a three year maturity, maturing on December 20, 2012, Markit CDX North American Investment Grade Series 13 Index with a seven year maturity, maturing on December 20, 2016, Markit CDX North American Investment Grade Series 14 Index with a three year maturity, maturing on June 20, 2013, Markit CDX North American Investment Grade Series 14 Index with a seven year maturity, maturing on June 20, 2017, Markit CDX North American Investment Grade Series 15 Index with a three year maturity, maturing on December 20, 2013, Markit CDX North American Investment Grade Series 15 Index with a seven year maturity, maturing on December 20, 2017, Markit CDX North American Investment Grade Series 16 Index with a three year maturity, maturing on June 20, 2014, Markit CDX North American Investment Grade Series 16 Index with a seven year maturity, maturing on June 20, 2018, Markit CDX North American Investment Grade Series 17 Index with a three year maturity, maturing on December 20, 2014, Markit CDX North American Investment Grade Series 17 Index with a seven year maturity, maturing on December 20, 2018, Markit CDX North American Investment Grade Series 18 Index with a three year maturity, maturing on June

20, 2015, and Markit CDX North American Investment Grade Series 18 Index with a seven year maturity, maturing on June 20, 2019 (the “Additional Indices”).

(b) Not applicable.

(c) Not applicable.

2. Procedures of the Self-Regulatory Organization

(a) ICC plans to begin clearing the Additional Indices on September 10, 2012.

(b) Please refer questions and comments on the proposed rule change to Kevin McClear, General Counsel, ICE Clear Credit, 353 North Clark Street, Suite 3100, Chicago, IL 60654, (312) 836-6833.

3. Self-Regulatory Organization’s Statement of the Purpose of, and Statutory Basis for, the Proposed Rule Change

ICC believes that the clearing of the Additional Indices will facilitate the prompt and accurate settlement of commodity-based swaps and contribute to the safeguarding of securities and funds associated with commodity-based swap transactions.

4. Self-Regulatory Organization’s Statement on Burden on Competition

ICC does not believe the proposed rule change would have any impact, or impose any burden, on competition.

5. Self-Regulatory Organization’s statement on Comments on the Proposed Rule Change Received from Members, participants, or Others

Written comments relating to the proposed rule change have not been solicited or received. ICC will notify the Commission of any written comments received by ICC.

6. Extension of Time Period for Commission Action

ICC does not consent to an extension of any time period for Commission action.

7. Basis for Summary Effectiveness Pursuant to Section 19(b)(3) or for Accelerated Effectiveness Pursuant to Section 19(b)(2) or Section 19(b)(7)(D)

(a) ICC is filing the proposed rule change for immediate effectiveness pursuant to Section 19(b)(3)(A) of the Exchange Act and Rule 19b-4(f)(4) thereunder.

(b) Pursuant to Rule 19b-4(f)(4), a rule change may take effect upon filing with the Commission if it effects a change in an existing service of ICC that does not (A) adversely affect the safeguarding of securities or funds in ICC's custody or control or for which ICC is responsible; and (B) significantly affect the respective rights or obligations of ICC or persons using the service.

As noted above, the rule change would not alter any of ICC's existing rules but would simply allow for the clearing of the Additional Indices under the same terms applicable to the Markit CDX North American Investment Grade Indices currently cleared by ICC. Since first offering Index CDS contracts, ICC has over time introduced new contracts, using the same rule set and risk management framework, based on clearing participant demand and operational readiness. The addition of the Additional Indices is consistent with that practice. ICC will clear the Additional Indices pursuant to ICC's existing Rules. Also, clearing the Additional Indices does not require any changes to the ICC risk management framework including the ICC margin methodology, guaranty

fund methodology, pricing parameters and pricing model. The only change being submitted is the inclusion of the Additional Indices in Schedule 502 of the ICC Rules.

Accordingly, in ICC's view, the clearing of the Additional Indices does not raise any issues that would require a lengthier review process under Rule 19(b)(2). In addition, ICC notes that the clearing of the Additional Indices will further the Commission's goals, as required in the Dodd-Frank Act, of making available additional contracts for clearing as a means of reducing systemic risk, providing transparency and reducing counterparty credit considerations.

(c) Not applicable.

(d) Not applicable.

8. Proposed Rule Change Based on Rules of Another Self-Regulatory Organization or the Commission

The proposed rule change is not based on the rules of another self-regulatory organization or the Commission.

9. Exhibits

Exhibit 1 – Notice of proposed rule change for publication in the Federal Register

Exhibit 5 – Change to Schedule 502 of the ICE Clear Credit Rules

Exhibit 1

SECURITIES AND EXCHANGE COMMISSION  
(Release No. 34- ; File No. SR-ICC-2012-13)

August 9, 2012

Self-Regulatory Organizations; ICE Clear Credit LLC; Notice of Filing and Immediate Effectiveness of Proposed Rule Change to Amend Schedule 502 of the ICC Rules to Provide for Clearing of Additional Markit CDX North American Investment Grade Indices

Pursuant to Section 19(b)(1) of the Securities Exchange Act of 1934 (“Act”)<sup>1</sup> and Rule 19b-4 thereunder<sup>2</sup> notice is hereby given that on August 9, 2012, ICE Clear Credit LLC (“ICC”) filed with the Securities and Exchange Commission (“Commission”) the proposed rule change as described in Items I, II, and III below, which Items have been prepared primarily by ICC. The Commission is publishing this notice to solicit comments on the proposed rule change from interested persons.

I. Self-regulatory Organization’s Statement of the Terms of Substance of the Proposed Rule Change

The purpose of proposed rule change is to provide for the clearance of the following commodity-based credit default swaps: Markit CDX North American Investment Grade Series 11 Index with a seven year maturity, maturing on December 20, 2015, Markit CDX North American Investment Grade Series 12 Index with a seven year maturity, maturing on June 20, 2016, Markit CDX North American Investment Grade Series 13 Index with a three year maturity, maturing on December 20, 2012, Markit CDX North American Investment Grade Series 13 Index with a seven year maturity, maturing on December 20, 2016, Markit CDX North American Investment Grade Series 14 Index

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<sup>1</sup> 15 U.S.C. 78s(b)(1).

<sup>2</sup> 17 CFR 240.19b-4.

with a three year maturity, maturing on June 20, 2013, Markit CDX North American Investment Grade Series 14 Index with a seven year maturity, maturing on June 20, 2017, Markit CDX North American Investment Grade Series 15 Index with a three year maturity, maturing on December 20, 2013, Markit CDX North American Investment Grade Series 15 Index with a seven year maturity, maturing on December 20, 2017, Markit CDX North American Investment Grade Series 16 Index with a three year maturity, maturing on June 20, 2014, Markit CDX North American Investment Grade Series 16 Index with a seven year maturity, maturing on June 20, 2018, Markit CDX North American Investment Grade Series 17 Index with a three year maturity, maturing on December 20, 2014, Markit CDX North American Investment Grade Series 17 Index with a seven year maturity, maturing on December 20, 2018, Markit CDX North American Investment Grade Series 18 Index with a three year maturity, maturing on June 20, 2015, and Markit CDX North American Investment Grade Series 18 Index with a seven year maturity, maturing on June 20, 2019 (the “Additional Indices”). ICC currently clears Markit CDX North American Investment Grade Indices with five, seven and ten year maturities. The Additional Indices do not require any changes to the body of the ICC Rules. ICC will clear the Additional Indices pursuant to ICC’s existing Rules. Also, clearing the Additional Indices does not require any changes to the ICC risk management framework including the ICC margin methodology, guaranty fund methodology, pricing parameters and pricing model. The only change being submitted is the inclusion of the Additional Indices in Schedule 502 of the ICC Rules.

II. Self-Regulatory Organization’s Statement of the Purpose of, and Statutory Basis for, the Proposed Rule Change



In its filing with the Commission, ICC included statements concerning the purpose of and basis for the proposed rule change and discussed any comments it received on the proposed rule change. The text of these statements may be examined at the places specified in Item IV below. ICC has prepared summaries, set forth in sections (A), (B), and (C) below, of the most significant aspects of these statements.

(A) Self-Regulatory Organization's Statement of the Purpose of, and Statutory Basis for, the Proposed Rule Change

ICC believes that the clearing of the Additional Index will facilitate the prompt and accurate settlement of commodity-based swaps and contribute to the safeguarding of securities and funds associated with commodity-based swap transactions.

(B) Self-Regulatory Organization's Statement on Burden on Competition

ICC does not believe the proposed rule change would have any impact, or impose any burden, on competition.

(C) Self-Regulatory Organization's Statement on Comments on the Proposed Rule Change Received from Members, Participants or Others

Written comments relating to the proposed rule change have not been solicited or received. ICC will notify the Commission of any written comments received by ICC.

III. Date of Effectiveness of the Proposed Rule Change and Timing for Commission Action

The foregoing rule change has become effective pursuant to Section 19(b)(3)(A) of the Act and paragraph (f) of Rule 19b-4 thereunder. At any time within 60 days of the filing of the proposed rule change, the Commission summarily may temporarily suspend such rule change if it appears to the Commission that such action is necessary

or appropriate in the public interest, for the protection of investors, or otherwise in furtherance of the purposes of the Act.

#### IV. Solicitation of Comments

Interested persons are invited to submit written data, views, and arguments concerning the foregoing, including whether the proposed rule change is consistent with the Act. Comments may be submitted by any of the following methods:

##### Electronic Comments:

- Use the Commission's Internet comment form (<http://www.sec.gov/rules/sro.shtml>) or
- Send an e-mail to [rule-comments@sec.gov](mailto:rule-comments@sec.gov). Please include File Number SR-ICC-2012-13 on the subject line.

##### Paper Comments:

Send paper comments in triplicate to Elizabeth M. Murphy, Secretary, Securities and Exchange Commission, 100 F Street, NE, Washington, DC 20549-1090.

All submissions should refer to File Number SR-ICC-2012-13. This file number should be included on the subject line if e-mail is used. To help the Commission process and review your comments more efficiently, please use only one method. The Commission will post all comments on the Commission's Internet website (<http://www.sec.gov/rules/sro.shtml>). Copies of the submission, all subsequent amendments, all written statements with respect to the proposed rule change that are filed with the Commission, and all written communications relating to the proposed rule change between the Commission and any person, other than those that may be withheld

from the public in accordance with the provisions of 5 U.S.C. 552, will be available for website viewing and printing in the Commission's Public Reference Section, 100 F Street, N.E., Washington, D.C. 20549, on official business days between the hours of 10:00 a.m. and 3:00 pm. Copies of such filings will also be available for inspection and copying at the principal office of ICE Clear Credit and on ICE Clear Credit's website at [https://www.theice.com/publicdocs/regulatory\\_filings/ICEClearCredit\\_080912a.pdf](https://www.theice.com/publicdocs/regulatory_filings/ICEClearCredit_080912a.pdf).

All comments received will be posted without change; the Commission does not edit personal identifying information from submissions. You should submit only information that you wish to make available publicly. All submissions should refer to File Number SR-ICC-2012-13 and should be submitted on or before [insert date 21 days from publication in the Federal Register].

For the Commission, by the Division of Trading and Markets, pursuant to delegated authority.<sup>3</sup>

Elizabeth M. Murphy  
Secretary

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<sup>3</sup> 17 CFR 200.30-3(a)(12).



# Clearing Rules

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## Schedule 502: List of Pre-Approved Products

### Index Credit Default Swaps\*:

- 1) CDX.NA.IG.18 – 3 year, 5 year, 7 year and 10 year maturities
- 2) CDX.NA.IG.17 – 3 year, 5 year, 7 year and 10 year maturities
- 3) CDX.NA.IG.16 – 3 year, 5 year, 7 year and 10 year maturities
- 4) CDX.NA.IG.15 – 3 year, 5 year, 7 year and 10 year maturities
- 5) CDX.NA.IG.14 – 3 year, 5 year, 7 year and 10 year maturities
- 6) CDX.NA.IG.13 – 3 year, 5 year, 7 year and 10 year maturities
- 7) CDX.NA.IG.12 – 5 year, 7 year and 10 year maturities
- 8) CDX.NA.IG.11 – 5 year, 7 year and 10 year maturities
- 9) CDX.NA.IG.10 – 5 year, 7 year and 10 year maturities
- 10) CDX.NA.IG.9 – 5 year, 7 year and 10 year maturities
- 11) CDX.NA.IG.8 – 7 year and 10 year maturities
- 12) CDX.NA.IG.HVOL.16 – 5 year maturity
- 13) CDX.NA.IG.HVOL.15 – 5 year maturity
- 14) CDX. NA.IG.HVOL.14 – 5 year maturity
- 15) CDX.NA.IG.HVOL.13 – 5 year maturity
- 16) CDX. NA.IG.HVOL.12 – 5 year maturity
- 17) CDX. NA.IG.HVOL.11 – 5 year maturity
- 18) CDX. NA.IG.HVOL.10 – 5 year maturity
- 19) CDX. NA.IG.HVOL.9 – 5 year maturity
- 20) CDX.NA.HY.18 – 5 year maturity
- 21) CDX.NA.HY.17 – 5 year maturity
- 22) CDX.NA.HY.16 – 5 year maturity
- 23) CDX.NA.HY.15 – 3 and 5 year maturities
- 24) CDX.NA.HY.14 – 5 year maturity
- 25) CDX.NA.HY.13 – 5 year maturity
- 26) CDX.NA.HY.12 – 5 year maturity
- 27) CDX.NA.HY.11 – 5 year maturity
- 28) CDX.NA.HY.10 – 5 year maturity
- 29) CDX.NA.HY.9 – 5 year maturity
- 30) CDX.EM.17 – 5 year maturity
- 31) CDX.EM.1 – 5 year maturity

\* New series are added semiannually during March and September. IG contracts have three, five, seven and ten year maturities and ~~HVOL~~, HY and EM contracts have five year maturities.

Single Name Credit Default Swaps\*\*:

| ENTITY NAME                           | Preferred ISIN |
|---------------------------------------|----------------|
| AMERICAN ELECTRIC POWER COMPANY, INC. | US025537AE11   |
| Exelon Corporation                    | US30161NAD30   |
| Dominion Resources, Inc.              | US25746UAW99   |
| FirstEnergy Corp.                     | US337932AC13   |
| Progress Energy, Inc.                 | US743263AL93   |
| Sempra Energy                         | US816851AJ81   |
| AT&T Inc.                             | US00206RAV42   |
| Verizon Communications Inc.           | US92344GAW69   |
| Arrow Electronics, Inc.               | US042735AL41   |
| Caterpillar Inc.                      | US149123BM26   |
| CSX Corporation                       | US126408GJ61   |
| Deere & Company                       | US244199BC83   |
| Goodrich Corporation                  | US382388AS51   |
| Honeywell International Inc.          | US438516AR73   |
| Ingersoll-Rand Company                | US456866AG74   |
| Lockheed Martin Corporation           | US539830AE98   |
| NORFOLK SOUTHERN CORPORATION          | US655844AE88   |
| Northrop Grumman Corporation          | US666807AW21   |
| R.R. Donnelley & Sons Company         | US257867AT88   |
| Raytheon Company                      | US755111AF81   |
| The Sherwin-Williams Company          | US824348AL09   |
| Union Pacific Corporation             | US907818CF33   |
| Altria Group, Inc.                    | US02209SAD53   |
| Anadarko Petroleum Corporation        | US032511AX55   |
| Devon Energy Corporation              | US251799AA02   |
| Duke Energy Carolinas, LLC            | US26442CAA27   |
| HALLIBURTON COMPANY                   | US406216AH42   |
| Newell Rubbermaid Inc.                | US651229AG15   |
| Toll Brothers, Inc.                   | US88947EAG52   |
| Valero Energy Corporation             | US91913YAB65   |
| Whirlpool Corporation                 | US963320AH94   |
| AutoZone, Inc.                        | US053332AF92   |
| CBS Corporation                       | US925524AU41   |
| Comcast Corporation                   | US20030NAP69   |
| Cox Communications, Inc.              | US224044AN72   |

| ENTITY NAME  | Preferred ISIN |
|--|----------------|
| Darden Restaurants, Inc.                                 | US237194AE57   |
| News America Incorporated                                | US652482AM25   |
| Nordstrom, Inc.  | US655664AH33   |
| Safeway Inc.   | US786514BA67   |
| Southwest Airlines Co.                                   | US844741AX63   |
| Target Corporation                                       | US87612EAP16   |
| The Home Depot, Inc.                                     | US437076AS19   |
| THE KROGER CO.   | US501044CH20   |
| The Walt Disney Company                                  | US25468PCE43   |
| Time Warner Inc.   | US887317AC95   |
| WAL-MART STORES, INC.                                    | US931142CH46   |
| Alcoa Inc.   | US013817AP64   |
| Computer Sciences Corporation                            | US205363AL84   |
| E. I. du Pont de Nemours and Company                     | US263534BQ16   |
| Eastman Chemical Company                                 | US277432AD23   |
| Hewlett-Packard Company                                  | US428236AM52   |
| International Business Machines Corporation              | US459200GJ41   |
| International Paper Company                              | US460146BU61   |
| Motorola Solutions, Inc.                                 | US620076AZ29   |
| The Dow Chemical Company                                 | US260543BJ10   |
| Xerox Corporation  | US984121BW26   |
| Aetna Inc.   | US00817YAF51   |
| American Express Company                                 | US025816AW94   |
| Amgen Inc.   | US031162BL37   |
| Baxter International Inc.                                | US071813AM10   |
| Boeing Capital Corporation                               | US09700WEG42   |
| Bristol-Myers Squibb Company                             | US110122AB49   |
| Capital One Bank (USA), National Association             | US14040EHK10   |
| Cardinal Health, Inc.                                    | US14149YAG35   |
| CIGNA Corporation  | US125509AZ26   |
| General Electric Capital Corporation                     | US36962G3H54   |
| MARSH & McLENNAN COMPANIES, INC.                         | US571748AP73   |
| National Rural Utilities Cooperative Finance Corporation | US637432CT02   |
| Simon Property Group, L.P.                               | US828807BW67   |
| Burlington Northern Santa Fe, LLC                        | US12189TBA16   |
| CenturyLink, Inc.  | US156700AL08   |
| CAMPBELL SOUP COMPANY                                    | US134429AV11   |
| CONAGRA FOODS, INC.                                      | US205887AR36   |
| Beam, Inc.   | US349631AL52   |

| ENTITY NAME                                 | Preferred ISIN |
|---|----------------|
| GENERAL MILLS, INC.                         | US370334BB91   |
| JOHNSON CONTROLS, INC.                      | US478366AG24   |
| KRAFT FOODS INC.                            | US50075NAS36   |
| SARA LEE CORPORATION                        | US803111AM56   |
| THE BLACK & DECKER CORPORATION              | US091797AN09   |
| CANADIAN NATURAL RESOURCES LIMITED          | US136385AL51   |
| CONOCOPHILLIPS                              | US20825CAF14   |
| CVS CAREMARK CORPORATION                    | US126650BE90   |
| KOHL'S CORPORATION                          | US500255AP93   |
| LOWE'S COMPANIES, INC.                      | US548661CK10   |
| MCDONALD'S CORPORATION                      | US58013MEB63   |
| MCKESSON CORPORATION                        | US581557AM75   |
| OMNICOM GROUP INC.                          | US681919AS54   |
| THE TJX COMPANIES, INC.                     | US872540AM11   |
| VIACOM INC.                                 | US925524AX89   |
| BARRICK GOLD CORPORATION                    | US067901AA64   |
| CARNIVAL CORPORATION                        | US143658AH53   |
| Cisco Systems, Inc.                         | US17275RAC60   |
| Dell Inc.                                   | US247025AE93   |
| Freeport-McMoRan Copper & Gold Inc.         | US35671DAU90   |
| M.D.C. Holdings, Inc.                       | US552676AP38   |
| MARRIOTT INTERNATIONAL, INC.                | US571900AZ26   |
| Reynolds American Inc.                      | US761713AE66   |
| Staples, Inc.                               | US855030AJ18   |
| YUM! Brands, Inc.                           | US988498AC50   |
| ACE Limited                                 | US00440EAC12   |
| Boston Properties Limited Partnership       | US10112RAQ74   |
| ERP Operating Limited Partnership           | US26884AAX19   |
| GATX Corporation                            | US361448AF09   |
| MetLife, Inc.                               | US59156RAN89   |
| The Allstate Corporation                    | US020002AH49   |
| The Chubb Corporation                       | US171232AD38   |
| The Hartford Financial Services Group, Inc. | US416515AY06   |
| Vornado Realty L.P.                         | US929043AF44   |
| Loews Corporation                           | US540424AN89   |
| Avnet, Inc.                                 | US053807AM57   |
| Quest Diagnostics Incorporated              | US74834LAN01   |
| Kinder Morgan Energy Partners, L.P.         | US494550BG00   |
| Pfizer Inc.                                 | US717081AQ68   |
| Ryder System, Inc.                          | US783549AZ16   |



| ENTITY NAME                        | Preferred ISIN |
|------------------------------------|----------------|
| Transocean Inc.                    | US893830AK59   |
| UnitedHealth Group Incorporated    | US91324PBJ03   |
| United Parcel Service, Inc.        | US911308AB04   |
| American International Group, Inc. | US026874AZ07   |
| Berkshire Hathaway Inc.            | US084664BN03   |
| CA, Inc.                           | US12673PAC95   |
| Capital One Financial Corporation  | US14040HAL96   |
| DIRECTV Holdings LLC               | US25459HAY18   |
| Expedia, Inc.                      | US30212PAB13   |
| Pitney Bowes Inc.                  | US724479AH32   |
| SLM Corporation                    | US78442FEK03   |
| Tyson Foods, Inc.                  | US902494AN37   |
| TIME WARNER CABLE INC.             | US88732JAH14   |
| XLIT Ltd.                          | US98372PAK49   |
| Boston Scientific Corporation      | US101137AG20   |
| H. J. Heinz Company                | US423074AF08   |
| Macy's, Inc.                       | US55616XZZ54   |
| Nabors Industries, Inc.            | US629568AQ91   |

\*\* New contracts are added quarterly during March, June, September and December. Contracts have the standard IMM maturity dates from zero month to ten year terms.

Standard Emerging Sovereign (“SES”) Single Name Credit Default Swaps \*\*:

| ENTITY NAME                      | Preferred ISIN |
|----------------------------------|----------------|
| Federative Republic of Brazil    | US105756AL40   |
| United Mexican States            | US91086QAN88   |
| Bolivarian Republic of Venezuela | US922646AS37   |
| Argentine Republic               | US040114GL81   |

\*\* New contracts are added quarterly during March, June, September and December.  
Contracts have the standard IMM maturity dates from zero month to ten year terms.