

Table I—Registered U.S. Security-Based Swap Dealers

Registered U.S. Security-Based Swap Dealer										
<i>Entity-Level Requirements</i>										
Capital	SEC or Prudential Regulator									
Margin	SEC or Prudential Regulator									
Other	SEC									
<i>Transaction-Level Requirements</i>										
Location of Dealer /Agent	Other Than Through a U.S. Bank’s Foreign Branch					Through a U.S. Bank’s Foreign Branch				
Transaction Counter-Party	U.S. Person (other than Foreign Branch)	Non-U.S. Person Within the U.S.	Foreign Branch of U.S. Bank	Non-U.S. Person w/ U.S. Guarantee Outside the U.S.	Non-U.S. Person w/o U.S. Guarantee Outside the U.S.	U.S. Person (other than Foreign Branch)	Non-U.S. Person Within the U.S.	Foreign Branch of U.S. Bank	Non-U.S. Person w/ U.S. Guarantee Outside the U.S.	Non-U.S. Person w/o U.S. Guarantee Outside the U.S.
<i>Transaction-Level Requirements Applicable to Security-Based Swap Dealers</i>										
External Business Conduct	Yes	Yes	Yes	Yes	Yes	Yes	Yes	No	No	No
Segregation (Cleared SBS)	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Segregation (Uncleared SBS)	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
<i>Other Transaction-Level Requirements</i>										
Regulatory Reporting	Yes	Yes	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp
Public Reporting	Yes	Yes	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	No
Clearing	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	No
Trade Execution	Yes	Yes	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	No

Table II—Registered Non-U.S. Security-Based Swap Dealer with U.S. Guarantee

Registered Non-U.S. Security-Based Swap Dealer with U.S. Guarantee										
<i>Entity-Level Requirements</i>										
Capital	SEC (Substituted Compliance) or Prudential Regulator									
Margin	SEC (Substituted Compliance) or Prudential Regulator									
Other	SEC (Substituted Compliance)									
<i>Transaction-Level Requirements</i>										
Location of Dealer /Agent	Within the U.S.					Outside the U.S.				
Transaction Counter-Party	U.S. Person (other than Foreign Branch)	Non-U.S. Person Within the U.S.	Foreign Branch of U.S. Bank	Non-U.S. Person w/ U.S. Guarantee Outside the U.S.	Non-U.S. Person w/o U.S. Guarantee Outside the U.S.	U.S. Person (other than Foreign Branch)	Non-U.S. Person Within the U.S.	Foreign Branch of U.S. Bank	Non-U.S. Person w/ U.S. Guarantee Outside the U.S.	Non-U.S. Person w/o U.S. Guarantee Outside the U.S.
<i>Transaction-Level Requirements Applicable to Security-Based Swap Dealers</i>										
External Business Conduct	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	No	No	No
Segregation (Cleared SBS)	Yes	See Release	Yes	See Release	See Release	Yes	See Release	Yes	See Release	See Release
Segregation (Uncleared SBS)	Yes	See Release	Yes	See Release	See Release	Yes	See Release	Yes	See Release	See Release
<i>Other Transaction-Level Requirements</i>										
Regulatory Reporting	Yes	Yes	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp
Public Reporting	Yes	Yes	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	No
Clearing	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	No
Trade Execution	Yes	Yes	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	No

Table III—Unregistered Non-U.S. Dealer (or Market Participant) with U.S. Guarantee

Unregistered Non-U.S. Dealer (or Market Participant) with U.S. Guarantee										
<i>Entity-Level Requirements</i>										
Capital	N/A									
Margin	N/A									
Other	N/A									
<i>Transaction-Level Requirements</i>										
Location of Dealer /Agent	Within the U.S.					Outside the U.S.				
Transaction Counter-Party	U.S. Person (other than Foreign Branch)	Non-U.S. Person Within the U.S.	Foreign Branch of U.S. Bank	Non-U.S. Person w/ U.S. Guarantee Outside the U.S.	Non-U.S. Person w/o U.S. Guarantee Outside the U.S.	U.S. Person (other than Foreign Branch)	Non-U.S. Person Within the U.S.	Foreign Branch of U.S. Bank	Non-U.S. Person w/ U.S. Guarantee Outside the U.S.	Non-U.S. Person w/o U.S. Guarantee Outside the U.S.
<i>Transaction-Level Requirements Applicable to Security-Based Swap Dealers</i>										
External Business Conduct	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Segregation	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
<i>Other Transaction-Level Requirements</i>										
Regulatory Reporting	Yes	Yes	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp
Public Reporting	Yes	Yes	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	No
Clearing	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	No
Trade Execution	Yes	Yes	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	No

Table IV—Registered Non-U.S. Security-Based Swap Dealer Without U.S. Guarantee

Registered Non-U.S. Security-Based Swap Dealer Without U.S. Guarantee										
<i>Entity-Level Requirements</i>										
Capital	SEC (Substituted Compliance) or Prudential Regulator									
Margin	SEC (Substituted Compliance) or Prudential Regulator									
Other	SEC (Substituted Compliance)									
<i>Transaction-Level Requirements</i>										
Location of Dealer /Agent	Within the U.S.					Outside the U.S.				
Transaction Counter-Party	U.S. Person (other than Foreign Branch)	Non-U.S. Person Within the U.S.	Foreign Branch of U.S. Bank	Non-U.S. Person w/ U.S. Guarantee Outside the U.S.	Non-U.S. Person w/o U.S. Guarantee Outside the U.S.	U.S. Person (other than Foreign Branch)	Non-U.S. Person Within the U.S.	Foreign Branch of U.S. Bank	Non-U.S. Person w/ U.S. Guarantee Outside the U.S.	Non-U.S. Person w/o U.S. Guarantee Outside the U.S.
<i>Transaction-Level Requirements Applicable to Security-Based Swap Dealers</i>										
External Business Conduct	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	No	No	No
Segregation (Cleared SBS)	Yes	See Release	Yes	See Release	See Release	Yes	See Release	Yes	See Release	See Release
Segregation (Uncleared SBS)	Yes	See Release	Yes	See Release	See Release	Yes	See Release	Yes	See Release	See Release
<i>Other Transaction-Level Requirements</i>										
Regulatory Reporting	Yes	Yes	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp
Public Reporting	Yes	Yes	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	No
Clearing	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	No
Trade Execution	Yes	Yes	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	No

Table V—Unregistered Non-U.S. Dealer (or Market Participant) Without U.S. Guarantee

Unregistered Non-U.S. Dealer (or Market Participant) Without U.S. Guarantee										
<i>Entity-Level Requirements</i>										
Capital	N/A									
Margin	N/A									
Other	N/A									
<i>Transaction-Level Requirements</i>										
Location of Dealer /Agent	Within the U.S.					Outside the U.S.				
Transaction Counter-Party	U.S. Person (other than Foreign Branch)	Non-U.S. Person Within the U.S.	Foreign Branch of U.S. Bank	Non-U.S. Person w/ U.S. Guarantee Outside the U.S.	Non-U.S. Person w/o U.S. Guarantee Outside the U.S.	U.S. Person (other than Foreign Branch)	Non-U.S. Person Within the U.S.	Foreign Branch of U.S. Bank	Non-U.S. Person w/ U.S. Guarantee Outside the U.S.	Non-U.S. Person w/o U.S. Guarantee Outside the U.S.
<i>Transaction-Level Requirements Applicable to Security-Based Swap Dealers</i>										
External Business Conduct	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Segregation	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
<i>Other Transaction-Level Requirements</i>										
Regulatory Reporting	Yes	Yes	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	No
Public Reporting	Yes	Yes	Sub Comp	Sub Comp	Sub Comp	Sub Comp	Sub Comp	No	No	No
Clearing	Sub Comp	No	Sub Comp	Sub Comp	No	Sub Comp	No	No	No	No
Trade Execution	Yes	No	Sub Comp	Sub Comp	No	Sub Comp	No	No	No	No