January 29, 2021

Submitted via CFTC Portal

Mr. Christopher J. Kirkpatrick
Office of the Secretariat
Commodity Futures Trading Commission
Three Lafayette Centre
1155 21st Street, N.W.
Washington, D.C. 20581

> Re: *tpSEF Inc. – Regulation 40.6(d) Weekly Notification of Rule Amendments (tpSEF Submission #21-02R)*

Dear Mr. Kirkpatrick:

Pursuant to Section 5c(c) of the Commodity Exchange Act, as amended (the "Act"), and Section 40.6(d) of the regulations of the Commodity Futures Trading Commission (the "Commission" or "CFTC"), tpSEF Inc. ("tpSEF"), a registered swap execution facility, hereby notifies the Commission that it has made certain non-substantive revisions to Appendix B of the tpSEF Rulebook (tpSEF Inc. Swap Specifications) effective as of January 28, 2021. Specifically, tpSEF has made the following changes:

(i)   Added the terms and conditions for the product listed in Exhibit I hereto, which terms and conditions were separately filed with the Commission pursuant to CFTC Regulation 40.2(a); and

(ii)   Updated the Appendix B effective date and table of contents.

Attached as Exhibit II hereto is a clean copy of Appendix B, as amended, and attached as Exhibit III is a marked copy of Appendix B showing changes to the prior version.

Please contact Brian D. Donnelly, Chief Compliance Officer, at (201) 984-6956 or by email at bddonnelly@tullettprebon.com with any questions regarding this matter.

Very truly yours,

tpSEF Inc.

By:

Name: Brian D. Donnelly

Title: Chief Compliance Officer

Date: January 29, 2021

Enclosures

cc: CFTC Division of Market Oversight (dmosubmissions@cftc.gov)
       Nancy Markowitz, CFTC (nmarkowitz@cftc.gov)

EXHIBIT I

<u>List of Added Products</u>

1. Equity Index Swaps -- S&P/TSX Composite Materials GICS Level Sector Total Return Index
2. Equity Index Swaps -- Solactive Canada Bank TR Index

EXHIBIT II

tpSEF Rulebook – Appendix B (Clean)

tpSEF Inc.
Swap Specifications

Effective January 28, 2021

TABLE OF CONTENTS

AECO XW6 Options

Terms and Conditions

Summary:	This covers AECO XW6 Options ("AECO XW6 Options").
Limitations on Available Selections and Default Settings:	The terms under which AECO XW6 Options covered by this filing may be traded are shown below and in the attached tables.
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards: 2005 ISDA Commodity Derivatives Definitions ("Commodity Definitions")
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Commodity
ISDA OTC Base Product:	Energy
ISDA OTC Transaction Type:	Swap
ISDA OTC Settlement Type	Cash
Terms:	
Trade Date:	As agreed by the parties.
Commodity:	Natural gas
Total Notional Quantity:	As agreed by the parties.
Notional Quantity (Daily)	As agreed by the parties.
Calculation Period(s):	As agreed by the parties.
Option Style:	European, American, as agreed by the parties.
Option Type:	
Buyer:	As specified by the parties.
Seller:	As specified by the parties.
Commodity Reference Price:	Natural Gas - NGX AB-NIT Month Ahead Index 7A (Canadian Dollar/Gigajoule)-Canadian Gas Price Reporter
Business Days:	As specified by the parties.
Business Day Convention:	Following business day
Pricing Date(s):	As specified by the parties.
Strike Price:	As specified by the parties.
Expiration Date:	As specified by the parties.
Expiration Time:	As specified by the parties.
Latest Exercise Time:	As specified by the parties.
Automatic Exercise:	Applicable
Cash Settlement:	Applicable
Settlement Date:	As specified by the parties.
Calculation Agent:	As specified by the parties.
Settlement Amount:	As specified by the parties.
Settlement Date:	As specified by the parties.
Valuation Date:	As specified by the parties.
Averaging Dates:	As specified by the parties.
Premium:	As specified by the parties.
Premium Payment Date:	As specified by the parties.
Market Disruption Events:	Unless otherwise specified by the parties, per the Commodity Definitions.
Consequences of Market Disruption Events:	Unless otherwise specified by the parties, per the Commodity Definitions.

Disruption Fallbacks:	Unless otherwise specified by the parties, per the Commodity Definitions.
Maximum Days of Disruption:	Unless otherwise specified by the parties, per the Commodity Definitions.

Agricultural Options

Terms and Conditions

Summary:	This covers uncleared agricultural options ("Agricultural Options").
Limitations on Available Selections and Default Settings:	The terms under which Agricultural Options may be traded are shown below and in the attached tables.
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards: 2005 ISDA Commodity Derivatives Definitions ("Commodity Definitions")
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Commodity
ISDA OTC Base Product:	Agricultural
ISDA OTC Settlement type:	Cash
Further Limitations:	None
Terms:	
Trade Date:	As agreed by the parties.
Commodity:	As specified by the parties from among the Available Commodities.
Notional Quantity:	The sum of the Notional Quantities per Calculation Period.
Notional Quantity per Calculation Period:	For an Asian Option, as specified by the parties on a per-Calculation-Period Basis.
Calculation Period(s):	For an Asian Option, as specified by the parties.
Calculation Period Business Days:	None, unless specified by the parties.
Calculation Period Business Day Convention:	For an Asian Option, as specified by the parties from among the Available Business Day Conventions.
Option Style:	As specified by the parties from among the Available Option Styles.
Option Type:	As specified by the parties from among the Available Option Types.
Buyer:	As specified by the parties.
Seller:	As specified by the parties.
Commodity Reference Price:	As specified by the parties from among the Available Commodity Reference Prices.
Business Day:	As specified by the parties.
Pricing Date(s):	As specified by the parties.
Method of Averaging:	For Asian Options, as specified by the parties or otherwise per the Commodity Definitions.
Strike Price per Unit:	As specified by the parties.
Total Premium:	As specified by the parties.
Premium Payment Date(s):	As specified by the parties, subject to adjustment in accordance with the Business Day Convention.
Premium Payment Date Business Days:	Per the Available Currencies, plus such additional Business Days as the parties specify.
Premium Payment Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions or otherwise per the Commodity Definitions.

Procedure for Exercise:	
Exercise Period:	For an American Option, the period of days and the times on such days specified by the parties. For any other Option Style, the times on the Expiration Date or Potential Exercise Date specified by the parties.
Potential Exercise Dates:	For a Bermuda Option, the days specified by the parties.
Expiration Date:	As specified by the parties.
Expiration Time:	As specified by the parties.
Automatic Exercise:	Applicable, unless otherwise specified by the parties.
Written Confirmation:	As specified by the parties.
Seller's Notice Information:	As specified by the Seller.
Market Disruption:	
Market Disruption Events:	Unless otherwise specified by the parties, per the Commodity Definitions.
Additional Market Disruption Events:	As specified by the parties.
Consequences of Market Disruption Events:	Unless otherwise specified by the parties, per the Commodity Definitions.
Disruption Fallbacks:	Unless otherwise specified by the parties, per the Commodity Definitions.
Fallback Reference Price:	None, unless specified by the parties.
Maximum Days of Disruption:	Unless otherwise specified by the parties, per the Commodity Definitions.
Cash Settlement Terms:	
Cash Settlement:	Applicable
Settlement Dates:	As specified by the parties, subject to adjustment in accordance with the Business Day Convention.
Calculation Agent:	As agreed by the parties.

Agricultural Option Available Currencies and Required Business Days

Three Letter Currency Code (ISDA/ISO)	Currency Name (ISDA)	Basic Business Day Locations For Currency (FpML Codes)
USD	United States Dollars	USNY
EUR	Euro	EUTA
GBP	Sterling	GBLO

Agricultural Options Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
Nearest
Preceding

Agricultural Option Available Option Style

ISDA Name
American
European
Bermuda
Asian

Agricultural Options Available Commodity Reference Prices

ISDA Definitions

The following Commodity Reference Prices are as defined in Sub-Annex A to the Commodity Definitions.

ISDA Definition
COCOA-GBP-EURONEXT
COCOA-NYBOT[1]
COFFEE ARABICA-NYBOT[1]
COFFEE ROBUSTA-EURONEXT
CORN-CBOT
COTTON NO. 2-NYBOT[1]
FROZEN CONCENTRATED ORANGE JUICE NO. 1-NYBOT[1]
LEAN HOGS-CME
MILK-CLASS III-CME
MILK-CLASS IV-CME
SOYBEAN-CBOT
SOYBEAN MEAL-CBOT
SOYBEAN OIL-CBOT
SUGAR #11 (WORLD)-NYBOT[1]
WHEAT-CBOT
WHEAT HRM-KCBOT
WHITE SUGAR-EURONEXT

Exchange Definitions

The following Commodity Reference Prices are as defined in the Commodity Price Reference Framework in Sub-Annex A to the Commodity Definitions.

ISDA Definition					
Commodity Reference Price	**Relevant Commodity**	**Relevant Unit**	**Exchange**	**Currency**	**Specified Price**
BUTTER-CME	Butter	Pound	CME Globex	USD 0.01	Settlement Price
CHEESE-CME	Cheese	Pound	CME Globex	USD 0.01	Settlement Price
CRUDE PALM OIL-CME	Crude Palm Oil	Metric Ton	CME Globex	USD 0.01	Settlement Price
DRY WHEY-CME	Dry Whey	Pound	CME Globex	USD 0.01	Settlement Price
HARD RED SPRING WHEAT-MGEX	Wheat	Bushel	Minneapolis Grain Exchange	USD 0.01	Settlement Price
MILLING WHEAT-EURONEXT	Wheat	Tonne	EURONEXT LIFFE	EUR 0.01	Settlement Price
NONFAT DRY MILK-CME	Non-Fat Dry Milk	Pound	CME Globex	USD 0.01	Settlement Price
RAPESEED-EURONEXT	Rapeseed	Tonne	EURONEXT LIFFE	EUR 0.01	Settlement Price

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[1]The New York Board of Trade (NYBOT) was renamed ICE Futures US in 2007.

Basis Swaps

Terms and Conditions

Summary:	This covers basis swaps ("Basis Swaps").
Limitations on Available Selections and Default Settings:	The terms under which a Basis Swap may be traded are as specified in these terms and conditions and in the attached tables.
	For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest.
	For Business Days, the defaults shall be the locations specified for the relevant currency, any additional locations specified for the relevant Floating Rate Options.
	The parties may add additional locations from the Available Locations and may eliminate some or all of the other locations, so long as there is at least one location in which payment may be made. For these purposes "TARGET" is considered a location.
	In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default" and will apply unless the parties vary them.
	It should be noted that these contracts can be traded in a variety of currencies. Since each national market has its own peculiarities, the "Available Terms" and/or "Default Terms" may vary by currency.
	In some cases, the same contract might have different terms depending on the market in which it is traded (*e.g.*, London versus NY). In that case the default settings may vary by market.
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions (b) ISDA Settlement Matrix (if Optional Early Termination applies) (c) ISDA OTC Taxonomies (d) FpML Location Codes For convenience, certain terms are mapped to their FpML 5.5 equivalent.
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	IR Swap
ISDA OTC Sub-Product:	Basis
Further Limitations:	None

Terms:	
Notional Amount ("notional"):	An amount in one of the Available Currencies (see below) agreed by the parties.
Effective Date ("effectiveDate"):	The date specified by the parties, adjusted in accordance with any applicable Business Day Convention. The parties may express the unadjusted Effective Date as a number of Business Days or Banking Days from the Trade Date ("relativeEffectiveDate").
Effective Date Business Days:	As specified by the parties from among the Available Business Days.
Effective Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Termination Date ("terminationDate"):	The date specified by the parties, adjusted in accordance with any applicable Business Day Convention. The parties may express the unadjusted Termination Date as a number of days, months or years from the Effective Date ("relativeTerminationDate").
Termination Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Floating Amount 1 ("FA1"):	
FA1 Payer ("payerPartyReference"):	As specified by the parties.
FA1 Currency Amount ("notionalAmount"):	As specified by the parties.
FA1 Period End Dates ("unadjustedCalculation Period Date"):	As specified by the parties.
FA1 first Period End Date:	As specified by the parties if there is a short initial Calculation Period.
FA1 Payment Dates ("unadjustedPaymentDate"):	As specified by the parties.
FA1 initial Floating Rate:	As specified by the parties.
FA1 Floating Rate Option ("floatingRateIndex"):	As specified by the parties.
FA1 Designated Maturity ('indexTenor'):	As specified by the parties.
FA1 Linear Interpolation:	For the Calculation Periods specified by the parties.
FA1 Shorter Designated Maturity for Linear Interpolation:	For a Calculation Period to which Linear Interpolation applies, as specified by the parties.
FA1 Longer Designated Maturity for Linear Interpolation:	For a Calculation Period to which Linear Interpolation applies, as specified by the parties.
FA1 Spread:	As specified by the parties.
FA1 Day Count Fraction:	As specified by the parties.
FA1 Reset Dates ("resetDate"):	As specified by the parties.
FA1 Method of Averaging:	As specified by the parties.
FA1 Compounding:	As specified by the parties.
FA1 Compounding Dates:	In the event Compounding is selected, as selected by the parties.
FA1 Compounding Method (Compounding OR Flat Compounding):	In the event Compounding is selected, as selected by the parties.
FA1 Period End Dates Business Days:	As specified by the parties from among the Available Business Days.
FA1 Period End Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
FA1 Payment Dates Business Days:	As specified by the parties from among the Available Business Days, subject to any Required Business Days
FA1 Payment Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
FA1 Reset Dates Business Days:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.

FA1 Reset Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Floating Amount 2 ("FA2"):	
FA2 Payer ("payerPartyReference"):	As specified by the parties.
FA2 Currency Amount ("notionalAmount"):	As specified by the parties.
FA2 Period End Dates ("unadjustedCalculation Period Date"):	As specified by the parties.
FA2 first Period End Date:	As specified by the parties if there is a short initial Calculation Period.
FA2 Payment Dates ("unadjustedPaymentDate"):	As specified by the parties.
FA2 initial Floating Rate:	As specified by the parties.
FA2 Floating Rate Option ("floatingRateIndex"):	As specified by the parties.
FA2 Designated Maturity ("indexTenor"):	As specified by the parties.
FA2 Linear Interpolation:	For the Calculation Periods specified by the parties.
FA2 Shorter Designated Maturity for Linear Interpolation:	For a Calculation Period to which Linear Interpolation applies, as specified by the parties.
FA2 Longer Designated Maturity for Linear Interpolation:	For a Calculation Period to which Linear Interpolation applies, as specified by the parties.
FA2 Spread:	As specified by the parties.
FA2 Day Count Fraction:	As specified by the parties.
FA2 Reset Dates ("resetDate"):	As specified by the parties.
FA2 Method of Averaging:	As specified by the parties.
FA2 Compounding:	As specified by the parties.
FA2 Compounding Dates:	In the event Compounding is selected, as selected by the parties.
FA2 Compounding Method (Compounding OR Flat Compounding):	In the event Compounding is selected, as selected by the parties.
FA2 Period End Dates Business Days:	As specified by the parties from among the Available Business Days.
FA2 Period End Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
FA2 Payment Dates Business Days:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.
FA2 Payment Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
FA2 Reset Dates Business Days:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.
FA2 Reset Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Mark-to-Market Currency Swap:	
Mark-to-Market Currency Swap:	As specified by the parties, if the Currency Amounts are in different Currencies.
Variable Currency Payer:	As specified by the parties if the transaction is a Mark-to-Market Currency Swap.
Constant Currency Payer:	As specified by the parties if the transaction is a Mark-to-Market Currency Swap.
Currency Exchange Rate:	As specified by the parties if the transaction is a Mark-to-Market Currency Swap and ISDA MTM Matrix is not applicable.
ISDA MTM Matrix:	As specified by the parties if the transaction is a Mark-to-Market Currency Swap.
Initial Exchange:	
Initial Exchange Date:	As specified by the parties.
FA1 Payer Initial Exchange Amount:	As specified by the parties.

FA2 Payer Initial Exchange Amount:	As specified by the parties.
Interim Exchanges:	
Interim Exchange Dates:	As specified by the parties.
FA1 Payer Interim Exchange Amount:	As specified by the parties.
FA2 Payer Interim Exchange Amount:	As specified by the parties.
Final Exchanges:	
Final Exchange Date:	As specified by the parties.
FA1 Payer Final Exchange Amount:	As specified by the parties.
FA2 Payer Final Exchange Amount:	As specified by the parties.
Optional Early Termination:	
Optional Early Termination:	As specified by the parties.
Option Style:	As specified by the parties.
Optional Early Termination Date:	As specified by the parties.
Seller:	As specified by the parties if only one party can terminate.
Buyer:	As specified by the parties, if only one party can terminate.
Seller's Agent:	As specified by the parties, if only one party can terminate.
Business Days for Payments:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.
Exercise Business Days:	As specified by the parties.
Optional Early Termination Procedure for Exercise:	
Commencement Date:	As specified by the parties, if the Option Style is American.
Bermuda Option Exercise Dates:	As specified by the parties, if the Option Style is Bermuda.
Expiration Date:	As specified by the parties.
Expiration Time:	As specified by the parties.
Earliest Exercise Time:	As specified by the parties.
Latest Exercise Time:	As specified by the parties.
Exercise Business Day:	As specified by the parties.
Partial Exercise:	As specified by the parties, if Option Style is European.
Multiple Exercise:	As specified by the parties, if Option Style is American or Bermuda.
Minimum Notional Amount:	As specified by the parties if Partial Exercise or Multiple Exercise is specified.
Maximum Notional Amount:	As specified by the parties if Multiple Exercise is specified.
Integral Multiple:	As specified by the parties if Partial Exercise or Multiple Exercise is specified.
Optional Early Termination Settlement Terms:	
Cash Settlement:	As specified by the parties.
ISDA Settlement Matrix:	As specified by the parties, if Cash Settlement is applicable to a single currency Transaction.
ISDA Cross Currency Settlement Matrix:	As specified by the parties, if Cash Settlement is applicable to a cross currency Transaction whose currencies are listed as a "currency pair" in the Cross Currency Settlement Matrix.
Cash Settlement Valuation Time:	If Cash Settlement is applicable, as specified by the parties, directly or via the ISDA Settlement Matrix.
Cash Settlement Valuation Date:	If Cash Settlement is applicable, as specified by the parties, directly or via the ISDA Settlement Matrix.

Valuation Business Days:	If Cash Settlement is applicable, as specified by the parties, directly or via the ISDA Settlement Matrix.
Cash Settlement Payment Date:	If Cash Settlement is applicable, as specified by the parties, directly or via the ISDA Settlement Matrix.
Cash Settlement Payment Date Business Days Convention:	If Cash Settlement is applicable, as specified by the parties, directly or via the ISDA Settlement Matrix.
Cash Settlement Method:	If Cash Settlement is applicable, as specified by the parties from Available Cash Settlement Methods, directly or via the ISDA Settlement Matrix.
Cash Settlement Currency:	If Cash Settlement is applicable, and "Cash Price" or "Cash Price—Alternate" apply, as specified by the parties from Available Cash Settlement Methods, directly or via the ISDA Settlement Matrix.
Settlement Rate:	If Cash Settlement is applicable, and "Par Yield Curve—Adjusted," "Par Yield Curve—Unadjusted" or "Zero Coupon Curve—Adjusted" apply, as specified by the parties from Available Cash Settlement Methods, directly or via the ISDA Settlement Matrix parties from Available Cash Settlement Methods, directly or via the ISDA Settlement Matrix.
Cash Settlement Reference Banks:	As specified by the parties, if Settlement Rate is applicable.
Cash Settlement Reference Banks:	If Cash Settlement is applicable, as specified by the parties.
Quotation Rate:	If Cash Settlement is applicable, as specified by the parties from among the Available Quotation Rates.
Calculation Agent:	As agreed by the parties.

Basis Available Currencies and Required Business Days

Three Letter Currency Code (ISDA/ISO)	Currency Name (ISDA)	Basic Business Day Locations For Currency (FpML Codes)
AUD	Australian Dollar	AUSY
CAD	Canadian Dollar	CATO
CHF	Swiss Franc	CHZU
CLP	Chilean Peso	CLSA
CZK	Czech Koruna	CZPR
DKK	Danish Krone	DKCO
EUR	Euro	EUTA
GBP	Sterling	GBLO
HKD	Hong Kong Dollar	HKHK
HUF	Hungarian Forint	HUBU
JPY	Japanese Yen	JPTO
MXN	New Mexican Peso	MXMC
NOK	Norwegian Krone	NOOS
NZD	New Zealand Dollar	NZAU and NZWE
PLN	Polish Zloty	PLWA
SEK	Swedish Krona	SEST
SGD	Singapore Dollar	SGSI
TRY	Turkish Lira	TRIS
USD	United States Dollars	USNY
ZAR	South African Rand	ZAJO

Basis Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
No Adjustment
Preceding
FRN Convention/Eurodollar Convention

Basis Available Day Count Fractions

ISDA Name
1/1
30/360, 360/360, Bond Basis
Actual/360
Actual/365 (Fixed), Act/365 (Fixed), A/365 (Fixed), A/365F
Actual/Actual, Actual/Actual (ISDA), Act/Act, Act/Act (ISDA)
Actual/Actual (ICMA), Act/Act, Act/Act (ICMA)

Basis Default Effective Dates

Currency	Default Effective Date
All Currencies Other than CAD, GBP, MXN, ZAR	Plus Two Banking Days
MXN	Plus One Banking Day
CAD, GBP, ZAR	Plus Zero

Basis Earliest and Latest Effective and Termination Dates

Currency	Earliest Effective Date	Latest Effective Date	Earliest Termination Date	Latest Termination Date
N/A	N/A	N/A	N/A	N/A

Basis Notional Amounts

Currency	Minimum	Increment	Maximum	Default
AUD	5,000,000	100,000	N/A	N/A
CAD	25,000,000	1,000,000	N/A	N/A
CHF	5,000,000	100,000	N/A	N/A
CLP	5,000,000	100,000	N/A	N/A
CZK	5,000,000	100,000	N/A	N/A
DKK	5,000,000	100,000	N/A	N/A
EUR	5,000,000	100,000	N/A	N/A
GBP	5,000,000	100,000	N/A	N/A
HKD	5,000,000	100,000	N/A	N/A
HUF	5,000,000	100,000	N/A	N/A
JPY	5,000,000	100,000	N/A	N/A
MXN	10,000,000	1,000,000	N/A	N/A
NOK	5,000,000	100,000	N/A	N/A
NZD	5,000,000	100,000	N/A	N/A
PLN	5,000,000	100,000	N/A	N/A
SEK	5,000,000	100,000	N/A	N/A
SGD	5,000,000	100,000	N/A	N/A
TRY	5,000,000	100,000	N/A	N/A
USD	5,000,000	100,000	N/A	N/A

ZAR	5,000,000	100,000	N/A	N/A

Basis Floating Rate Options and Defaults

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
AUD-AONIA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
AUD-AONIA-OIS-COMPOUND-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
AUD-BBR-AUBBSW	All quoted tenors	N/A	Per ISDA 2006	N
AUD-BBR-BBSW	All quoted tenors	N/A	Per ISDA 2006	N
AUD-BBR-BBSW-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
AUD-BBR-BBSY (BID)	All quoted tenors	N/A	Per ISDA 2006	N
AUD-BBR-ISDC	All quoted tenors	N/A	Per ISDA 2006	N
AUD-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
AUD-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
AUD-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
AUD-Quarterly Swap Rate-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
AUD-Quarterly Swap Rate-ICAP-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
AUD-Semi-annual Swap Rate-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
AUD-Semi-Annual Swap Rate-ICAP-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
AUD-Swap Rate-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
CAD-BA-CDOR	All quoted tenors	N/A	Per ISDA 2006	N
CAD-BA-CDOR-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
CAD-BA-ISDD	All quoted tenors	N/A	Per ISDA 2006	N
CAD-BA-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
CAD-BA-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
CAD-BA-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
CAD-CORRA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
CAD-ISDA-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
CAD-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
CAD-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
CAD-LIBOR-BBA-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
CAD-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
CAD-REPO-CORRA	All quoted tenors	N/A	Per ISDA 2006	N
CAD-TBILL-ISDD	All quoted tenors	N/A	Per ISDA 2006	N
CAD-TBILL-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
CAD-TBILL-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
CAD-TBILL-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
CHF USD-Basis Swaps-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
CHF-Annual Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
CHF-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
CHF-ISDAFIX-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
CHF-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
CHF-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
CHF-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	N
CHF-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
CHF-OIS-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
CHF-TOIS-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
CLP-CLICP-Bloomberg	All quoted tenors	N/A	A/360	N
CLP-*Unidad de Fomento (UF/CLF)*	All quoted tenors	N/A	A/360	N
CZK-PRIBOR-PRBO	All quoted tenors	N/A	A/360	N
DKK-CIBOR-DKNA13	All quoted tenors	N/A	Per ISDA 2006	N
DKK-CIBOR-DKNA13-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
DKK-CIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
DKK-CIBOR2-	All quoted tenors	N/A	Per ISDA 2006	N

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
DKNA13				
DKK-CITA-DKNA14-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
DKK-DKKOIS-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
EUR USD-Basis Swaps-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-10:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-10:00-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-10:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-10:00-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-3 Month	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-3 Month-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-AVERAGE	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS-10:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS-10:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
EUR-EONIA-OIS-COMPOUND-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-Swap-Index	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR-Act/365	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR-Act/365-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURONIA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-EURIBOR Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-EURIBOR Swap Rate-12:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-LIBOR Swap Rate-10:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-LIBOR Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
EUR-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TAM-CDC	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC10-CNO	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC10-CNO-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC10-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC5-CNO	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC5-CNO-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC5-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TMM-CDC-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
GBP USD-Basis	All quoted tenors	N/A	Per ISDA 2006	N

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
Swaps-11:00-ICAP				
GBP-ISDA-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
GBP-Semi-Annual Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
GBP-Semi-Annual Swap Rate-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
GBP-Semi-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
GBP-SONIA-OIS-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
GBP-WMBA-RONIA-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
GBP-WMBA-SONIA-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-HIBOR-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-HIBOR	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-HKAB	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-HKAB-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-ISDC	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HONIX-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
HKD-ISDA-Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
HKD-ISDA-Swap Rate-4:00	All quoted tenors	N/A	Per ISDA 2006	N
HKD-Quarterly-Annual Swap Rate-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
HKD-Quarterly-Annual Swap Rate-	All quoted tenors	N/A	Per ISDA 2006	N

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
4:00-BGCANTOR				
HKD-Quarterly-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
HUF-BUBOR-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
JPY USD-Basis Swaps-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
JPY-BBSF-Bloomberg-10:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-BBSF-Bloomberg-15:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-ISDA-Swap Rate-10:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-ISDA-Swap Rate-15:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-LIBOR-FRASETT	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-MUTANCALL-TONAR	All quoted tenors	N/A	Per ISDA 2006	N
JPY-OIS-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-17096	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-17097	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (10 Banks)	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (5 Banks)	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (All Banks)	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (All Banks)-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-ZTIBOR	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TONA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
JPY-TSR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Reuters-10:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Reuters-15:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Telerate-10:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Telerate-15:00	All quoted tenors	N/A	Per ISDA 2006	N
MXN-TIIE-Banxico	All quoted tenors	N/A	Per ISDA 2006	N
MXN-TIIE-Banxico-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
MXN-TIIE-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
MXN-*Unidades de Inversión* (UDI)	N/A	N/A	See below	N
NOK-NIBOR-NIBR	All quoted tenors	N/A	Per ISDA 2006	N
NOK-NIBOR-NIBR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
NOK-NIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
NZD-BBR-BID	All quoted tenors	N/A	Per ISDA 2006	N
NZD-BBR-FRA	All quoted tenors	N/A	Per ISDA 2006	N
NZD-BBR-ISDC	All quoted tenors	N/A	Per ISDA 2006	N
NZD-BBR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
NZD-BBR-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
NZD-NZIONA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
NZD-Swap Rate-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
NZD-Swap Rate-ICAP-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
PLN-WIBOR_WIBO	All quoted tenors	N/A	Per ISDA 2006	N
SEK-Annual Swap Rate-SESWFI	All quoted tenors	N/A	Per ISDA 2006	N
SEK-SIOR-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
SEK-STIBOR-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
SEK-STIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
SEK-STIBOR-SIDE	All quoted tenors	N/A	Per ISDA 2006	N

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
SGD-Semi-Annual Swap Rate-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
SGD-Semi-Annual Swap Rate-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
SGD-Semi-Annual Swap Rate-ICAP-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
SGD-Semi-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SIBOR-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SIBOR-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SONAR-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SONAR-OIS-VWAP-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SOR-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SOR-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SOR-VWAP	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SOR-VWAP-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
TRY-TRYIBOR-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
USD-Annual Swap Rate-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
USD-BA-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-BA-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-BMA Municipal Swap Index	All quoted tenors	N/A	Per ISDA 2006	N
USD-CD-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-CD-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Reference Banks-ICAP SwapPX	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Reuters	All quoted tenors	N/A	Per ISDA 2006	N

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
USD-CMS-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMT-T7051	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMT-T7052	All quoted tenors	N/A	Per ISDA 2006	N
USD-COF11-FHLBSF	All quoted tenors	N/A	Per ISDA 2006	N
USD-COF11-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
USD-COF11-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
USD-CP-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-CP-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds-H.15-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds-H.15-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds-SOFR	All quoted tenors	N/A	Per ISDA 2006	N
USD-FFCB-DISCO	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDA-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDA-Swap Rate-3:00	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDAFIX3-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDAFIX3-Swap Rate-3:00	All quoted tenors	N/A	Per ISDA 2006	N
USD-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
USD-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-LIBOR-LIBO	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-OIS-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-11:00-LON-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-11:00-NY-ICAP	All quoted tenors	N/A	Per ISDA 2006	N

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
USD-OIS-3:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-3:00-NY-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
USD-Prime-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-Prime-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-S&P Index-High Grade	All quoted tenors	N/A	Per ISDA 2006	N
USD-SIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-SIBOR-SIBO	All quoted tenors	N/A	Per ISDA 2006	N
USD-SIFMA Municipal Swap Index	All quoted tenors	N/A	Per ISDA 2006	N
USD-SOFR-COMPOUND	All quoted tenors	N/A	Prior to publication of a supplement to ISDA 2006 including USD-SOFR-COMPOUND, not applicable and thereafter, per ISDA 2006	No
USD-TBILL-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-TBILL-H.15-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
USD-TBILL-Secondary Market	All quoted tenors	N/A	Per ISDA 2006	N
USD-TIBOR-ISDC	All quoted tenors	N/A	Per ISDA 2006	N
USD-TIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-ICAP BrokerTec	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-SwapMarker100	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-SwapMarker99	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-T19901	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-T500	All quoted tenors	N/A	Per ISDA 2006	N
ZAR-JIBAR-SAFEX	All quoted tenors	N/A	Per ISDA 2006	N

Definition of CLP-*Unidad de Fomento* (UF/CLF)

CLP-*Unidad de Fomento (UF/CLF)*	For any Reset Date, the difference between the value of the *unidad de fomento* (UF/CLF) as certified by the Chilean *Banco Central de Chile* for the calendar day preceding such Reset Date and the value of the

	unidad de fomento (UF/CLF) as certified by the Chilean *Banco Central de Chile* for such Reset Date. The Calculation Agent shall convert such difference to the appropriate annualized percentage based on the terms of the Floating Amount payable by reference to the CLP-*Unidad de Fomento* (UF/CLF). If for any Reset Date there is no published value of the *unidad de fomento* (UF/CLF) as certified by the Chilean *Banco Central de Chile*, the Calculation Agent shall determine the CLP-*Unidad de Fomento* (UF/CLF) for such day.

Definition of MXN-*Unidades de Inversión* (UDI)

MXN-*Unidades de Inversión* (UDI)	For any Reset Date, the difference between the value of the *unidad de inversión* (UDI) as published by the Mexican *Banco de México* for the calendar day preceding such Reset Date and the value of the *unidad de inversión* (UDI) as published by the Mexican *Banco de México* for such Reset Date. The Calculation Agent shall convert such difference to the appropriate annualized percentage based on the terms of the Floating Amount payable by reference to the CLP MXN-*Unidades de Inversión* (UDI). If for any Reset Date there is no published value of the MXN-*Unidades de Inversión* (UDI) as certified by the Mexican *Banco de México,* the Calculation Agent shall determine the CLP MXN-*Unidades de Inversión* (UDI) for such day.

Basis Requirements and Defaults
(Excluding Optional Early Termination and Mandatory Early Termination)

Variable	Requirement	Default
Effective Date Business Day Convention:		No Adjustment
Termination Date Business Day Convention:		No Adjustment
Period End Dates:		Payment Dates
Payment Date Business Day Convention:		Modified Following
Linear Interpolation:		Applicable only to long or short stub periods
Designated Maturities for Linear Interpolation:		Tenors quoted next shorter and longer than the actual Calculation Period length
Compounding:		Inapplicable
Compounding Business Day Convention:	Same as Business Day Convention for Period End Dates	
Method of Averaging:	Weighted Average or Unweighted Average	Unweighted Average
Compounding Method:	Straight Compounding, Flat Compounding, Spread Exclusive Compounding	
ISDA MTM Matrix		Applicable (to Mark-to-Market Cross Currency Swaps)
Initial Exchange Date:		Effective Date
Initial Exchange Date Business Day Convention:		Following
Interim Exchange Date Business		Modified Following

Day Convention:		
Final Exchange Date:		Termination Date
Final Exchange Date Business Day Convention:		Modified Following

<div align="center">Definition of USD-SOFR-COMPOUND</div>

From and after the date on which ISDA publishes a supplement to ISDA 2006 containing a definition of USD-SOFR-COMPOUND, per ISDA 2006.

Prior to such date:

"USD-SOFR-COMPOUND" means that the rate for a Reset Date, calculated in accordance with the formula set forth below in this subparagraph, will be the rate of return of a daily compound interest investment (it being understood that the reference rate for the calculation of interest is SOFR). Upon the occurrence of a USD-SOFR-COMPOUND Index Cessation Event, the rate for each day in a Calculation Period occurring on or after the USD-SOFR-COMPOUND Index Cessation Effective Date will be determined as if references to SOFR were references to the rate (inclusive of any spreads or adjustments) formally designated, nominated or recommended as the replacement for SOFR by the Federal Reserve Board or a committee officially endorsed or convened by the Federal Reserve Board for purposes of designating, nominating or recommending a replacement for SOFR (which rate may be produced by the Federal Reserve Bank of New York or another administrator). If no such rate is formally designated, nominated or recommended within one U.S. Government Securities Business Day of the USD-SOFR-COMPOUND Index Cessation Event, the rate for each day in a Calculation Period occurring on or after the USD-SOFR-COMPOUND Index Cessation Effective Date will be determined as if references to SOFR were references to OBFR. If at the time of the USD-SOFR-COMPOUND Index Cessation Event, publication of OBFR has been permanently or indefinitely discontinued, it has been publicly announced that OBFR will be permanently or indefinitely discontinued as of a specific date or there has been a public statement by a regulator or other official sector entity prohibiting the use of OBFR (which statement applies to, but need not be limited to, Swap Transactions, including existing Swap Transactions), then the rate for each day in a Calculation Period occurring on or after the USD-SOFR-COMPOUND Index Cessation Effective Date will be determined as if references to SOFR were references to the FOMC Target Rate.

"USD-SOFR-COMPOUND" will be calculated as follows, and the resulting percentage will be rounded, if necessary, in accordance with the method set forth in Section 8.1(a):

$$\left[\prod_{i=1}^{d_o} \left(1 + \frac{SOFR_i \times n_i}{360} \right) - 1 \right] \times \frac{360}{d}$$

where:

"d_0", for any Calculation Period, is the number of U.S. Government Securities Business Days in the relevant Calculation Period;

"i" is a series of whole numbers from one to d_0, each representing the relevant U.S. Government Securities Business Days in chronological order from, and including, the first U.S. Government Securities Business Day in the relevant Calculation Period;

"SOFR" is the daily Secured Overnight Financing Rate provided by the Federal Reserve Bank of New York, as the administrator of the benchmark, (or a successor administrator) on the Federal Reserve's Website;

"$SOFR_i$", for any day "i" in the relevant Calculation Period, is a reference rate equal to SOFR in respect of that day as published on or about 8:00 a.m., New York City time, on the U.S. Government Securities Business Day immediately following that day "i". If, by 5:00 p.m., New York City time, on the U.S. Government Securities Business Day immediately following any day "i", SOFR in respect of such day "i" has not been published and a

USD-SOFR-COMPOUND Index Cessation Event has not occurred, then SOFR$_i$ for that day "i" will be SOFR as published in respect of the first preceding U.S. Government Securities Business Day for which SOFR was published on the Federal Reserve's Website;

"n$_i$" is the number of calendar days in the relevant Calculation Period on which the rate is SOFR$_i$;

"d" is the number of calendar days in the relevant Calculation Period;

"USD-SOFR-COMPOUND Index Cessation Event" means the occurrence of one or more of the following events:

(a) a public statement by the Federal Reserve Bank of New York (or a successor administrator of SOFR) announcing that it has ceased or will cease to provide SOFR permanently or indefinitely, provided that, at that time, there is no successor administrator that will continue to provide SOFR;

(b) the publication of information which reasonably confirms that the Federal Reserve Bank of New York (or a successor administrator of SOFR) has ceased or will cease to provide SOFR permanently or indefinitely, provided that, at that time, there is no successor administrator that will continue to provide SOFR; or

(c) a public statement by a regulator or other official sector entity prohibiting the use of SOFR that applies to, but need not be limited to, Swap Transactions, including existing Swap Transactions;

"USD-SOFR-COMPOUND Index Cessation Effective Date" means, in respect of a USD-SOFR-COMPOUND Index Cessation Event, the date on which the Federal Reserve Bank of New York (or a successor administrator of SOFR) ceases to publish SOFR or the date as of which SOFR may no longer be used; and

"OBFR" is the daily Overnight Bank Funding Rate as provided by the Federal Reserve Bank of New York, as the administrator of the benchmark, (or a successor administrator) on the Federal Reserve's Website.

"FOMC Target Rate" is the short-term interest rate target set by the Federal Open Markets Committee and published on the Federal Reserve's Website or, if the Federal Open Markets Committee does not target a single rate, the mid-point of the short-term interest rate target range set by the Federal Open Markets Committee and published on the Federal Reserve's Website (calculated as the arithmetic average of the upper bound of the target range and the lower bound of the target range, rounded, if necessary, in accordance with the method set forth in Section 8.1(c))

"Federal Reserve's Website" means the website of the Board of Governors of the Federal Reserve System at http://www.federalreserve.gov, or any Successor Source.

Basis Requirements and Defaults
(Optional Early Termination and Mandatory Early Termination)

Setting	Requirement	Default
Optional Early Termination:		Inapplicable
Mandatory Early Termination:		Inapplicable
Option Style:	American, Bermuda, European	
Cash Settlement:	Required for Mandatory Early Termination	Applicable (i.e., Transaction is **not** "torn up for no value")
Optional Early Termination Date:		Cash Settlement Payment Date
Optional Early Termination Date Business Day Convention:		Following
Mandatory Early Termination Date		Modified Following

Business Day Convention:		

Basis Requirements and Defaults
(Optional Early Termination—Exercise)

Setting	Requirement	Default
Commencement Date:	American only	
Partial Exercise:		Inapplicable
Multiple Exercise:		Inapplicable
Exercise Business Day:		Banking Day for cash Settlement Currency (TARGET Settlement Day for EUR)
Latest Exercise Time:	On Expiration Date, the Expiration Time	Other than Expiration Date, the Expiration Time

Basis Requirements and Defaults
(Cash Settlement)

Setting	Requirement/Choices	Default
Cash Settlement Amount:		
ISDA Cross Currency Settlement Matrix:		Applicable, if cross currency swap with currency pair included in Matrix
ISDA Settlement Matrix:		Applicable, if single currency swap with Currency included in Matrix
Cash Settlement Valuation Time:		
Cash Settlement Valuation Date:		Two Valuation Business Days before Mandatory/Optional Early Termination Date **but** one Valuation Business Day before Mandatory/Optional Early Termination Date for MXN and same day for CAD, GBP or DKK with Floating Rate Option of "DKK-CIBOR-DKNA13" or "DKK-CIBOR-DKNA13-Bloomberg"
Valuation Business Day:		Banking Days in locations per the Business Day Location Table, plus additional days required by for fixings under the Floating Rate Option(s)
Cash Settlement Payment Date Business Day Convention:		Following
Cash Settlement Method:	Cash Price Cash Price—Alternate Method Collateralized Cash Price Par Yield Curve—Adjusted Par Yield Curve—Unadjusted Zero Coupon Yield—Adjusted	
Cash Settlement Currency:		For single currency, same as Notional Amount, otherwise as specified in ISDA Master Agreement, or otherwise same as Notional Amount for Fixed Amount
Settlement Rate:	ISDA Source/Other Price	

	Source/Reference Banks	
Cash Settlement Reference Banks:		Fallbacks per ISDA 2006 Definitions
Quotation Rate:	bid ask mid Exercising Party Pays (Optional Early Termination Only)	

Basis Swaps – CME Cleared

Terms and Conditions

Summary:	This covers single-currency floating-for-floating ("basis") swaps cleared by Chicago Mercantile Exchange Inc. ("CME").
Limitations on Available Selections and Default Settings:	The terms under which a Basis Swap/CME Cleared may be traded are as specified in these terms and conditions and which incorporate the CME Rulebook, in particular Chapters 900 and 901 (and any successor provisions) and the CME Cleared IRS Product Scope (or any successor). **By electing to trade a Basis Swap/CME Cleared, participants are representing that they are familiar with the CME Rulebook and the limitations on transaction terms contained in it.**
Incorporated Standards:	This contract description incorporates by reference the CME Rulebook as in effect from time to time. The CME Rulebook itself may incorporate certain additional standards, such as the 2006 ISDA Definitions. **Be aware that the timing of effectiveness of amendments or supplements to the ISDA standards may vary between bilateral and CME contracts, since the CME may reserve the right to select when and how such changes become effective.**
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	IR Swap
ISDA OTC Sub-Product(s):	Basis
Further Limitations:	Must comply with CME Clearing Requirements.
Terms:	
Definition Set:	The definition set (*e.g.*, ISDA 2000/ISDA2006) elected by, or otherwise binding on, the parties in accordance with the CME Rulebook.
Effective Date:	As per the CME Rulebook.
Notional Amount:	An amount in Currency determined by the parties subject to limitations in the CME Rulebook. This may vary from period to period to the extent permitted by the CME Rulebook. The CME Rulebook may limit the Currencies and Floating Rate Options for which variable notionals are permitted.
Currency:	One of the currencies permitted for the relevant transaction type per the CME Rulebook.
Business Days:	As per the CME Rulebook, which may require certain Business Days be applicable on a per Currency or Floating Rate Option Basis and may otherwise limit the available Business Day locations which can be elected.
Business Day Convention:	As per the CME Rulebook.
Trade Date:	As per the CME Rulebook.
Termination Date:	As agreed by the parties, subject to any minimum or maximum tenor in the CME Rulebook.
Termination Date Business Day Convention:	As per the CME Rulebook, and thus subject to

	limitations based on other terms of the transaction.
Stub Periods:	Permitted to the extent allowed under the CME Rulebook.
Floating Rate Payer 1 Floating Rate Payer Payment Dates:	As per the CME Rulebook.
Floating Rate Payer 1 Floating Amount:	As per the CME Rulebook.
Floating Rate Payer 1 Floating Rate Option:	As determined by the parties, subject to the CME Rulebook, which may provide a more limited list of available options for a Currency than does the Definition Set.
Floating Rate Payer 1 Designated Maturity:	As per the CME Rulebook, which may provide a more limited set of Designated Maturities than does the related rate source page.
Floating Rate Payer 1 Spread:	Subject to any minimum or maximum rate and per-period variability permitted by the CME Rulebook.
Floating Rate Payer 1 Reset Dates:	As the per CME Rulebook.
Floating Rate Payer 1 Floating Rate Daycount Fraction:	As per the CME Rulebook.
Floating Rate Payer 1 Compounding:	As per the CME Rulebook.
Floating Rate Payer 1 Averaging Method:	As per the CME Rulebook.
Floating Rate Payer 1 Initial Floating Rate:	As per the CME Rulebook.
Floating Rate Payer 2 Floating Rate Payer Payment Dates:	As per the CME Rulebook.
Floating Rate Payer 2 Floating Amount:	As per the CME Rulebook.
Floating Rate Payer 2 Floating Rate Option:	As determined by the parties, subject to the CME Rulebook, which may provide a more limited list of available options for a Currency than does the Definition Set.
Floating Rate Payer 2 Designated Maturity:	As per the CME Rulebook, which may provide a more limited set of Designated Maturities than does the related rate source page.
Floating Rate Payer 2 Spread:	Subject to any minimum or maximum rate and per-period variability permitted by the CME Rulebook.
Floating Rate Payer 2 Reset Dates:	As the per CME Rulebook.
Floating Rate Payer 2 Floating Rate Daycount Fraction:	As per the CME Rulebook.
Floating Rate Payer 2 Compounding:	As per the CME Rulebook.
Floating Rate Payer 2 Averaging Method	As per the CME Rulebook.
Floating Rate Payer 2 Initial Floating Rate	As per the CME Rulebook.
Floating Rate 1 Floating Rate Payer:	As determined by the parties.
Floating Rate 2 Floating Rate Payer	As determined by the parties.
Payer for Additional Payment/Fees:	As determined by the parties, subject to limitation in the CME Rulebook.
Additional Payment/Fees:	As determined by the parties, subject to limitation in the CME Rulebook.
Payment Date for Additional Payment/Fees	As determined by the parties, subject to limitation in the CME Rulebook.

Basis Swaps – LCH Cleared

Terms and Conditions

Summary:	This covers single-currency floating-for-floating ("basis") cleared by LCH.Clearnet ("LCH").
Limitations on Available Selections and Default Settings:	The terms under which a Basis Swap/LCH Cleared may be traded are as specified in these terms and conditions and which incorporate the LCH Rulebook, in particular Schedule 4A (or any successor provisions). **By electing to trade a Basis Swap/LCH Cleared, participants are representing that they are familiar with the LCH Rulebook and the limitations on transaction terms contained in it.**
Incorporated Standards:	This contract description incorporates by reference the LCH Rulebook as in effect from time to time. The LCH Rulebook itself may incorporate certain additional standards, such as the 2000 ISDA Definitions and 2006 ISDA Definitions. **Be aware that the timing of effectiveness of amendments or supplements to the ISDA standards may vary between bilateral and LCH contracts, since the LCH may reserve the right to select when and how such changes become effective.**
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	IR Swap
ISDA OTC Sub-Product:	Basis
Further Limitations:	Must comply with LCH Clearing Requirements.
Terms:	
Definition Set:	The definition set (*e.g.*, ISDA 2000/ISDA2006) elected by, or otherwise binding on, the parties in accordance with the LCH Rulebook.
Notional Amount:	An amount in Currency determined by the parties subject to limitations in the LCH Rulebook. This may vary from period to period to the extent permitted by the LCH Rulebook. The LCH Rulebook may limit the Currencies and Floating Rate Options for which variable notionals are permitted.
Currency:	One of the currencies permitted for the relevant transaction type per the LCH Rulebook.
Trade Date:	As per the LCH Rulebook.
Effective Date:	As per the LCH Rulebook.
Termination Date:	As agreed by parties, subject to any minimum or maximum tenor in the LCH Rulebook.
Payer for Additional Payment/Fees:	As determined by the parties, subject to limitations in the LCH Rulebook.
Additional Payment/Fees:	As determined by the parties, subject to limitations in the LCH Rulebook.
Payment Date for Additional Payment/Fees:	As determined by the parties, subject to limitations in the LCH Rulebook, which may limit the earliest or latest day on which such fees may be paid based on Currency or other factors.
Business Days:	As per the LCH Rulebook, which may require certain

	Business Days be applicable on a per Currency or Floating Rate Option Basis and may otherwise limit the available Business Day locations which can be elected.
Business Day Convention:	As per the LCH Rulebook.
Stub Periods:	Permitted to the extent allowed under the LCH Rulebook.
Floating Rate Payer 1:	As determined by the parties.
Floating Rate Payer 1 Payment Dates:	As per the LCH Rulebook.
Floating Rate Payer 1 Compounding Dates:	As per the LCH Rulebook.
Floating Rate Payer 1 Floating Rate Option:	As determined by the parties, subject to LCH Rulebook, which may provide a more limited list of available options for a Currency than does the Definition Set.
Floating Rate Payer 1 Designated Maturity:	As per the LCH Rulebook, which may provide a more limited set of Designated Maturities than does the related rate source page.
Floating Rate Payer 1 Spread:	Subject to any minimum or maximum rate and per-period variability permitted by the LCH Rulebook.
Floating Rate Payer 1 Reset Dates:	As the per LCH Rulebook.
Floating Rate Payer 1 Floating Rate Daycount Fraction:	As per the LCH Rulebook.
Floating Rate Payer 2:	As determined by the parties.
Floating Rate Payer 2 Payment Dates:	As per the LCH Rulebook.
Floating Rate Payer 2 Compounding Dates:	As per the LCH Rulebook.
Floating Rate Payer 2 Floating Rate Option:	As determined by the parties, subject to LCH Rulebook, which may provide a more limited list of available options than are available for a Currency than does the Definition Set.
Floating Rate Payer 2 Designated Maturity:	As per the LCH Rulebook, which may provide a more limited set of Designated Maturities than does the related rate source page.
Floating Rate Payer 2 Spread:	Subject to any minimum or maximum rate and per-period variability permitted by the LCH Rulebook.
Floating Rate Payer 2 Reset Dates:	As the per LCH Rulebook.
Floating Rate Payer 2 Floating Rate Daycount Fraction:	As per the LCH Rulebook.
Negative Interest Rates:	As per the LCH Rulebook, which may require use of a single method.
Withholding and Tax:	As per the LCH Rulebook.
Governing Law:	As per the LCH Rulebook, which may dictate the law applicable to the Transaction.

BCOM WTI Crude Oil Exotic Options

Terms and Conditions

Summary:	This covers uncleared BCOM WTI Crude Oil Exotic Options ("Exotic Options").
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards: (a) 2005 ISDA Commodity Derivatives Definitions ("Commodity Definitions"); (b) the 1998 FX and Currency Option Definitions, as amended and supplemented from time to time, including the 2005 Barrier Option Supplement to the 1998 FX and Currency Option Definitions (the "1998 Definitions"); and (c) ISDA OTC Taxonomies.
Limitations on Available Selections and Default Settings:	Each Exotic Option traded is bespoke and the terms agreed between the Buyer and Seller. All option strategies result in call options and/or put options executed with the following strategies traded as agreed between the parties: Knockout, Double Knockout, Knockin, One Touch, No Touch, Double One Touch, Double No Touch
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Commodity
ISDA OTC Base Product:	Energy
ISDA OTC Sub-Product(s):	Oil
Further Limitations:	Exotic
Terms:	
Trade Date:	The date the transaction is agreed to between the parties and becomes legally binding on the parties
Commodity:	As specified by the parties from among the Available Commodities.
Option Style:	As specified by the parties from among the Available Option Styles.
Option Type:	As specified by the parties from among the Available Option Types.
Buyer:	As specified by the parties.
Seller:	As specified by the parties.
Commodity Reference Price:	As specified by the parties from among the Available Commodity Reference Prices.

Business Day:	As specified by the parties.
Business Day Convention:	As specified by the parties.
Pricing Date(s):	As specified by the parties.
Strike Price:	As specified by the parties.
Expiration Date:	As specified by the parties.
Expiration Time:	As specified by the parities.
Latest Exercise Time:	As specified by the parties.
Automatic Exercise:	As specified by the parties.
Business Days for Exercise Date:	For American Options, as specified by the parties.
Cash Settlement:	Applicable
Settlement Dates:	As specified by the parties from among the Available Business Day Convention.
Calculation Agent:	As agreed by the parties.
Settlement Amount:	In the case of a digital or binary option, as specified by the parties.
Settlement Date:	As specified by the parties.
Valuation Date:	As specified by the parties.
Averaging Dates:	As specified by the parties.
Premium:	As specified by the parties.
Premium Payment Date:	As specified by the parties.
Barrier Event:	As specified by the parties.
Calculation Agent:	As specified by the parties.
Market Disruption Events:	Unless otherwise specified by the parties, per the Commodity Definitions.
Disruption Fallbacks:	Unless otherwise specified by the parties, per the Commodity Definitions.

Exotic Option Available Option Type

Knockout
Double Knockout
Knockin
One Touch
No Touch
Double One Touch
Double No Touch

Exotic Option Available Option Style

Style	Description	Default
American	Can be exercised on any Exercise Business Day from and including the Commencement Date to and	Yes

	including the Expiration Date.	
European	Can be exercised only on the Expiration Date.	No

Exotic Option Available Commodity Reference Prices

Abbr	Name
BCOMCL	BCOM WTI Crude Oil ER
BCOMCLC	BCOM WTI Crude Oil Capped ER

BRL CDI Deliverable and Non-Deliverable Interest Rate Swap Contracts and Physically-Settled Swaptions

Terms and Conditions

Summary:	This covers BRL CDI Deliverable and Non-Deliverable Interest Rate Swap Contracts and Physically-Settled Swaptions Thereon (the "Contracts"). Non-Deliverable Contracts are paid in USD, and Deliverable Contracts are paid in BRL.
Limitations on Available Selections and Default Settings:	The terms under which the Contracts may be traded are as specified in these terms and conditions and in the attached tables. For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest. For Business Days, the defaults shall be the locations specified. The parties may add additional locations from the Available Locations and may eliminate some or all of the other locations, so long as there is at least one location in which payment may be made. For these purposes "TARGET" is considered a location. In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default " and will apply unless the parties vary them.
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions (b) ISDA OTC Taxonomies (c) FpML Location Codes (d) the Recommended EMTA-ISDA Market Practice for BRL CDI Non-Deliverable Interest Rate Swap Transactions (Amended March 13, 2009) ("BRL CDI Best Practices") (e) the EMTA BRL/USD NDF Template dated May 17, 2006 (the "NDF Template") For convenience, certain terms are mapped to their FpML 5.5 equivalent.
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	IR Swap
ISDA OTC Sub-Product:	Exotic
Further Limitations:	None
Terms:	
Effective Date ("effectiveDate"):	The date specified by the parties, adjusted in accordance with any applicable Business Day Convention. The parties may express the unadjusted Effective Date as a number of Business Days or Banking Days from the Trade Date ("relativeEffectiveDate").
Effective Date Business Days:	As specified by the parties from among the Available Business Days.

Effective Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Termination Date ("terminationDate"):	The date specified by the parties, adjusted in accordance with any applicable Business Day Convention. The parties may express the unadjusted Termination Date as a number of days, months or years from the Effective Date ("relativeTerminationDate").
Termination Date Business Days:	In the case of a Non-Deliverable Contract, USNY and the BR Business Day selected by the parties, unless there is an Unscheduled Holiday (as defined in the NDF Template) following the Trade Date, in which case USNY only. In the case of a Deliverable Contract, the BR Business Day selected by the parties.
Termination Date Business Day Convention:	Following
Fx Factor:	In the case of a Non-Deliverable Contract, rate determined in accordance with the NDF Template, treating the Business Day preceding the day of calculation of the relevant Fixed Amount or Floating Amount as the "Valuation Date" thereunder. (Under the NDF Template, this will result in use of the BRL PTAX (BRL09) rate in the first instance.) In the case of a Deliverable Contract, 1.0.
Fixed Amount:	
Fixed Rate Payer ("payerPartyReference"):	As specified by the parties.
Notional Amount ("notionalAmount"):	The Trade Date Present Value Notional Amount specified by the parties. If the parties do not specify a Notional Amount or a Trade Date Present Value Notional Amount but specify a Termination Date Future Value Notional Amount, then the Notional Amount will be the Trade Date present value of the Termination Date Future Value Notional Amount discounted at the Fixed Rate.
Future Value Notional Amount:	An amount in BRL as specified by the parties (or determined based on the Trade Date Present Value Notional Amount specified by them), subject to the Minimum Notional Amount and Increment specified below.
Trade Date Present Value Notional Amount:	An amount in BRL as specified by the parties; such amount shall be subject to the Minimum Notional Amount and Increment implied by the Future Value Notional Amount.
Fixed Rate:	As specified by the parties.
Fixed Amount:	Notwithstanding anything to the contrary contained in the 2006 ISDA Definitions, the Fixed Amount shall equal:

$$FX\ Factor \times Notional\ Amount \times (1 + Fixed\ Rate)^{Calculation\ Days/252}$$

Calculation Days:	As defined in the BRL CDI Best Practices.
Fixed Rate Payment Dates ("unadjustedPaymentDate"):	The Termination Date.
Day Count Fraction:	1/1
Floating Amount:	
Floating Rate Payer ("payerPartyReference"):	As specified by the parties.
Currency Amount ("notionalAmount"):	Same as the Fixed Rate Payer Payment Amount.
Floating Amount:	Notwithstanding anything to the contrary contained in the 2006 ISDA Definitions, the Floating Amount shall

	equal:
	$$Notional\ Amount \times Floating\ Rate$$
Payment Dates ("unadjustedPaymentDate"):	The Termination Date.
Floating Rate:	Notwithstanding anything to the contrary contained in the 2006 ISDA Definitions, the Floating Amount shall equal:
	$$FX\ Factor \times \prod_{j=1}^{N}\left(1 + Relevant\ Rate_j\right)^{1/252}$$
	Where: N=number of Reset Dates in the Calculation Period *j*=a particular Reset Date *Relevant Rate*=the Relevant Rate for instance *j* of Reset Date
Relevant Rate:	CDI-Rate (as defined in the attachment).
Designated Maturity ('indexTenor"):	As specified by the parties from among the available tenors.
Spread:	Zero
Day Count Fraction:	1/1
Reset Dates ("resetDate"):	Each Scheduled Reset Date (as defined in the BRL CDI Best Practices).
Reset Dates Business Days:	As specified by the parties from among the Available BR Business Days.
Floating Rate Payment Dates:	The Termination Date.
Calculation Agent:	As agreed by the parties.
Swaption Terms:	
Option Style:	European
Seller:	As specified by the parties.
Buyer:	As specified by the parties.
Seller's Agent:	As specified by the parties.
Premium:	In the case of a Non-Deliverable Contract, an amount in USD specified by the parties. In the case of a Deliverable Contract, an amount in USD specified by the parties.
Premium Payment Date:	As specified by the parties.
Business Day Convention for Premium Payment Dates:	Following
Business Days for Payments:	In the case of a Non-Deliverable Contract, USNY and the BR Business Day selected by the parties, unless there is an Unscheduled Holiday (as defined in the NDF Template) following the Trade Date, in which case USNY only. In the case of a Deliverable Contract, the BR Business Day selected by the parties.
Exercise Business Days:	As specified by the parties from among the BR Business Days.
Swaption Procedure for Exercise:	
General:	The parties may enter into swaptions with respect to which a BRL CDI Swap is the Underlying Swap Transaction.
Expiration Date:	As specified by the parties.
Expiration Time:	As specified by the parties.
Partial Exercise:	As specified by the parties.
Minimum Notional Amount:	As specified by the parties and expressed as Termination Date Future Value Notional Amount.

Maximum Notional Amount:	As specified by the parties and expressed as Termination Date Future Value Notional Amount.
Integral Multiple:	As specified by the parties and expressed as Termination Date Future Value Notional Amount.
Automatic Exercise:	As specified by the parties.
Threshold:	As specified by the parties if Automatic Exercise is applicable.
Fallback Exercise:	As specified by the parties (if required).
Swaption Settlement Terms:	
Physical Settlement:	Applicable

BRL CDI Currencies and Required Business Days

Three Letter Currency Code (ISDA/ISO)	Currency Name (ISDA)	Basic Business Day Locations For Currency (FpML Codes)
USD	United States Dollars	USNY
BRL	Brazilian Reai	Any of BR{SP, RJ, BR} and not otherwise declared a financial market holiday by the BM&F

BRL CDI Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
No Adjustment
Preceding
FRN Convention/Eurodollar Convention

BRL CDI Floating Rate Options

BRL-CDI-CETIP:	For any Reset Date, the Overnight Brazilian Interbank Deposit Rate Annualized, known as the average ("Media") of the DIOVER- EXTRA Group as published by CETIP (*Câmara de Custódia e Liquidação*) (the "Overnight CDI Rate") for such date; provided that (i) such rate is published not later than 12:00 p.m. on the Brazil Business Day next following such Reset Date and (ii) any adjustments made by CETIP to such rate at any time later than the end of the business day on such Reset Date shall not be taken into account.
	If for any Reset Date there is no published Overnight CDI Rate (including as a result of the proviso above), CDI for the relevant Reset Date will be the overnight deposit rate published for such date by the BM&F in accordance with its rules (see http://www.bmf.com.br/portal/pages/boletim1/bd_manual/indicadoreFinanceiros1.asp, or any successor page). If the BM&F does not publish such a rate for such date, CDI for the relevant Reset Date shall be determined jointly by the parties. If the parties do not agree on a determination of such rate within one Brazil Business Day following the relevant Reset Date, CDI shall be determined through a CDI Reference Dealer Poll as described herein. If CDI for a Reset Date is not so determined by a CDI Reference Dealer Poll, BRL-CDI-Reference Dealers shall apply.
BRL-CDI-Reference Dealers:	If applicable for a Reset Date as set forth above, the Calculation

	Agent shall conduct up to four dealer polls commencing on the Brazil Business Day following the relevant Reset Date, in each case by requesting each of the CDI Reference Dealers to provide a quotation of the CDI. If at least four such quotations are obtained from CDI Reference Dealers in any such poll, the highest and lowest quotations will be disregarded and CDI for the relevant Reset Date will equal the arithmetic mean of the remaining quotations. If fewer than four such quotations are obtained from a poll, the Calculation Agent shall conduct additional such polls until four such quotations are obtained in any poll; provided that the Calculation Agent shall not conduct more than four polls in the aggregate (with not more than two polls on any day and with such polls conducted over not more than two Brazil Business Days). If four quotations are not obtained from any of such four polls, CDI shall CDI shall not be determined by a CDI Reference Dealer Poll.
CDI Reference Dealers:	At least six and not more than eight leading onshore dealers in the CDI market selected by the Calculation Agent.

BRL CDI Notionals

Currency	Minimum (expressed as Termination Date Future Value Notional Amount)	Increment (expressed as Termination Date Future Value Notional Amount)	Maximum	Default
BRL (Termination Date Future Value Notional Amount)	BRL 5,000,000	BRL 5,000,000	N/A	N/A
BRL (Trade Date Present Value Notional Amount)	As implied by Termination Date Future Value Notional Amount			
USD	As implied by BRL Termination Date Future Value Notional Amount			

Bullion Options

Terms and Conditions

Summary:	This covers uncleared bullion options ("Bullion Options").
Limitations on Available Selections and Default Settings:	The terms under which Bullion Options may be traded are shown below and in the attached tables.
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards: 2000 ISDA Definitions 2005 ISDA Commodity Derivatives Definitions ("Commodity Definitions"), including Sub-Annex B thereto.
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Commodity
ISDA OTC Base Product:	Metals
ISDA OTC Sub-Product:	Precious
ISDA OTC Transaction type:	Option
ISDA OTC Settlement type:	Cash or Physical
Further Limitations:	None
Terms:	
Trade Date:	As agreed by the parties.
Bullion:	As specified by the parties from among the Available Bullion.
Number of Ounces:	As specified by the parties. For any type of Bullion, the meaning of "Ounce" will be as specified for that Bullion in the list of Available Bullion unless otherwise agreed by the parties.
Bullion Option Style:	As specified by the parties from among the Available Bullion Option Styles.
Bullion Option Type:	As specified by the parties from among the Available Bullion Option Types.
Bullion Option Seller:	As specified by the parties.
Bullion Option Buyer:	As specified by the parties.
Bullion Strike Price:	As specified by the parties as a number of units of the one of the Available Currencies.
Bullion Premium:	As specified by the parties as a number of units of the one of the Available Currencies.
Bullion Premium Payment Date:	As specified by the parties.
Bullion Premium Payment Date Business Days	Per the Available Currencies, plus such additional Business Days as the parties specify.
Bullion Premium Payment Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions or otherwise per the Commodity Definitions.
Bullion Business Day:	Shall have the meaning specified in the Commodity Definitions, save that the reference to "New York" therein shall be deemed to be a reference to the relevant financial center for the Applicable Currency in which the Bullion Strike Price is denominated.
Method of Averaging:	For Asian Options, as specified by the parties or otherwise per the Commodity Definitions.
Procedure for Exercise:	

Bullion Exercise Period:	For an American Style Bullion Option, the period of days and the times on such days specified by the parties. For any other Bullion Option Style, the times on the Expiration Date or Potential Exercise Date specified by the parties.
Bullion Potential Exercise Dates:	For a Bermuda Style Bullion Option, the days specified by the parties.
Bullion Expiration Date:	As specified by the parties.
Bullion Expiration Time:	For a European Style Bullion Option, as specified by the parties.
Bullion Settlement Date:	In accordance with Section 10.4(b)(xvii) of the Commodity Definitions, unless specified by the parties.
Seller's Notice Information:	As specified by the Seller.
Automatic Exercise:	Applicable, unless otherwise specified by the parties.
In-the-Moniness for Automatic Exercise:	In the case of a Bullion Option for which Automatic Exercise is, or is deemed to be, applicable, and to which Settlement by Delivery is applicable, one percent of the Bullion Strike Price (as specified in Section 10.4(c)(ii)(B)(x) of the Commodity Definitions) or such other amount as specified by the parties.
Price Source for Automatic Exercise:	In the case of a Bullion Option for which Automatic Exercise is, or is deemed to be, applicable, and to which Settlement by Delivery is applicable, the Seller's bid or offer price (as specified in Section 10.4(c)(ii)(B) of the Commodity Definitions) unless otherwise specified by the parties.
Written Confirmation:	As specified by the parties.
Settlement:	As specified by the parties from among the Available Settlement Types; *provided, however,* that Cash Settlement will only be available for Available Currencies for which it is specified as such.
Additional Provisions for Tax:	None, unless specified by the parties in accordance with Section 10.11 of the Commodity Definitions.
Market Disruption:	
Market Disruption Events:	Unless otherwise specified by the parties, per the Commodity Definitions.
Additional Market Disruption Events:	As specified by the parties.
Disruption Fallbacks:	Unless otherwise specified by the parties, per the Commodity Definitions.
Fallback Reference Price:	None, unless specified by the parties.
Maximum Days of Disruption:	Unless otherwise specified by the parties, per the Commodity Definitions.
Provisions Relating to Cash Settlement:	
Commodity Reference Price:	As specified by the parties from among the Available Commodity Reference Price.
Bullion Transaction Settlement Date:	As specified by the parties.
Provisions Relating to Settlement by Delivery:	
Delivery Location:	Per the Delivery Loco specified in the Available Bullion below.
Consequences of Bullion Settlement Disruption Events:	Cancellation and Payment unless the parties agree that Negotiation is applicable.
Miscellaneous:	
Discharge and Termination:	Section 10.4(c)(iv) of the Commodity Definitions will apply if specified by the parties, unless the Bullion Option Transaction is an Allocated Transaction.

Novation Netting:	For Bullion Options subject to Settlement by Delivery and is not an Allocated Transaction, as agreed by the parties on a "Type of Obligation" or "Matched Pair" basis.
Calculation Agent:	As agreed by the parties.

Bullion Option Available Currencies and Required Business Days

Three Letter Currency Code (ISDA/ISO)	Currency Name (ISDA)	Basic Business Day Locations For Currency (FpML Codes)	Available Settlement Type
AUD	Australian Dollar	AUSY	Physical Only
CHF	Swiss Franc	CHZU	Physical Only
EUR	Euro	EUTA	Cash or Physical
GBP	Sterling	GBLO	Cash or Physical
JPY	Japanese Yen	JATO	Physical Only
USD	United States Dollars	USNY	Cash or Physical

Bullion Options Available Bullion Business Day Conventions

ISDA Name
Following
Modified/Modified Following
Nearest
Preceding

Bullion Option Available Bullion Option Style

ISDA Name
American
European
Bermuda

Bullion Option Available Bullion Option Type

ISDA Name
Bullion Put Option
Bullion Call Option
Bermuda

Bullion Options Available Bullion

Metal	Ounce	Delivery Loco/Rules
Gold	Fine troy ounce	London/LBMA
Palladium	Troy ounce	Zurich/LPPM or London/LPPM
Platinum	Troy ounce	Zurich/LPPM or London/LPPM
Silver	Troy ounce	London/LBMA

The following Commodity Reference Prices are as defined in Sub-Annex A to the Commodity Definitions.

ISDA Definition
GOLD-A.M. FIX
GOLD-P.M. FIX
PALLADIUM-A.M. FIX

PALLADIUM-P.M. FIX
PLATINUM-A.M. FIX
PLATINUM-P.M. FIX
SILVER-FIX

For any Available Currency other than USD and any Bullion Option to which Cash Settlement is applicable, the Commodity Reference Price shall be per Sub-Annex A, save that the reference to U.S. Dollars shall be replaced by a reference to the relevant Available Currency.

CDS – ABX Indices (Broad Based) Contracts

Terms and Conditions

Summary:	This covers credit default swaps on broad-based ABX indices ("CDS – ABX Indices (Broad Based) Contracts").
Limitations on Available Selections and Default Settings:	The terms under which CDS – ABX Indices (Broad Based) Contracts may be traded are shown below or in the attached table(s) or the Relevant Annexes promulgated by the index sponsor and referenced below or in the attached table(s), as such Relevant Annexes may be amended from time to time by the Index Sponsor. **NO ABX INDEX WILL BE TRADED ON THE SEF ONCE IT HAS CEASED TO BE A BROAD BASED INDEX UNDER CFTC REGULATIONS.**
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards: (a) 2003 ISDA Credit Derivatives Definitions, as published by the International Swaps and Derivatives Association, Inc. (the "Credit Derivatives Definitions"), NOT including supplements thereto; and (b) the ABX Transactions Standard Terms Supplement, as published by CDS IndexCo LLC on July 19, 2006 (the "ABX Standard Terms").
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Credit
ISDA OTC Base Product:	Index
ISDA OTC Sub-Product:	ABX
ISDA OTC Transaction type:	ABX.HE
Further Limitations:	None
Terms:	
Index:	The ABX Index selected by the parties from among the Available ABX Indices. **NO ABX INDEX WILL BE TRADED ON THE SEF ONCE IT HAS CEASED TO BE A BROAD BASED INDEX UNDER CFTC REGULATIONS.**
Annex Date:	As specified for the applicable Index on the list of Available ABX Indices.
Trade Date:	As agreed by the parties.
Effective Date:	The Trade Date (unless otherwise specified by the parties).
Scheduled Termination Date:	The "Legal Final Maturity Date of the Index" specified in the Relevant Annex.
Floating Rate Payer:	As specified by the parties.
Fixed Rate Payer:	As specified by the parties.
Aggregate Floating Rate Payer Calculation Amount:	An amount is USD specified by the parties.
Fixed Rate:	A number of basis points equal to the "Applicable Coupon" as specified for the applicable Index on the Relevant Annex.
Initial Payment Payer:	As selected by the parties.
Initial Payment Amount:	As specified by the parties. Notwithstanding anything to

	the contrary contained in the ABX Standard Terms, the Initial Payment Amount shall be paid by the Initial Payment Payer on the date that is three Business Days following the Trade Date, unless otherwise specified by the parties.

Available ABX Indices for CDS - ABX Indices (Broad Based) Contracts

Index	Relevant Annex
ABX.HE.A.06-1	http://www.markit.com/assets/en/docs/products/data/indices/credit-index-annexes/ABX.HE.A.06-1.pdf
ABX.HE.AA.06-1	http://www.markit.com/assets/en/docs/products/data/indices/credit-index-annexes/ABX.HE.AA.06-1.pdf
ABX.HE.AAA.06-1	http://www.markit.com/assets/en/docs/products/data/indices/credit-index-annexes/ABX.HE.AAA.06-1.pdf
ABX.HE.AA.06-2	http://www.markit.com/assets/en/docs/products/data/indices/credit-index-annexes/ABX.HE.AA.06-2.pdf
ABX.HE.AAA.06-2	http://www.markit.com/assets/en/docs/products/data/indices/credit-index-annexes/ABX.HE.AAA.06-2.pdf
ABX.HE.AAA.07-1	http://www.markit.com/assets/en/docs/products/data/indices/credit-index-annexes/ABX.HE.AAA.07-1.pdf
ABX.HE.AAA.07-2	http://www.markit.com/assets/en/docs/products/data/indices/credit-index-annexes/ABX.HE.AAA.07-2.pdf
ABX.HE.PENAAA.06-2	http://www.markit.com/assets/en/docs/products/data/indices/credit-index-annexes/ABX.HE.PENAAA.06-2.pdf
ABX.HE.PENAAA.07-1	http://www.markit.com/assets/en/docs/products/data/indices/credit-index-annexes/ABX.HE.PENAAA.07-1.pdf
ABX.HE.PENAAA.07-2	http://www.markit.com/assets/en/docs/products/data/indices/credit-index-annexes/ABX.HE.PENAAA.07-2.pdf

NO ABX INDEX WILL BE TRADED ON THE SEF ONCE IT HAS CEASED TO BE A BROAD BASED INDEX UNDER CFTC REGULATIONS.

CDS Index Contract – Emerging Markets Swaps and Swaptions

Terms and Conditions

Summary:	This covers "CDS Index Contract – Emerging Markets Swaps and Swaptions" contracts – *i.e.*, an agreement to buy or sell protection on a broad-based basket of emerging markets sovereign entities.
Index:	CDX.EM: Series 12 through current, so long as such Index is not a narrow-based Index.
Currency:	USD
Quoting Convention and Minimum Increment:	As agreed by counterparties.
Minimum Size:	As agreed by counterparties.
Trading Conventions:	Buy = Buy Protection, the buyer of protection pays a premium to the seller in case of a credit event occurring. Credit events include Bankruptcy and Failure to Pay. Sell = Sell Protection, the seller of protection receives the premium payments from the protection buyer. The Seller owns the credit risk of the instrument. Investment Grade indices are traded on spread.
Swap Conventions:	Fixed coupon payments are calculated at a spread of 500 bps and exchanged on a quarterly basis.
Swap Tenor:	As agreed by the parties, subject to Applicable Law.
Effective Date:	The date on which parties begin calculating accrued obligations such as fixed payments. Also known as the start date of the swap.
Maturity Date:	The final date on which the obligations no longer accrue and the final payment occurs.
Trade Types:	The following swap types may be executed on tpSEF Inc.: • Outrights • Roll Trades • Curve Trades
Settlement:	Contingent payment - Payments related to credit event settlement will be determined pursuant to the 2009 ISDA Credit Derivatives Determination Committees and Auction Settlement Supplement (*i.e.*, the Big Bang and Little Bang Protocols). Fixed Quarterly cash payments - reflected in basis points and paid by the protection buyer to the protection seller. Upfront payment - The upfront payment is a portion of the payments, expressed in percentage points of the notional, which is present valued and paid immediately to the seller.
Swaptions on the Above:	
Swaptions:	The SEF is also listing Physically-Settled Swaptions on the Index on the terms described herein.
Swaption Option Style:	European; the Swaptions may be exercised only on expiration.
Swaption Tenor:	The tenor of the Swaptions will be selected by the parties and will be no shorter than three months and no longer than three months less than the Swap Tenor.
Settlement:	The Swaption will be Physically Settled and, if exercised, will result in the parties entering into a swap

	on the Index on the terms described herein.
ISDA Definitions (2003 v. 2014 Credit Derivatives Definitions):	
2003 Definitions:	ISDA has published 2014 Credit Derivatives Definitions, which alter the treatment accorded certain events, particularly as relates to sovereigns and financials and certain "orphan" CDS (Reference Entities with no deliverable obligations).
Index Sponsor:	Markit, which sponsors the Index, has published information on treatment of both legacy and future indices. The parties should consult Markit's documentation to determine the exact treatment. It is the SEF's understanding that, in general, all CDS index trades will convert to the 2014 Definitions, with individual components being excluded if they would be impacted by the differences between the two.
Cleared Transactions:	Transactions intended to be cleared will use the Definitions required by the relevant DCO selected by the parties. The parties should consult the relevant DCO's documentation to determine the exact treatment. It is the SEFs understanding that the DCOs will be converting all trades to the 2014 definitions, with individual component excluded as describe above.
Choice of Definitions:	The parties can elect which Definitions to use as part of their Confirmation process. However, this may limit clearability and result in creation of a bespoke Index transaction.

CDS Index Contract – European Crossover 5Y Swaps and Swaptions

Terms and Conditions

Summary:	This covers "CDS Index Contract – European Crossover 5Y Swaps and Swaptions". The European Crossover index comprises 50 equally weighted credit default swaps on the most liquid sub-investment grade European corporate entities.
Index:	ITRAXX.EUROPE CROSSOVER: Series 10 to current.
Currency:	EUR
Quoting Convention and Minimum Increment:	As agreed by counterparties.
Minimum Size:	As agreed by counterparties.
Trading Conventions:	Buy = Buy Protection, the buyer of protection pays a premium to the seller in case of a credit event occurring. Sell = Sell Protection, the seller of protection receives the premium payments from the protection buyer. The Seller owns the credit risk of the instrument.
Swap Conventions:	European crossover indices are traded on spread. Fixed coupon payments are calculated at a spread of 500 bps and exchanged on a quarterly basis.
Swap Tenor:	5Y
Effective Date:	The date on which parties begin calculating accrued obligations such as fixed payments. Also known as the start date of the swap.
Maturity Date:	The final date on which the obligations no longer accrue and the final payment occurs.
Trade Types:	The following swap types may be executed on the tpSEF Inc.: • Outrights • Roll Trades • Curve Trades
Settlement:	Contingent payment - Payments related to credit event settlement will be determined pursuant to the 2009 ISDA Credit Derivatives Determination Committees and Auction Settlement Supplement, (*i.e.*, the Big Bang Protocol). Fixed Quarterly cash payments - reflected in basis points and paid by the protection buyer to the protection seller. Upfront fee payment - The upfront fee is a portion of the payments, expressed in percentage points of the notional, which is present valued and paid immediately to the seller.
Swaptions on the Above:	
Swaptions:	The SEF is also listing Physically-Settled Swaptions on the Index on the terms described herein.
Swaption Option Style:	European; the Swaptions may be exercised only on expiration.
Swaption Tenor:	The tenor of the Swaptions will be selected by the parties and will be no shorter than three months and no longer than three months less than the Swap Tenor.
Settlement:	The Swaption will be Physically Settled and, if exercised, will result in the parties entering into a swap on the Index on the terms described herein.

ISDA Definitions (2003 v. 2014 Credit Derivatives Definitions):	
2003 Definitions:	ISDA has published 2014 Credit Derivatives Definitions, which alter the treatment accorded certain events, particularly as relates to sovereigns and financials and certain "orphan" CDS (Reference Entities with no deliverable obligations).
Index Sponsor:	Markit, which sponsors the Index, has published information on treatment of both legacy and future indices. The parties should consult Markit's documentation to determine the exact treatment. It is the SEF's understanding that, in general, all CDS index trades will convert to the 2014 Definitions, with individual components being excluded if they would be impacted by the differences between the two.
Cleared Transactions:	Transactions intended to be cleared will use the Definitions required by the relevant DCO selected by the parties. The parties should consult the relevant DCO's documentation to determine the exact treatment. It is the SEFs understanding that the DCOs will be converting all trades to the 2014 definitions, with individual component excluded as describe above.
Choice of Definitions:	The parties can elect which Definitions to use as part of their Confirmation process. However, this may limit clearability and result in creation of a bespoke Index transaction.

CDS Index Contract – European HiVol 5Y Swaps and Swaptions

Terms and Conditions

Summary:	This covers "CDS Index Contract – European HiVol 5Y Swaps and Swaptions" – *i.e.*, an agreement to buy or sell protection on a basket comprised of 30 equally weighted credit default swaps on the widest spread non-financial European corporate entities.
Index:	ITRAXX.EUROPE HIVOL: Series 10 to current.
Currency:	EUR
Quoting Convention and Minimum Increment:	As agreed by counterparties.
Minimum Size:	As agreed by counterparties.
Trading Conventions:	Buy = Buy Protection, the buyer of protection pays a premium to the seller in case of a credit event occurring. Sell = Sell Protection, the seller of protection receives the premium payments from the protection buyer. The Seller owns the credit risk of the instrument.
Swap Conventions:	European crossover indices are traded on spread. Fixed coupon payments are calculated at a spread of 100 bps and exchanged on a quarterly basis.
Swap Tenor:	5Y
Effective Date:	The date on which parties begin calculating accrued obligations such as fixed payments. Also known as the start date of the swap.
Maturity Date:	The final date on which the obligations no longer accrue and the final payment occurs.
Trade Types:	The following swap types may be executed on the tpSEF Inc.: • Outrights • Roll Trades • Curve Trades
Settlement:	Contingent payment - Payments related to credit event settlement will be determined pursuant to the 2009 ISDA Credit Derivatives Determination Committees and Auction Settlement Supplement, (*i.e.*, the Big Bang Protocol). Fixed Quarterly cash payments - reflected in basis points and paid by the protection buyer to the protection seller. Upfront fee payment - The upfront fee is a portion of the payments, expressed in percentage points of the notional, which is present valued and paid immediately to the seller.
Swaptions on the Above:	
Swaptions:	The SEF is also listing Physically-Settled Swaptions on the Index on the terms described herein.
Swaption Option Style:	European; the Swaptions may be exercised only on expiration.
Swaption Tenor:	The tenor of the Swaptions will be selected by the parties and will be no shorter than three months and no longer than three months less than the Swap Tenor.
Settlement:	The Swaption will be Physically Settled and, if exercised, will result in the parties entering into a swap on the Index on the terms described herein.

ISDA Definitions (2003 v. 2014 Credit Derivatives Definitions):	
2003 Definitions:	ISDA has published 2014 Credit Derivatives Definitions, which alter the treatment accorded certain events, particularly as relates to sovereigns and financials and certain "orphan" CDS (Reference Entities with no deliverable obligations).
Index Sponsor:	Markit, which sponsors the Index, has published information on treatment of both legacy and future indices. The parties should consult Markit's documentation to determine the exact treatment. It is the SEF's understanding that, in general, all CDS index trades will convert to the 2014 Definitions, with individual components being excluded if they would be impacted by the differences between the two.
Cleared Transactions:	Transactions intended to be cleared will use the Definitions required by the relevant DCO selected by the parties. The parties should consult the relevant DCO's documentation to determine the exact treatment. It is the SEFs understanding that the DCOs will be converting all trades to the 2014 definitions, with individual component excluded as describe above.
Choice of Definitions:	The parties can elect which Definitions to use as part of their Confirmation process. However, this may limit clearability and result in creation of a bespoke Index transaction.

CDS Index Contract – European IG 5Y Swaps and Swaptions

Terms and Conditions

Summary:	This covers "CDS Index Contract – European IG 5Y Swaps and Swaptions" – *i.e.*, an agreement to buy or sell protection on a basket of liquid European based entities with an investment grade credit rating.
Index:	ITRAXX.EUROPE: Series 10 to current.
Currency:	EUR
Quoting Convention and Minimum Increment:	As agreed by counterparties.
Minimum Size:	As agreed by counterparties.
Trading Conventions:	Buy = Buy Protection, the buyer of protection pays a premium to the seller in case of a credit event occurring. Sell = Sell Protection, the seller of protection receives the premium payments from the protection buyer. The Seller owns the credit risk of the instrument.
Swap Conventions:	European IG indices are traded on spread. Fixed coupon payments are calculated at a spread of 100 bps and exchanged on a quarterly basis.
Swap Tenor:	5Y
Effective Date:	The date on which parties begin calculating accrued obligations such as fixed payments. Also known as the start date of the swap.
Maturity Date:	The final date on which the obligations no longer accrue and the final payment occurs.
Trade Types:	The following swap types may be executed on the tpSEF Inc.: • Outrights • Roll Trades • Curve Trades
Settlement:	Contingent payment - Payments related to credit event settlement will be determined pursuant to the 2009 ISDA Credit Derivatives Determination Committees and Auction Settlement Supplement, (*i.e.*, the Big Bang Protocol). Fixed Quarterly cash payments - reflected in basis points and paid by the protection buyer to the protection seller. Upfront fee payment - The upfront fee is a portion of the payments, expressed in percentage points of the notional, which is present valued and paid immediately to the seller.
Swaptions on the Above:	
Swaptions:	The SEF is also listing Physically-Settled Swaptions on the Index on the terms described herein.
Swaption Option Style:	European; the Swaptions may be exercised only on expiration.
Swaption Tenor:	The tenor of the Swaptions will be selected by the parties and will be no shorter than three months and no longer than three months less than the Swap Tenor.
Settlement:	The Swaption will be Physically Settled and, if exercised, will result in the parties entering into a swap on the Index on the terms described herein.

ISDA Definitions (2003 v. 2014 Credit Derivatives Definitions):	
2003 Definitions:	ISDA has published 2014 Credit Derivatives Definitions, which alter the treatment accorded certain events, particularly as relates to sovereigns and financials and certain "orphan" CDS (Reference Entities with no deliverable obligations).
Index Sponsor:	Markit, which sponsors the Index, has published information on treatment of both legacy and future indices. The parties should consult Markit's documentation to determine the exact treatment. It is the SEF's understanding that, in general, all CDS index trades will convert to the 2014 Definitions, with individual components being excluded if they would be impacted by the differences between the two.
Cleared Transactions:	Transactions intended to be cleared will use the Definitions required by the relevant DCO selected by the parties. The parties should consult the relevant DCO's documentation to determine the exact treatment. It is the SEFs understanding that the DCOs will be converting all trades to the 2014 definitions, with individual component excluded as describe above.
Choice of Definitions:	The parties can elect which Definitions to use as part of their Confirmation process. However, this may limit clearability and result in creation of a bespoke Index transaction.

CDS Index Contract – European IG 10Y Swaps and Swaptions

Terms and Conditions

Summary:	This covers "CDS Index Contract – European IG 10Y Swaps and Swaptions" – *i.e.*, an agreement to buy or sell protection on a basket of liquid European based entities with an investment grade credit rating.
Index:	ITRAXX.EUROPE: Series 7 to current.
Currency:	EUR
Quoting Convention and Minimum Increment:	As agreed by counterparties.
Minimum Size:	As agreed by counterparties.
Trading Conventions:	Buy = Buy Protection, the buyer of protection pays a premium to the seller in case of a credit event occurring. Sell = Sell Protection, the seller of protection receives the premium payments from the protection buyer. The Seller owns the credit risk of the instrument.
Swap Conventions:	European IG indices are traded on spread. Fixed coupon payments are calculated at a spread of 100 bps and exchanged on a quarterly basis.
Swap Tenor:	10Y
Effective Date:	The date on which parties begin calculating accrued obligations such as fixed payments. Also known as the start date of the swap.
Maturity Date:	The final date on which the obligations no longer accrue and the final payment occurs.
Trade Types:	The following swap types may be executed on the tpSEF Inc.: • Outrights • Roll Trades • Curve Trades
Settlement:	Contingent payment - Payments related to credit event settlement will be determined pursuant to the 2009 ISDA Credit Derivatives Determination Committees and Auction Settlement Supplement, (*i.e.*, the Big Bang Protocol). Fixed Quarterly cash payments - reflected in basis points and paid by the protection buyer to the protection seller. Upfront fee payment - The upfront fee is a portion of the payments, expressed in percentage points of the notional, which is present valued and paid immediately to the seller.
Swaptions on the Above:	
Swaptions:	The SEF is also listing Physically-Settled Swaptions on the Index on the terms described herein.
Swaption Option Style:	European; the Swaptions may be exercised only on expiration.
Swaption Tenor:	The tenor of the Swaptions will be selected by the parties and will be no shorter than three months and no longer than three months less than the Swap Tenor.

Settlement:	The Swaption will be Physically Settled and, if exercised, will result in the parties entering into a swap on the Index on the terms described herein.
ISDA Definitions (2003 v. 2014 Credit Derivatives Definitions):	
2003 Definitions:	ISDA has published 2014 Credit Derivatives Definitions, which alter the treatment accorded certain events, particularly as relates to sovereigns and financials and certain "orphan" CDS (Reference Entities with no deliverable obligations).
Index Sponsor:	Markit, which sponsors the Index, has published information on treatment of both legacy and future indices. The parties should consult Markit's documentation to determine the exact treatment. It is the SEF's understanding that, in general, all CDS index trades will convert to the 2014 Definitions, with individual components being excluded if they would be impacted by the differences between the two.
Cleared Transactions:	Transactions intended to be cleared will use the Definitions required by the relevant DCO selected by the parties. The parties should consult the relevant DCO's documentation to determine the exact treatment. It is the SEFs understanding that the DCOs will be converting all trades to the 2014 definitions, with individual component excluded as describe above.
Choice of Definitions:	The parties can elect which Definitions to use as part of their Confirmation process. However, this may limit clearability and result in creation of a bespoke Index transaction.

CDS Index Contract – North America Investment Grade and High Yield Swaps and Swaptions

Terms and Conditions

Contract Overview:	An agreement to buy or sell protection on a basket of liquid North America based entities with a high yield credit rating (CDX.NA.HY, CDX.NA.HY.B and CDX.NA.HY.BB) or an investment grade credit rating (CDX.NA.IG).
Index:	CDX.NA.HY: Series 8 to current.
	CDX.NA.HY.B: Series 8 to current.
	CDX.NA.HY.BB: Series 8 to current.
	CDX.NA.IG: Series 8 to current.
Currency:	USD
Quoting Convention and Minimum Increment:	As agreed by counterparties.
Minimum Size:	As agreed by counterparties.
Trading Conventions:	Buy = Buy Protection, the buyer of protection pays a premium to the seller in case of a credit event occurring. Credit events include Bankruptcy, Failure to Pay and Restructuring.
	Sell = Sell Protection, the seller of protection receives the premium payments from the protection buyer. The Seller owns the credit risk of the instrument.
	High Yield indices such as the CDX.NA.HY are traded on price.
	Investment Grade indices such as the CDX.NA.IG are traded on spread.
Swap Conventions:	For CDX.NA.HY, CDX.NA.HY.B and CDX.NA.HY.BB, fixed coupon payments are calculated at a spread of 500 bps and exchanged on a quarterly basis.
	For CDX.NA.IG, fixed coupon payments are calculated at a spread of 100 bps and exchanged on a quarterly basis.
Swap Tenor:	3Y, 5Y, 7Y and 10Y or as otherwise agreed by the parties.
Tranching:	Transactions may have only one tranche, where all losses are allocated to the protection seller, starting with the first dollar of loss and ending only when the entire notional of the transaction has been exhausted or the Transaction itself expires.
	Transactions may also be tranched in a way in which losses are allocated to the protection seller only after a certain amount of losses have occurred on the Index (the "attachment point") and cease being allocated to the protection seller after a certain additional amount of losses have occurred on the Index (the "detachment

	point").	
	In the case of tranched transactions in the CDX.NA.HY, CDX.NA.HY.B or CDX.NA.HY.BB, the tranches include:	
	Attachment Point	**Detachment Point**
	0	10%
	0	15%
	10%	15%
	15%	25%
	25%	35%
	35%	100%
	In the case of tranched transactions in the CDX.NA.IG, the tranches include:	
	Attachment Point	**Detachment Point**
	0	3%
	3%	7%
	7%	10%
	7%	15%
	10%	15%
	15%	30%
	15%	100%
	In addition to the customary tranches enumerated above, the parties may agree to custom attachment and detachment points.	
Effective Date:	The date on which parties begin calculating accrued obligations such as fixed payments. Also known as the start date of the swap.	
Maturity Date:	The final date on which the obligations no longer accrue and the final payment occurs.	
Trade Types:	The following swap types may be executed on the SEF: • Outrights • Roll Trades • Curve Trades	
Settlement:	Contingent payment - Payments related to credit event settlement will be determined pursuant to the relevant ISDA Definitions (see below). Fixed Quarterly cash payments - reflected in basis points and paid by the protection buyer to the protection seller. Upfront fee payment - The upfront fee is a portion of the payments, expressed in percentage points of the notional, which is present valued and paid immediately	

	to the seller.
Swaptions on the Above	
Swaptions:	The SEF is also listing Physically-Settled Swaptions on each of the CDX.NA.HY, CDX.NA.HY.B, CDX.NA.HY.BB and CDX.NA.IG on the terms described herein.
Swaption Option Style:	European; the Swaptions may be exercised only on expiration.
Swaption Tenor:	The tenor of the Swaptions will be selected by the parties and will be no shorter than three months and no longer than three months less than the Swap Tenor.
Settlement:	The Swaption will be Physically Settled and, if exercised, will result in the parties entering into a swap on the Index on the terms described herein.
Tranching:	Swaptions may be written on tranched or untranched transactions.
ISDA Definitions (2003 v. 2014 Credit Derivatives Definitions)	
2014/2003 Definitions:	ISDA has published 2014 Credit Derivatives Definitions, which alter the treatment accorded certain events, particularly as relates to sovereigns and financials and certain "orphan" CDS (Reference Entities with no deliverable obligations).
Index Sponsor:	IHS Markit Ltd, which sponsors the Index, has published information on treatment of both legacy and future indices. The parties should consult IHS Markit Ltd's documentation to determine the exact treatment. It is the SEF's understanding that, in general, all CDS index trades will convert to the 2014 Definitions, with individual components being excluded if they would be impacted by the differences between the two.
Cleared Transactions:	Transactions intended to be cleared will use the Definitions required by the relevant DCO selected by the parties. The parties should consult the relevant DCO's documentation to determine the exact treatment. It is the SEFs understanding that the DCOs will be converting all trades to the 2014 definitions, with individual component excluded as describe above.
Choice of Definitions:	The parties can elect which Definitions to use as part of their Confirmation process. However, this may limit clearability and result in creation of a bespoke Index transaction.

CDS Index Contracts – CMBX

Terms and Conditions

Summary:	This covers uncleared credit default swaps on IHS Markit Ltd's "CMBX Indices" ("CDS Index Contracts – CMBX"). The terms under which CDS Index Contracts – CMBX may be traded are shown below.
Contract Overview:	An agreement to buy or sell protection on one of the IHS Markit Ltd CMBX Indices listed under the heading "Index" immediately below. Each such index is composed of twenty-five (25) equally-weighted reference obligations that are tranches of commercial mortgage-backed securities offerings that meet the relevant eligibility criteria published by IHS Markit Ltd from time to time.
Index:	CMBX.NA.AAA: Series 6 to current.
	CMBX.NA.AS: Series 6 to current.
	CMBX.NA.AA: Series 6 to current.
	CMBX.NA.A: Series 6 to current.
	CMBX.NA.BBB-: Series 6 to current.
	CMBX.NA.BB: Series 6 to current.
Currency:	USD
Quoting Convention and Minimum Increment:	As agreed by counterparties.
Minimum Size:	As agreed by counterparties.
Trading Conventions:	Buy = Buy Protection, the buyer of protection pays a premium to the seller and receives a payment from the seller of protection in the case of a credit event occurring.
	Sell = Sell Protection, the seller of protection receives the premium payments from the protection buyer and makes a payment to the buyer of protection in the case of a credit event occurring. The Seller owns the credit risk of the instrument.
	The indices are traded on spread.
Swap Conventions:	Fixed coupon payments are calculated at the applicable spread specified below:
	• CMBX.NA.AAA: 50 bps
	• CMBX.NA.AS: 100 bps
	• CMBX.NA.AA: 150 bps
	• CMBX.NA.A: 200 bps
	• CMBX.NA.BBB-: 300 bps
	• CMBX.NA.BB: 500 bps
	Fixed coupon payments are exchanged on a monthly basis.

Swap Tenor:	As agreed by counterparties, subject to applicable law.
Effective Date:	The date (to be agreed by the counterparties) on which parties begin calculating accrued obligations such as fixed payments. Also known as the start date of the swap.
Maturity Date:	The final date (to be agreed by the counterparties) on which the obligations no longer accrue and the final payment occurs.
Trade Types:	The following swap types may be executed on tpSEF Inc.: • Outrights • Roll Trades
Settlement:	Contingent Payment: Payments related to credit event settlement will be determined pursuant to the 2014 ISDA Credit Derivatives Definitions as published by the International Swaps and Derivatives Association, Inc. Such payments are paid by the protection seller to the protection buyer. Fixed Monthly Cash Payments: Reflected in basis points and paid by the protection buyer to the protection seller. Upfront Fee Payment: The upfront fee is a portion of the payments, expressed in percentage points of the notional, which is present valued and paid at the inception of the Contract by the protection buyer to the protection seller.

CDS Index Contracts – iTraxx Australia

Terms and Conditions

Summary:	This covers uncleared credit default swaps on IHS Markit Ltd's "iTraxx® Australia Index" ("CDS Index Contracts – iTraxx Australia"). The terms under which CDS Index Contracts – iTraxx Australia may be traded are shown below.
Contract Overview:	An agreement to buy or sell protection on an index composed of twenty five (25) liquid Australian entities with investment grade credit ratings that trade in the CDS market or have significant domestic bond issuance as published by IHS Markit Ltd. from time to time.
Index:	iTraxx® Australia Index: Series 30 to current.
Currency:	USD
Quoting Convention and Minimum Increment:	As agreed by counterparties.
Minimum Size:	As agreed by counterparties.
Trading Conventions:	Buy = Buy Protection, the buyer of protection pays a premium to the seller in case of a credit event occurring.
	Sell = Sell Protection, the seller of protection receives the premium payments from the protection buyer. The Seller owns the credit risk of the instrument.
	The indices are traded on spread.
Swap Conventions:	Fixed coupon payments are calculated at a spread of 100 bps and exchanged on a quarterly basis.
Swap Tenor:	As agreed by counterparties, subject to Applicable Law.
Effective Date:	The date (to be agreed by the counterparties) on which parties begin calculating accrued obligations such as fixed payments. Also known as the start date of the swap.
Maturity Date:	The final date (to be agreed by the counterparties) on which the obligations no longer accrue and the final payment occurs.
Trade Types:	The following swap types may be executed on tpSEF Inc.:
	• Outrights
	• Roll Trades
	• Curve Trades
Settlement:	Contingent Payment: Payments related to credit event settlement will be determined pursuant to the 2014 ISDA Credit Derivatives Definitions as published by the International Swaps and Derivatives Association, Inc.
	Fixed Quarterly Cash Payments: Reflected in basis points and paid by the protection buyer to the protection seller.

	Upfront Fee Payment: The upfront fee is a portion of the payments, expressed in percentage points of the notional, which is present valued and paid at the inception of the Contract by the protection buyer to the protection seller.

CDS Index Contracts – iTraxx Japan

Terms and Conditions

Summary:	This covers uncleared credit default swaps on IHS Markit Ltd's "Markit iTraxx® Japan Index" ("CDS Index Contracts – iTraxx Japan"). The terms under which CDS Index Contracts – iTraxx Japan may be traded are shown below.
Contract Overview:	An agreement to buy or sell protection on an index composed of forty (40) Japanese entities with investment grade credit ratings that trade in the CDS market as published by IHS Markit Ltd. from time to time.
Index:	Markit iTraxx® Japan Index: Series 30 to current.
Currency:	JPY
Quoting Convention and Minimum Increment:	As agreed by counterparties.
Minimum Size:	As agreed by counterparties.
Trading Conventions:	Buy = Buy Protection, the buyer of protection pays a premium to the seller in case of a credit event occurring.
	Sell = Sell Protection, the seller of protection receives the premium payments from the protection buyer. The Seller owns the credit risk of the instrument.
	The indices are traded on spread.
Swap Conventions:	Fixed coupon payments are calculated at a spread of 100 bps and exchanged on a quarterly basis.
Swap Tenor:	As agreed by counterparties, subject to Applicable Law.
Effective Date:	The date (to be agreed by the counterparties) on which parties begin calculating accrued obligations such as fixed payments. Also known as the start date of the swap.
Maturity Date:	The final date (to be agreed by the counterparties) on which the obligations no longer accrue and the final payment occurs.
Trade Types:	The following swap types may be executed on tpSEF Inc.: • Outrights • Roll Trades • Curve Trades
Settlement:	Contingent Payment: Payments related to credit event settlement will be determined pursuant to the 2014 ISDA Credit Derivatives Definitions as published by the International Swaps and Derivatives Association, Inc. Fixed Quarterly Cash Payments: Reflected in basis points and paid by the protection buyer to the protection seller. Upfront Fee Payment: The upfront fee is a portion of the

	payments, expressed in percentage points of the notional, which is present valued and paid at the inception of the Contract by the protection buyer to the protection seller.

CDS Index Contracts – ITRXAEJ.IG (iTraxx® Asia ex-Japan Investment Grade)

Terms and Conditions

Summary:	This covers "CDS Index Contracts – ITRXAEJ.IG (iTraxx® Asia ex-Japan Investment Grade)" – *i.e.*, an agreement to buy or sell protection on a broad-based basket of investment grade Asian corporate and sovereign/agency issuers (excluding Japanese issuers).
Index:	ITRXAEJ.IG (iTraxx® Asia ex-Japan Investment Grade): Series 14 through current, so long as such Index is not a narrow-based Index.
Currency:	USD
Quoting Convention and Minimum Increment:	As agreed by counterparties.
Minimum Size:	As agreed by counterparties.
Trading Conventions:	Buy = Buy Protection, the buyer of protection pays a premium to the seller in case of a credit event occurring. Credit events include Bankruptcy and Failure to Pay. Sell = Sell Protection, the seller of protection receives the premium payments from the protection buyer. The Seller owns the credit risk of the instrument. Investment Grade indices are traded on spread.
Swap Conventions:	Fixed coupon payments are calculated at a spread of 100 bps and exchanged on a quarterly basis.
Swap Tenor:	As agreed by the parties, subject to Applicable Law.
Effective Date:	The date on which parties begin calculating accrued obligations such as fixed payments. Also known as the start date of the swap.
Maturity Date:	The final date on which the obligations no longer accrue and the final payment occurs.
Trade Types:	The following swap types may be executed on tpSEF Inc.: • Outrights • Roll Trades • Curve Trades
Settlement:	Contingent payment - Payments related to credit event settlement will be determined pursuant to the 2003 ISDA Credit Derivatives Definitions, as modified by the 2009 ISDA Credit Derivatives Determination Committees and Auction Settlement Supplement (*i.e.*, the Big Bang and Little Bang Protocols) and the ISDA 2014 Credit Derivatives Protocol (for Series 21 and prior) and the ISDA 2014 Definitions (for Series 22 and later). Fixed Quarterly cash payments - reflected in basis points and paid by the protection buyer to the protection seller. Upfront payment - The upfront payment is a portion of the payments, expressed in percentage points of the notional, which is present valued and paid immediately to the seller.

CDS Index Contracts – MCDX Index

Terms and Conditions

Summary:	This covers uncleared credit default swaps on IHS Markit Ltd's MCDX Index ("CDS Index Contracts – MCDX Index"). The terms under which CDS Index Contracts – MCDX Index may be traded are shown below.
Contract Overview:	Until October 2018, an agreement to buy or sell protection on a broad-based index composed of fifty (50) municipal credits. Beginning with MCDX.NA Series 31 in October 2018, an agreement to buy or sell protection on a broad-based index composed of twenty (20) municipal credits.
Index:	MCDX: all series
Currency:	USD
Quoting Convention and Minimum Increment:	As agreed by counterparties.
Minimum Size:	As agreed by counterparties.
Trading Conventions:	Buy = Buy Protection, the buyer of protection pays a premium to the seller in case of a credit event occurring. Credit events include "Bankruptcy" and "Failure to Pay." Sell = Sell Protection, the seller of protection receives the premium payments from the protection buyer. The Seller owns the credit risk of the instrument. MCDX indices are traded on spread.
Swap Conventions:	Fixed coupon payments are calculated at a spread of 100 bps coupon and exchanged on a quarterly basis at 75% recovery.
Swap Tenor:	3 years, 5 years, 10 years
Effective Date:	The date (to be agreed by the counterparties) on which parties begin calculating accrued obligations such as fixed payments. Also known as the start date of the swap.
Maturity Date:	The final date (to be agreed by the counterparties) on which the obligations no longer accrue and the final payment occurs.
Trade Types:	The following swap types may be executed on tpSEF Inc.: • Outrights • Roll Trades • Curve Trades

Settlement:	<u>Contingent Payment</u>: Payments related to credit event settlement will be determined pursuant to the 2003 ISDA Credit Derivatives Definitions, as modified by the 2009 ISDA Credit Derivatives Determinations Committees and Auction Settlement Supplement thereto.
	<u>Fixed Quarterly Cash Payments</u>: Reflected in basis points and paid by the protection buyer to the protection seller.
	<u>Upfront Fee Payment</u>: The upfront fee is a portion of the payments, expressed in percentage points of the notional, which is present valued and paid immediately to the seller.

Commodity Index Swaps

Terms and Conditions

Summary:	This covers commodity index swaps (each, a "Commodity Index Swap").
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards: 2005 ISDA Commodity Derivatives Definitions ("Commodity Definitions")
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Commodity
ISDA OTC Base Product:	Index
ISDA OTC Transaction type:	Swap
ISDA OTC Settlement type:	Cash
Terms:	
Trade Date:	The date on which the contract is entered into.
Effective Date:	As specified by the parties.
Termination Date:	As specified by the parties.
Commodity:	The index specified by the parties from among the indices listed in the table below titled "Commodity Index Swap Available Indices."
Total Notional Quantity:	The sum of the Notional Quantities per Calculation Period.
Notional Quantity per Calculation Period:	As specified by the parties on a per-Calculation-Period Basis.
Calculation Periods:	As specified by the parties.
Payment Dates:	In relation to each Calculation Period, as specified by the parties.
Business Day Convention:	As specified by the parties.
Fixed Amount:	
Fixed Price Payer:	As specified by the parties.
Fixed Price or Fixed Amount:	As specified by the parties, expressed as a rate or overall.
Floating Amount:	
Floating Price Payer:	As specified by the parties.
Floating Price:	In relation to each Calculation Period, the level of the specified Available Commodity Index at the end of the such Calculation Period less the level of the specified Available Commodity Index at the start of the such Calculation Period, the result of which is divided by the level of the specified Available Commodity Index at the start of the such Calculation Period.
Market Disruption:	
Market Disruption Events:	Unless otherwise specified by the parties, per the Commodity Definitions.
Additional Market Disruption Events:	As specified by the parties.
Consequences of Market Disruption Events:	Unless otherwise specified by the parties, per the Commodity Definitions.
Disruption Fallbacks:	Unless otherwise specified by the parties, per the Commodity Definitions.
Fallback Reference Price:	None, unless specified by the parties.
Maximum Days of Disruption:	Unless otherwise specified by the parties, per the Commodity Definitions.

Minimum and Incremental Price:	The minimum price is $10,000,000 and the minimum incremental price is $1,000,000.
Calculation Agent:	As agreed by the parties.

Commodity Index Swap Available Commodity Indices

Abbr	Name
BCOM	BCOM ER
BCOMF1	BCOM F1 ER
BCOMF2	BCOM F2 ER
BCOMF3	BCOM F3 ER
BCOMF4	BCOM F4 ER
BCOMF5	BCOM F5 ER
BCOMF6	BCOM F6 ER
BCOMAG	BCOM Agriculture ER
BCOMEN	BCOM Energy ER
BCOMGR	BCOM Grains ER
BCOMIN	BCOM Industrial Metals ER
BCOMLI	BCOM Livestock ER
BCOMPE	BCOM Petroleum ER
BCOMPR	BCOM Precious Metals ER
BCOMSO	BCOM Softs ER
BCOMXAG	BCOM ex-Agriculture ER
BCOMXAL	BCOM ex-Agriculture and Livestock ER
BCOMXE	BCOM ex-Energy ER
BCOMXGR	BCOM ex-Grains ER
BCOMXIM	BCOM ex-Industrial Metals ER
BCOMXLI	BCOM ex-Livestock ER
BCOMXPE	BCOM ex-Petroleum ER
BCOMXPM	BCOM ex-Precious Metals ER
BCOMXSO	BCOM ex-Softs ER
BCOMAL	BCOM Aluminum ER
BCOMCO	BCOM Brent Crude ER
BCOMCC	BCOM Cocoa ER
BCOMKC	BCOM Coffee ER
BCOMHG	BCOM Copper ER
BCOMCN	BCOM Corn ER
BCOMCT	BCOM Cotton ER
BCOMFC	BCOM Feeder Cattle ER
BCOMGO	BCOM Gas Oil ER
BCOMGC	BCOM Gold ER
BCOMHO	BCOM Heating Oil ER
BCOMPB	BCOM Lead ER
BCOMLH	BCOM Lean Hogs ER
BCOMLC	BCOM Live Cattle ER

Abbr	Name
BCOMNG	BCOM Natural Gas ER
BCOMNI	BCOM Nickel ER
BCOMOJ	BCOM Orange Juice ER
BCOMPA	BCOM Palladium ER
BCOMPL	BCOM Platinum ER
BCOMSI	BCOM Silver ER
BCOMSM	BCOM Soybean Meal ER
BCOMSM1	Bloomberg Soybean Meal Subindex 1 Month Forward
BCOMBO	BCOM Soybean Oil ER
BCOMSY	BCOM Soybeans ER
BCOMSB	BCOM Sugar ER
BCOMSN	BCOM Tin ER
BCOMRB	BCOM Unleaded Gas ER
BCOMWH	BCOM Wheat ER
BCOMKW	BCOM Kansas Wheat ER
BCOMCL	BCOM WTI Crude Oil ER
BCOMZS	BCOM Zinc ER
BCOMAU	BCOM AUD ER
BCOMEU	BCOM EUR ER
BCOMGB	BCOM GBP ER
BCOMCH	BCOM CHF ER
BCOMJY	BCOM JPY ER
BCOMALC	BCOM Aluminum Capped ER
BCOMKCC	BCOM Coffee Capped ER
BCOMHGC	BCOM Copper Capped ER
BCOMCLC	BCOM WTI Crude Oil Capped ER
BCOMCNC	BCOM Corn Capped ER
BCOMLCC	BCOM Cattle Capped ER
BCOMCTC	BCOM Cotton Capped ER
BCOMGCC	BCOM Gold Capped ER
BCOMLHC	BCOM Lean Hogs Capped ER
BCOMHOC	BCOM Heating Oil Capped ER
BCOMKWC	BCOM Kansas Wheat Capped ER
BCOMCOC	BCOM Brent Crude Capped ER
BCOMNGC	BCOM Natural Gas Capped ER
BCOMNIC	BCOM Nickel Capped ER
BCOMSYC	BCOM Soybeans Capped ER
BCOMBOC	BCOM Soybean Oil Capped ER
BCOMSIC	BCOM Silver Capped ER
BCOMSBC	BCOM Sugar Capped ER
BCOMSMC	BCOM Soybean Meal Capped ER
BCOMRBC	BCOM Unleaded Gas Capped ER

Abbr	Name
BCOMWHC	BCOM Wheat Capped ER
BCOMZSC	BCOM Zinc Capped ER
BCOMTR	BCOM TR
BCOMF1T	BCOM F1 TR
BCOMF2T	BCOM F2 TR
BCOMF3T	BCOM F3 TR
BCOMF4T	BCOM F4 TR
BCOMF5T	BCOM F5 TR
BCOMF6T	BCOM F6 TR
BCOMRS	BCOM Roll Select
DJCICN	Dow Jones Commodity Index Corn
DJCISB	Dow Jones Commodity Index Sugar
DJCILC	Dow Jones Commodity Index Live Cattle
DJCIAW	Dow Jones Commodity Index All Wheat
SPGCCI	S&P GSCI
SPGCBO	S&P GSCI Soybean Oil
SPGCBR	S&P GSCI Brent Crude
SPGCCC	S&P GSCI Cocoa
SPGCCL	S&P GSCI Crude Oil
SPGCCN	S&P GSCI Corn
SPGCCT	S&P GSCI Cotton
SPGCFC	S&P GSCI Feeder Cattle
SPGCGC	S&P GSCI Gold
SPGCGO	S&P GSCI Gasoline
SPGCHG	S&P GSCI North American Copper
SPGCHO	S&P GSCI Heating Oil
SPGCHU	S&P GSCI Unleaded Gasoline
SPGCIA	S&P GSCI Aluminum
SPGCIC	S&P GSCI Copper
SPGCIK	S&P GSCI Nickel
SPGCIL	S&P GSCI Lead
SPGCIN	S&P GSCI Industrial Metals
SPGCIZ	S&P GSCI Zinc
SPGCKC	S&P GSCI Coffee
SPGCKW	S&P GSCI Kansas Wheat
SPGCLC	S&P GSCI Live Cattle
SPGCLH	S&P GSCI Lean Hogs
SPGCNG	S&P GSCI Natural Gas
SPGCPA	S&P GSCI Palladium
SPGCPL	S&P GSCI Platinum
SPGCSB	S&P GSCI Sugar
SPGCSI	S&P GSCI Silver

Abbr	Name
SPGCSO	S&P GSCI Soybeans
SPGCWH	S&P GSCI Wheat
SPGSES	S&P GSCI Enhanced Commodity
SPGSSM	S&P GSCI Soybean Meal
SPGCCIP	S&P GSCI ER
SPGCBRP	S&P GSCI Brent Crude ER
SPGCCCP	S&P GSCI Cocoa ER
SPGCCLP	S&P GSCI Crude Oil ER
SPGCCNP	S&P GSCI Corn ER
SPGCCTP	S&P GSCI Cotton ER
SPGCENP	S&P GSCI Energy ER
SPGCFCP	S&P GSCI Feeder Cattle ER
SPGCGCP	S&P GSCI Gold ER
SPGCGOP	S&P GSCI Gasoil ER
SPGCHGP	S&P GSCI North American Copper ER
SPGCHOP	S&P GSCI Heating Oil ER
SPGCHUP	S&P GSCI Unleaded Gasoline ER
SPGCIAP	S&P GSCI Aluminum ER
SPGCICP	S&P GSCI Copper ER
SPGCIKP	S&P GSCI Nickel ER
SPGCILP	S&P GSCI Lead ER
SPGCINP	S&P GSCI Industrial Metals ER
SPGCNGP	S&P GSCI Natural Gas ER
SG3MCI	S&P GSCI 3 Month Forward

Deliverable Foreign Exchange Options

Terms and Conditions

Summary:	This covers "Deliverable Foreign Exchange Options".
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards:
	(a) the 1998 FX and Currency Option Definitions, as amended and supplemented from time to time, including the 2005 Barrier Option Supplement to the 1998 FX and Currency Option Definitions (the "1998 Definitions"); and
	(b) ISDA OTC Taxonomies.
Contract Types:	Each Deliverable Foreign Exchange Option traded is bespoke and the terms agreed between the Buyer and Seller. All option strategies result in call options and/or put options executed with the following strategies traded as agreed between the parties:
	Vanilla: Outright Call / Put, Straddle, Strangle, Butterfly, Risk Reversal, Calendar (tenor) spread, Cross Currency Spread, Condor, Call Spread, Put Spread, Live Trading with no delta hedge.
	Exotic: Barriers, Baskets, Digitals (or Binary), Knockins, Knockouts, Reverse Knockins/Kockouts, No Touch, Double No Touch, Average Price, Worst of Options, Compound Options; trades may be with or without delta hedges and some structures may also be bilaterally negotiated with additional options as part of the package to form a vega hedge.
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Foreign Exchange
ISDA OTC Base Product:	Vanilla Option, Simple Exotic or Complex Exotic
Terms:	
Trade Date:	The date the transaction is agreed between and becomes legally binding on the parties.
Commencement Date:	The Trade Date, unless otherwise specified by the parties. This applies only where the Currency Option Style is American.
Buyer:	As specified by the parties.
Seller:	As specified by the parties.
Currency Option Style:	As specified by the parties.
	(An American option can be exercised any time up to and including the Expiration Date; a European option can only be exercised on the Expiration Date.)
Currency Option Type:	A Call with respect to the Call Currency and a Put with respect to the Put Currency; Binary in the case of a binary

	or digital option.
Call Currency:	The currency as specified by the parties from among those included in the list of available Currency Pairs.
	The Put Currency and Call Currency must represent a traded pair included in the list of available Currency Pairs.
Call Currency Amount:	As specified by the parties or, if not so specified, derived from the Put Currency Amount and Strike Price.
Put Currency:	The currency as specified by the parties from among those included in the list of available Currency Pairs.
	The Put Currency and Call Currency must represent a traded pair included in the list of available Currency Pairs.
Put Currency Amount:	As specified by the parties or, if not so specified, derived from the Call Currency Amount and Strike Price.
Strike Price:	As specified by the parties (if only one of the Put Currency or Call Currency is specified).
	If no Strike Price is specified and Automatic Exercise is applicable, the Strike Price will be calculated using the Put Currency and Call Currency in order to determine if the option is to be automatically exercised.
Reference Currency:	As specified by the parties.
Settlement Currency:	As specified by the parties.
Settlement Rate:	As specified by the parties or otherwise per the 1998 Definitions.
Settlement Rate Option:	As specified by the parties.
Expiration Date:	As specified by the parties.
Expiration Time:	The time in the location specified by the parities.
Latest Exercise Time:	The Expiration Time, unless otherwise specified by the parties. This applies only where the Currency Option Style is American.
Automatic Exercise:	Applicable, unless otherwise specified by the parties.
Settlement:	Deliverable or Cash Settlement
Settlement Amount:	In the case of a digital or binary option, as specified by the parties.
Settlement Date:	As specified by the parties.
Valuation Date:	As specified by the parties.
Averaging Dates:	As specified by the parties.
Premium:	As specified by the parties.
Premium Payment Date:	As specified by the parties.
Barrier Event:	As specified by the parties.

Calculation Agent:	As specified by the parties.
Business Day:	As specified by the parties.
Business Day Convention:	As specified by the parties.
Disruption Events:	As specified by the parties.
Disruption Fallbacks:	As specified by the parties for each applicable Disruption Event or otherwise per the 1998 Definitions.

Deliverable Foreign Exchange Option Available Currency Pairs

AUD/CAD	CNH/AUD	EUR/SAR	JPY/CNH	THB/HKD
AUD/CHF	CNH/CAD	EUR/SEK	JPY/HKD	THB/JPY
AUD/CNH	CNH/EUR	EUR/SGD	JPY/SGD	THB/NZD
AUD/HKD	CNH/GBP	EUR/THB	JPY/THB	THB/SGD
AUD/JPY	CNH/HKD	EUR/TRY	MXN/JPY	TRY/JPY
AUD/MXN	CNH/JPY	EUR/USD	NOK/JPY	USD/AED
AUD/NOK	CNH/NZD	EUR/ZAR	NOK/SEK	USD/BHD
AUD/NZD	CNH/SGD	GBP/AUD	NZD/CAD	USD/CAD
AUD/SEK	CNH/THB	GBP/CAD	NZD/CHF	USD/CHF
AUD/SGD	EUR/AED	GBP/CHF	NZD/CNH	USD/CNH
AUD/THB	EUR/AUD	GBP/CNH	NZD/HKD	USD/CZK
AUD/USD	EUR/BHD	GBP/HKD	NZD/JPY	USD/DKK
AUD/ZAR	EUR/CAD	GBP/JPY	NZD/NOK	USD/HKD
CAD/CHF	EUR/CHF	GBP/MXN	NZD/SEK	USD/HUF
CAD/CNH	EUR/CNH	GBP/NOK	NZD/SGD	USD/ILS
CAD/HKD	EUR/CZK	GBP/NZD	NZD/THB	USD/ISK
CAD/JPY	EUR/DKK	GBP/SEK	NZD/USD	USD/JPY
CAD/MXN	EUR/GBP	GBP/SGD	SEK/JPY	USD/KWD
CAD/NOK	EUR/HKD	GBP/THB	SGD/AUD	USD/MXN
CAD/SEK	EUR/HUF	GBP/TRY	SGD/CAD	USD/NOK
CAD/SGD	EUR/ILS	GBP/USD	SGD/CNH	USD/OMR
CAD/THB	EUR/ISK	GBP/ZAR	SGD/EUR	USD/PLN
CHF/CNH	EUR/JPY	HKD/AUD	SGD/GBP	USD/QAR
CHF/HKD	EUR/KWD	HKD/CAD	SGD/HKD	USD/RON
CHF/JPY	EUR/MXN	HKD/CHF	SGD/JPY	USD/RUB
CHF/MXN	EUR/NOK	HKD/CNH	SGD/NZD	USD/SAR
CHF/NOK	EUR/NZD	HKD/EUR	SGD/THB	USD/SEK

CHF/PLN	EUR/OMR	HKD/GBP	THB/AUD	USD/SGD
CHF/SEK	EUR/PLN	HKD/JPY	THB/CHF	USD/THB
CHF/SGD	EUR/QAR	HKD/NZD	THB/CNH	USD/TRY
CHF/THB	EUR/RON	HKD/SGD	THB/EUR	USD/ZAR
CHF/TRY	EUR/RUB	HKD/THB	THB/GBP	ZAR/JPY

Equity Index Swaps

Terms and Conditions

Summary:	This covers equity index swaps (each, an "Equity Index Swap").
Limitations on Available Selections and Default Settings:	The terms under which an Equity Index Swap may be traded are shown below or in the attached tables.

For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest.

For Business Days, the defaults shall be the locations specified for the relevant currency, any additional locations specified for the relevant Floating Rate Options.

The parties may add additional locations from the Available Locations and may eliminate some or all of the other locations, so long as there is at least one location in which payment may be made.

For these purposes "TARGET" is considered a location.

In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default " and will apply unless the parties vary them.

It should be noted that these contracts can be traded in a variety of currencies. Since each national market has its own peculiarities, the "Available Terms" and/or "Default Terms" may vary by currency.

In some cases, the same contract might have different terms depending on the market in which it is traded (*e.g.*, London versus NY). In that case the default settings may vary by market. |
| **Incorporated Standards:** | This contract description incorporates by reference the following industry standard documentation and standards:
(a) 2006 ISDA Definitions
(b) 2002 ISDA Equity Derivatives Definitions ("Equity Definitions")
(c) Annex IS to 2009 Americas Master Equity Derivatives Confirmation, to 2007 European Master Equity Derivatives Confirmation Agreement (for EMEA indices, as indicated on the Equity Index Available Indices attached) or to Second Revised 2005 AEJ Interdealer Master Equity Derivatives Confirmation Agreement (for AEJ indices, as indicated on the Equity Index Available Indices attached)
(d) the Revised ISDA AEJ Reference Price Source |

	Matrix (June 25, 2009, or as updated effective prior to the Trade Date) ("AEJ Source")
	For convenience, certain terms are mapped to their FpML 5.5 equivalent.
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Equity
ISDA OTC Base Product:	Swap
ISDA OTC Sub-Product:	Price Return Basic Performance
ISDA OTC Transaction type:	Single Index
Further Limitations:	None
Terms:	
Trade Date:	As agreed by the parties.
Strike Date:	For a Forward Starting Transaction, as agreed by the parties (only for EMEA Indices).
Forward Starting:	As per Annex IS (only for EMEA Indices).
Notional Amount ("notional"):	An amount in one of the Available Currencies (see below) agreed by the parties.
Effective Date ("effectiveDate"):	(i) The date specified by the parties, adjusted in accordance with any applicable Business Day Convention, or (ii) in the case of AEJ Indices, per Annex IS.
Effective Date Business Days:	As specified by the parties from among the Available Business Days (except for AEJ Indices).
Effective Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions (except for AEJ Indices).
Termination Date ("terminationDate"):	Per Annex IS, unless otherwise specified by the parties.
Index:	As specified by the parties from among the Available Indices.
Number of Index Units:	As specified by the parties or, if not so specified, determined by Annex IS (except for AEJ Indices).
Index Unit:	Per Annex IS (except for AEJ Indices and EMEA Indices).
Exchange(s):	(i) Per Annex IS, unless otherwise specified by the parties, or (ii) in the case of AEJ Indices, as specified by the parties.
Multiple Exchange Index Annex/Component Security Index Annex:	Per Annex IS (EMEA Indices only).
Related Exchanges:	(i) Per Annex IS, unless otherwise specified by the parties, or (ii) in the case of AEJ Indices, as specified by the parties.
Hedging Party:	(i) As specified by the parties, or (ii) in the case of AEJ Indices, per Annex IS.
Determining Party:	(i) As specified by the parties, or (ii) in the case of AEJ Indices, per Annex IS.
Equity Amounts:	
Equity Amount Payer ("payerPartyReference"):	As specified by the parties.
Equity Notional Amount:	As specified by the parties.
Equity Notional Reset:	As per Annex IS.
Type of Return:	(i) As specified by the parties, or (ii) in the case of AEJ Indices, per Annex IS unless specified by the parties.
Initial Price Election:	As specified by the parties (in the case of an EMEA Index only).
Initial Price:	As specified by the parties and (other than in the case of AEJ Indices) adjusted in accordance with Annex IS.

Final Price Election:	As specified by the parties (in the case of an EMEA Index only).
Final Price:	(i) As per Annex IS, or (ii) in the case of AEJ Indices, as specified by the parties or, if not so specified, per the Equity Definitions.
Valuation Time:	(i) As per Annex IS, or (ii) in the case of AEJ Indices, as specified by the parties or, if not so specified, per the Equity Definitions.
Valuation Dates:	As specified by the parties.
Averaging Dates:	In the case of AEJ Indices, as and if specified by the parties.
Floating Amount:	
Floating Rate Payer ("payerPartyReference"):	As specified by the parties.
Notional Amount ("notionalAmount"):	(i) As per Annex IS, or (ii) in the case of AEJ Indices, as specified by the parties or, if not so specified, per the Equity Definitions.
Payment Dates:	As per Annex IS, unless otherwise specified by the parties.
Initial Floating Rate:	As specified by the parties.
Floating Rate Option ("floatingRateIndex"):	As specified by the parties.
Designated Maturity ("indexTenor"):	As specified by the parties.
Linear Interpolation:	For the Calculation Periods specified by the parties to the extent permitted by Annex IS.
Shorter Designated Maturity for Linear Interpolation:	For a Calculation Period to which Linear Interpolation applies, as specified by the parties.
Longer Designated Maturity for Linear Interpolation:	For a Calculation Period to which Linear Interpolation applies, as specified by the parties.
Spread:	As specified by the parties.
Day Count Fraction:	As specified by the parties.
Reset Dates ("resetDate"):	As per Annex IS.
Payment Dates Business Days:	As per Annex IS.
Business Days (Other Than Payment Dates):	As specified by the parties.
Business Day Convention (Other Than Payment Dates):	As per Annex IS, unless otherwise specified by the parties.
Compounding:	As specified by the parties (EMEA Indices only).
Compounding Dates:	As specified by the parties if Compounding is applicable (EMEA Indices only).
Futures Price Valuation:	
Futures Price Valuation:	(i) As per Annex IS, unless otherwise specified by the parties, or (ii) in the case of AEJ Indices, as specified by the parties or, if not so specified, per the Equity Definitions.
Exchange-traded Contract:	As specified in the Transaction Supplement.
Adjustment to Section 6.8 of the Equity Definitions:	As per Annex IS (other than in the case of AEJ Indices).
Settlement Terms:	
Cash Settlement:	As per Annex IS.
Settlement Currency:	(i) As per Annex IS, or (ii) in the case of AEJ Indices, as agreed by the parties.
FX Rate:	As agreed by the parties or as specified by the parties from among the Available FX Rates.

Dividends:	
Dividend Payment Date(s):	If type of return is "Total Return" (i) as per Annex IS unless otherwise agreed by the parties, or (ii) in the case of AEJ Indices, as agreed by the parties or, absent such agreement, per the Equity Definitions.
Dividend Period:	If type of return is "Total Return" (i) as per Annex IS, or (ii) in the case of AEJ Indices, as agreed by the parties or, absent such agreement, per the Equity Definitions.
Dividend Amount:	If type of return is "Total Return" (i) as per Annex IS, or (ii) in the case of AEJ Indices, as agreed by the parties or, absent such agreement, per the Equity Definitions.
Relevant Dividend:	If type of return is "Total Return" (i) as per Annex IS, or (ii) in the case of AEJ Indices, as agreed by the parties or, absent such agreement, per the Equity Definitions.
Reinvestment of Dividends:	If type of return is "Total Return" (i) as per Annex IS, or (ii) in the case of AEJ Indices, as agreed by the parties.
Dividend Recovery:	If type of return is "Total Return" (i) as per Annex IS, or (ii) in the case of AEJ Indices, as agreed by the parties or, absent such agreement, per the Equity Definitions.
Declared Cash Dividend Percentage:	If type of return is "Total Return" (i) as per Annex IS unless otherwise agreed by the parties, (ii) in the case of AEJ Indices, as and if agreed by the parties, or (iii) in the case of EMEA Indices, as agreed by the parties.
Declared Cash Equivalent Dividend Percentage:	If type of return is "Total Return" (i) as per Annex IS unless otherwise agreed by the parties, or (ii) in the case of AEJ Indices, as and if agreed by the parties.
Index Adjustment Events:	
Index Cancellation:	As per Annex IS.
Index Modification:	As per Annex IS.
Index Disruption:	As per Annex IS.
Additional Disruption Events:	
Change in Law:	(i) As agreed by the parties from among the provisions in Annex IS, or (ii) in the case of AEJ Indices, as per Annex IS unless otherwise agreed by the parties.
Insolvency Filing:	(i) As per Annex IS, or (ii) in the case of AEJ Indices, as agreed by the parties or, absent such agreement, per the Equity Definitions.
Hedging Disruption:	(i) As agreed by the parties from among the provisions in Annex IS, or (ii) in the case of AEJ Indices, as per Annex IS (as applicable to the relevant country of underlier) unless otherwise agreed by the parties.
Increased Cost of Hedging:	(i) As agreed by the parties from among the provisions in Annex IS, or (ii) in the case of AEJ Indices, as agreed by the parties or, absent such agreement, per the Equity Definition.
Consequences of Hedging Disruption:	(i) As agreed by the parties from among the provisions in Annex IS, or (ii) in the case of AEJ Indices, as agreed by the parties or, absent such agreement, per the Equity Definition.
Loss of Stock Borrow:	(i) As per Annex IS, unless otherwise specified by the parties, or (ii) in the case of AEJ Indices, as agreed by the parties or, absent such agreement, per the Equity Definition.

Increased Cost of Stock Borrow:	(i) As per Annex IS, unless otherwise specified by the parties, or (ii) in the case of AEJ Indices, as agreed by the parties or, absent such agreement, per the Equity Definition.
Cancellation Amount:	(i) As agreed by the parties from among the provisions in Annex IS, or (ii) in the case of AEJ Indices, as agreed by the parties or, absent such agreement, per the Equity Definition.
Non-Reliance:	As per Annex IS.
Agreements and Acknowledgements Regarding Hedging Activities:	As per Annex IS.
Additional Acknowledgements:	As per Annex IS.
Index Disclaimer:	As per Annex IS.
Optional Early Termination:	(i) As agreed by the parties from among the provisions in Annex IS, or (ii) in the case of AEJ Indices, inapplicable.
Break Funding Recovery:	If Optional Early Termination is applicable, as specified by the parties.
Break Fee:	As specified by the parties in the case of EMEA Indices.
Calculation Agent:	(i) As agreed by the parties, or (ii) in the case of AEJ Indices, per Annex IS unless otherwise agreed by the parties.

Equity Index Available Currencies and Required Business Days

Three Letter Currency Code (ISDA/ISO)	Currency Name (ISDA)	Basic Business Day Locations For Currency (FpML Codes)
AUD	Australian Dollar	AUSY
CAD	Canadian Dollar	CATO
EUR	Euro	EUTA
GBP	Sterling	GBLO
HKD	Hong Kong Dollar	HKHK
JPY	Japanese Yen	JPTO
KRW	Korean Won	KRSE
SEK	Swedish Krona	SEST
USD	United States Dollars	USNY

Equity Index Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
No Adjustment
Preceding
FRN Convention/Eurodollar Convention

Equity Index Available Indices

Abbr	Name
AEX	AEX Index (EMEA)
AMZX	Alerian MLP Index Total Return
AMZIXVWAP	Alerian MLP Infrastructure Index Total Return VWAP
AS51	S&P/ASX 200 (AEJ)
BEL20	BEL20 Index (EMEA)
CAC	Cotation Assistée en Continu 40 (EMEA)

DAX	Deutscher Aktien Index (EMEA)
DJITR	Dow Jones Industrial Average Total Return
DJUSRE	Dow Jones U.S. Real Estate Index
EWTRGSPC	REUTERS – REU - S&P EW 500 INDEX
FTSEMIB	FTSE MIB Index (EMEA)
GCUDCA	MSCI Daily TR Gross Small Cap Canada USD
GCUDUS	MSCI Daily Total Return Gross Small Cap USA USD
GDDLCA	MSCI Canada Index CAD Total Return (Gross Dividends)
GDDUCA	MSCI Canada Index USD Daily Total Return (Gross Dividends)
GDDUEAFE	MSCI EAFE Index Total Return (Gross Dividends)
GDDUNA	MSCI North American Index USD Total Return (Gross Dividends)
GDDUUS	MSCI US Index Total Return (Gross Dividends)
HSCEI	Hang Seng China Enterprises Index (AEJ)
HSI	Hang Seng Index (AEJ)
IBEX	IBEX 35 Index(EMEA)
IBOV	BOVESPA Index
IXBTR	S&P 500 Material Select Sector Total Return
IXCPR	Communication Services Select Sector Index
IXCTR	Communication Services Select Sector Index TR
IXETR	S&P 500 Energy Select Sector Total Return
IXITR	S&P 500 Industrials Select Sector Total Return
IXMTR	S&P 500 Financials Select Sector Total Return
IXRTR	S&P 500 Consumer Staples Select Sector Total Return
IXTTR	S&P 500 Technology Select Sector Total Return
IXUTR	S&P 500 Utilities Select Sector Total Return
IXVTR	S&P 500 Health Care Select Sector Total Return
IXYTR	S&P 500 Consumer Discretionary Select Sector Total Return
KOSPI	Korea Composite Stock Price Index (AEJ)
M1CNA	MSCI China A Inclusion USD Index (Net)
MEXBOL	Mexican IPC Index (Indice de Precios y Cotizaciones)
MSLUELAN	MSCI Emerging Markets Latin America Small Cap Index (USD) (Net Dividends)
NDDLCA	MSCI Canada Index CAD Total Return (Net Dividends)
NDDUEAFE	MSCI EAFE Net Total Return USD Index
NDDUNA	MSCI North American Index USD Total Return (Net Dividends)
NDDUUS	MSCI US Index Total Return (Net Dividends)
NDDUJN	MSCI Japan Index Total Return (Net Dividends)
NDEUMXF	MSCI Mexico Index USD Total Return (Net Dividends)
NDEUSCH	MSCI Chile Index Total Return (Net Dividends)
NDEUSCO	MSCI Colombia Index Total Return (Net Dividends)
NDEUSPR	MSCI Peru Index Total Return (Net Dividends)
NDUEBRAF	MSCI Brazil Index USD Total Return (Net Dividends)
NDUEEGFL	MSCI Emerging Markets Latin America USD
NDX	NASDAQ-100
NKY	Nikkei 225 Index (AEJ)
OEXT	S&P 100 Total Return
OMX	OMX Stockholm 30 (EMEA)
RGUSFL	Russell 1000 Financial
RU10GRTR	Russell 1000 Growth Total Return
RU10INTR	Russell 1000 Total Return
RU10VATR	Russell 1000 Value Total Return
RU20GRTR	Russell 2000 Growth Total Return
RU20INTR	Russell 2000 Total Return
RU20VATR	Russell 2000 Value Total Return

SOLCABTR	Solactive Canada Bank TR Index
SP5LVIT	S&P 500 Low Volatility Total Return Index
SPSIBITR	S&P Biotechnology Select Industry Total Return Index
SPSIOP	S&P Oil & Gas Exploration & Production Select Industry Index
SPTRCOND	S&P 500 Consumer Discretionary Sector Total Return Index
SPTRCONS	S&P 500 Consumer Staples Sector Total Return Index
SPTRENRS	S&P 500 Energy Sector Total Return Index
SPTRFINL	S&P 500 Financials Sector Total Return Index
SPTRHLTH	S&P 500 Health Care Sector Total Return Index
SPTRINDU	S&P 500 Industrials Sector Total Return Index
SPTRMATR	S&P 500 Materials Sector Total Return Index
SPTRMDCP	S&P MidCap 400 Total Return
SPTRRLST	S&P 500 Real Estate Sector Total Return Index
SPTRSMCP	S&P SmallCap 600 Total Return
SPTRSVX	S&P 500 Value Total Return Index
SPTRUTIL	S&P 500 Utilities Sector Total Return Index
SPXT	S&P 500 Total Return
STBANKXR	S&P/TSX Composite Banks GICS Level Industry Group Total Return Index
STCHEMR	S&P/TSX Composite Index Chemicals GICS Industry Total Return
STENRSR	S&P/TSX Composite Energy Index Total Return Swap
STFINLR	S&P/TSX Composite Financials GICS Level Sector Total Return Index
STINSUR	S&P/TSX Composite Insurance GICS Industry Group Total Return Index
STMATRR	S&P/TSX Composite Materials GICS Level Sector Total Return Index
STMEDAR	S&P/TSX Composite Media GICS Industry Group Total Return Index
STTELSR	S&P/TSX Composite Telecom Services GICS Level Sector Total Return Index
STUTILR	S&P/TSX Composite Utilities GICS Level Sector Total Return Index
SX5E	Eurostoxx 50 Index (EMEA)
TSX69	S&P/TSX 60 Index
TTENAR	S&P/TSX Capped Energy Total Return Index
UKX	FTSE 100 Index (EMEA)
XNDX	NASDAQ-100 Total Return
XSOX	PHLX Semiconductor Sector Index Total Return

Equity Index Available FX Rates

Currency Pair	Available FX Rates
KRW/USD	BB: The rate implied by sourcing the Index on Bloomberg via "KOSPI>USD>GO" ISDA: The rate determined in accordance with the AEJ Source

Equity Index Available Day Count Fractions

ISDA Name
1/1
30/360, 360/360, Bond Basis
Actual/360
Actual/365 (Fixed), Act/365 (Fixed), A/365 (Fixed), A/365F
Actual/Actual, Actual/Actual (ISDA), Act/Act, Act/Act (ISDA)
Actual/Actual (ICMA), Act/Act, Act/Act (ICMA)

Equity Index Earliest and Latest Effective and Termination Dates

Currency	Earliest Effective	Latest Effective Date	Earliest Termination	Latest Termination

	Date			Date	Date
N/A	N/A	N/A	N/A	N/A	N/A

Equity Index Notional Amounts

Currency	Minimum	Increment	Maximum	Default
USD	10,000,000	1,000,000	N/A	N/A

Equity Index Floating Rate Options and Defaults

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
AUD-AONIA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
AUD-AONIA-OIS-COMPOUND-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
AUD-BBR-AUBBSW	All quoted tenors	N/A	Per ISDA 2006	N
AUD-BBR-BBSW	All quoted tenors	N/A	Per ISDA 2006	N
AUD-BBR-BBSW-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
AUD-BBR-BBSY (BID)	All quoted tenors	N/A	Per ISDA 2006	N
AUD-BBR-ISDC	All quoted tenors	N/A	Per ISDA 2006	N
AUD-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
AUD-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
AUD-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
AUD-Quarterly Swap Rate-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
AUD-Quarterly Swap Rate-ICAP-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
AUD-Semi-annual Swap Rate-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
AUD-Semi-Annual Swap Rate-ICAP-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
AUD-Swap Rate-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
CAD-BA-CDOR	All quoted tenors	N/A	Per ISDA 2006	N
CAD-BA-CDOR-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
CAD-BA-ISDD	All quoted tenors	N/A	Per ISDA 2006	N
CAD-BA-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
CAD-BA-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
CAD-BA-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
CAD-CORRA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
CAD-ISDA-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
CAD-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
CAD-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
CAD-LIBOR-BBA-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
CAD-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
				Both Legs)
CAD-REPO-CORRA	All quoted tenors	N/A	Per ISDA 2006	N
CAD-TBILL-ISDD	All quoted tenors	N/A	Per ISDA 2006	N
CAD-TBILL-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
CAD-TBILL-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
CAD-TBILL-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-10:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-10:00-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-10:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-10:00-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-3 Month	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-3 Month-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-AVERAGE	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS-10:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS-10:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS-COMPOUND-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-Swap-Index	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR-Act/365	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR-Act/365-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURONIA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-EURIBOR Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
EUR-ISDA-EURIBOR Swap Rate-12:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-LIBOR Swap Rate-10:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-LIBOR Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
EUR-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TAM-CDC	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC10-CNO	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC10-CNO-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC10-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC5-CNO	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC5-CNO-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC5-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TMM-CDC-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
GBP USD-Basis Swaps-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
GBP-ISDA-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
GBP-Semi-Annual Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
GBP-Semi-Annual Swap Rate-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
GBP-Semi-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
GBP-SONIA-OIS-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
GBP-WMBA-RONIA-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
GBP-WMBA-SONIA-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
GRD-ATHIBOR-ATHIBOR	All quoted tenors	N/A	Per ISDA 2006	N
GRD-ATHIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
GRD-ATHIBOR-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
GRD-ATHIMID-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
GRD-ATHIMID-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-HIBOR-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-HIBOR=	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-HKAB	All quoted tenors	N/A	Per ISDA 2006	N

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
HKD-HIBOR-HKAB-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-ISDC	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HONIX-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
HKD-ISDA-Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
HKD-ISDA-Swap Rate-4:00	All quoted tenors	N/A	Per ISDA 2006	N
HKD-Quarterly-Annual Swap Rate-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
HKD-Quarterly-Annual Swap Rate-4:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
HKD-Quarterly-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
JPY-BBSF-Bloomberg-10:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-BBSF-Bloomberg-15:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-ISDA-Swap Rate-10:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-ISDA-Swap Rate-15:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-LIBOR-FRASETT	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-MUTANCALL-TONAR	All quoted tenors	N/A	Per ISDA 2006	N
JPY-OIS-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-17096	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-17097	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (10 Banks)	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (5 Banks)	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (All Banks)	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (All Banks)-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-ZTIBOR	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TONA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Reuters-10:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Reuters-15:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Telerate-10:00	All quoted tenors	N/A	Per ISDA 2006	N

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
JPY-TSR-Telerate-15:00	All quoted tenors	N/A	Per ISDA 2006	N
KRW-CD-3220	All quoted tenors	N/A	Per ISDA 2006	N
KRW-CD-KSDA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
KRW-Quarterly Annual Swap Rate-3:30-ICAP	3M	N/A	Per ISDA 2006	N
KRW-Bond-3222	3M	N/A	Per ISDA 2006	N
SEK-Annual Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
SEK-Annual Swap Rate-SESWFI	All quoted tenors	N/A	Per ISDA 2006	N
SEK-SIOR-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
SEK-STIBOR-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
SEK-STIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
SEK-STIBOR-SIDE	All quoted tenors	N/A	Per ISDA 2006	N
SEK-Annual Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
USD-Annual Swap Rate-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
USD-BA-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-BA-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-BMA Municipal Swap Index	All quoted tenors	N/A	Per ISDA 2006	N
USD-CD-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-CD-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Reference Banks-ICAP SwapPX	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMT-T7051	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMT-T7052	All quoted tenors	N/A	Per ISDA 2006	N
USD-COF11-FHLBSF	All quoted tenors	N/A	Per ISDA 2006	N
USD-COF11-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
USD-COF11-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
USD-CP-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-CP-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds-H.15-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds-H.15-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-FFCB-DISCO	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDA-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDA-Swap Rate-3:00	All quoted tenors	N/A	Per ISDA 2006	N

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
USD-ISDAFIX3-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDAFIX3-Swap Rate-3:00	All quoted tenors	N/A	Per ISDA 2006	N
USD-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
USD-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-LIBOR-LIBO	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-OIS-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-11:00-LON-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-11:00-NY-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-3:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-3:00-NY-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
USD-Prime-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-Prime-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-S&P Index-High Grade	All quoted tenors	N/A	Per ISDA 2006	N
USD-SIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-SIBOR-SIBO	All quoted tenors	N/A	Per ISDA 2006	N
USD-SOFR-Compound	N/A	N/A	N/A	N
USD-SIFMA Municipal Swap Index	All quoted tenors	N/A	Per ISDA 2006	N
USD-TBILL-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-TBILL-H.15-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
USD-TBILL-Secondary Market	All quoted tenors	N/A	Per ISDA 2006	N
USD-TIBOR-ISDC	All quoted tenors	N/A	Per ISDA 2006	N
USD-TIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-ICAP BrokerTec	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-SwapMarker100	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-SwapMarker99	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-T19901	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-T500	All quoted tenors	N/A	Per ISDA 2006	N

Equity Index Requirements and Defaults

Date	Requirement	Default
Effective Date Business Day Convention		No Adjustment
Designated Maturities for Linear		Tenors quoted next shorter and

Interpolation		longer than the actual Calculation Period length

Equity Index Variance Swaps

Terms and Conditions

Summary/Contract Description:	This covers equity index variance swaps (each, an "Equity Index Variance Swap"). An Equity Index Variance Swap is a product used to hedge or take a direct view on the volatility of an underlying equity index by paying or receiving an amount based on the difference between the actual realized variance of an index over the life of the contract and the variance strike price agreed at contract inception.
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Equity
ISDA OTC Base Product:	Swap
ISDA OTC Sub-Product:	Parameter Return Variance
ISDA OTC Transaction type:	Single Index
Available Underlying Indices:	The index specified by the parties from among the indices listed in the table below titled "Equity Index Variance Swap Available Indices."
Contract Size:	The contracts are quoted in "Vega" amounts. The minimum contract size is 1,000 of the currency of which the underlying index settles in.
Quoting Convention:	The contracts are quoted in volatility percentage points.
Leg Conventions:	Floating Leg Rate – The realized variance rate that is calculated on the Expiration Date. Fixed Leg Rate – The agreed fixed rate of variance (Traded Price).
Tenor:	Tenors of any duration greater than 0 years and less than 50 years.
Trade Types:	Capped – the maximum payout of the contract is capped at an agreed price. Uncapped – there is no maximum payout on the contract.
Trade Start Types:	Immediate – the observation period of the contract begins on the Trade Date. Forward – the observation period of the contract begins on an agreed-upon date after the Trade Date.
Trade Date:	The date on which the contract is entered into.
Observation Start Date:	The Trade Date or, in the case of a forward starting transaction, an agreed-upon date after the Trade Date.
Valuation Date:	The date upon which the final rate of volatility will be calculated on using the "Applicable Formula" below.
Settlement:	The contracts are cash settled. If the difference between the realized variance and the "Variance Strike" (as agreed by the parties) is positive the seller pays the

	difference to the buyer. If the difference between the realized variance and the Variance Strike is negative the buyer pays the difference to the seller.
	Settlement of the contract occurs after the Valuation Date and in line with the settlement convention of the underlying equity index.
Settlement Payments/Payment Date:	T+2 (adjustments according to following business day convention).
Minimum Price or Incremental Price:	The contracts are quoted in volatility percentage points. There is no minimum price or minimum incremental price for the contract.
Payment Frequency:	One time.
Payment Exchange:	The buyer of a variance swap pays a fixed rate (the Variance Strike) in exchange for a payout based on the daily realized variance.
	The seller of a variance swap receives a fixed rate (the Variance Strike) in exchange for a payout based on the daily realized variance.
Day Count:	Business Days Per Year = 252
Business Day Convention:	Following business day convention.
Applicable Formula:	The final realized rate of variance will be calculated using the following formula: $$100x\sqrt{\frac{252 \times \sum_{i=1}^{n}\big(\text{Return}(i)\big)^2}{N}}$$ Where: $$\text{Return(i)} = \ln\left(\frac{\text{Index}_i}{\text{Index}_{i-1}}\right)$$ n = the number of observations excluding the initial observation on the Observation Start Date, but including the Valuation Date; i = the relevant observation day; Index_i = the closing level of the underlying index "i" business days from the Observation Start Date, except for (i) Index_0 which shall equal the initial index level, and (ii) Index_n which shall equal the closing level of the underlying index on the Valuation Date. Index_{i-1} will be modified by deducting the dividend in case it is an ex-date. If applicable, the volatility cap will be set at 2.5x the Volatility Strike. N = Expected number of observations as agreed by the parties.

	ln = the natural logarithm.
Market Disruption:	As specified by the parties.

Equity Index Variance Swap Available Indices

Abbr	Name
DAX	Deutscher Aktien Index
DJITR	Dow Jones Industrial Average Total Return
DJUSRE	Dow Jones U.S. Real Estate Index
FTXIN25	FTSE China 50 Index
GDDLCA	MSCI Canada Index CAD Total Return (Gross Dividends)
GDDUEAFE	MSCI EAFE Index Total Return (Gross Dividends)
GDDUNA	MSCI North American Index USD Total Return (Gross Dividends)
GDDUUS	MSCI US Index Total Return (Gross Dividends)
HSCEI	Hang Seng China Enterprises Index
HSI	Hang Seng Index
IBOV	BOVESPA Index
KOSPI	Korea Composite Stock Price Index
MDCPSPTR	S&P MidCap 400 Total Return
MEXBOL	Mexican IPC index (Indice de Precios y Cotizaciones)
NDDLCA	MSCI Canada Index CAD Total Return (Net Dividends)
NDDUNA	MSCI North American Index USD Total Return (Net Dividends)
NDDUUS	MSCI US Index Total Return (Net Dividends)
NDEUBRAF	MSCI Brazil Index USD Total Return (Net Dividends)
NDEUMXF	MSCI Mexico Index USD Total Return (Net Dividends)
NDEUSCH	MSCI Chile Index Total Return (Net Dividends)
NDEUSCO	MSCI Colombia Index Total Return (Net Dividends)
NDUEEGF	MSCI Emerging Markets Index
NDUEEGFL	MSCI Emerging Markets Latin America USD
NDX	NASDAQ-100
OEXT	S&P 100 Total Return
RGUSFL	Russell 1000 Financial
RU10GRTR	Russell 1000 Growth Total Return
RU10INTR	Russell 1000 Total Return
RU10VATR	Russell 1000 Value Total Return
RU20GRTR	Russell 2000 Growth Total Return
RU20INTR	Russell 2000 Total Return
RU20VATR	Russell 2000 Value Total Return
SMCPSPTR	S&P SmallCap 600 Total Return
SPXT	S&P 500 Total Return
SX5E	Eurostoxx 50 Index
UKX	FTSE 100 Index

Equity Index Volatility Swaps

Terms and Conditions

Summary:	This covers equity index volatility swaps (each, an "Equity Index Volatility Swap").
Limitations on Available Selections and Default Settings:	The terms under which an Equity Index Volatility Swap may be traded are shown below or in the attached tables. For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest. For Business Days, the defaults shall be the locations specified for the relevant currency. The parties may add additional locations from the Available Locations and may eliminate some or all of the other locations, so long as there is at least one location in which payment may be made. For these purposes "TARGET" is considered a location. In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default" and will apply unless the parties vary them. It should be noted that these contracts can be traded in a variety of currencies. Since each national market has its own peculiarities, the "Available Terms" and/or "Default Terms" may vary by currency. In some cases, the same contract might have different terms depending on the market in which it is traded (*e.g.*, London versus NY). In that case the default settings may vary by market.
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions (b) 2002 ISDA Equity Derivatives Definitions (c) Annex IVS to: (i) the 2006 Japan Master Variance Swap Confirmation Agreement for Japan Indices, (ii) the 2007 Americas Master Variance Swap Confirmation Agreement, (iii) the Revised 2007 AEJ Master Variance Swap Confirmation Agreement for AEJ indices, or (iv) the 2007 European Variance Swap Master Confirmation Agreement for EMEA Indices (as indicated on the Equity Index Volatility Swap –Available Indices below) (d) the Market Practice Statement for Variance Swap Transactions Involving Japanese Shares or Indices Regarding When Exchange-Imposed Daily Price Limitations Would Constitute a Market Disruption Event Due To a Trading Disruption published by ISDA on October 22, 2009 (the "Japan Index Market Practice Statement") For convenience, certain terms are mapped to their FpML 5.5 equivalent.

Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Equity
ISDA OTC Base Product:	Swap
ISDA OTC Sub-Product:	Parameter Return Volatility
ISDA OTC Transaction Type:	Single Index
Further Limitations:	None.
Terms:	
Trade Date:	As agreed by the parties.
Effective Date ("effectiveDate"):	As per Annex IVS (other than for a Japan Index).
Termination Date ("terminationDate"):	As per Annex IVS.
Exchanges:	As specified by the parties.
Related Exchanges:	As per Annex IVS.
Volatility Buyer:	Not applicable.
Volatility Seller:	Not applicable.
Volatility Cap:	If applicable, as specified by the parties.
Index:	As specified by the parties from among the Equity Index Volatility Swap – Available Indices (see below).
Equity Amounts:	
Equity Amount Payer ("payerPartyReference"):	The Volatility Seller.
Equity Notional Amount:	As specified by the parties (other than for an EMEA Index).
Equity Notional Reset:	As per Annex IVS.
Type of Return:	As per Annex IVS.
Initial Price:	As per Annex IVS.
Final Price:	As per Annex IVS.
Valuation Time:	As per Annex IVS.
Observation Start Date:	As specified by the parties or otherwise as per Annex IVS.
Observation End Date:	As per Annex IVS.
Observation Day:	As per Annex IVS (with Disrupted Date being determined, in the case of a Japan Index, in accordance with the Japan Index Market Practice Statement).
Non-Disrupted Observation Day:	As per Annex IVS.
Observation Period:	As per Annex IVS.
Futures Price Valuation:	As specified by the parties or determined in accordance with Annex IVS.
Default Exchange-traded Contract:	As per Annex IVS.
Equity Amount:	The product of the Equity Notional Amount and the Final Realized Volatility (or, if there is a Volatility Cap, the lesser of the Realized Volatility or the Volatility Cap).
Variance Strike Price:	Not applicable.
Variance Cap:	Not applicable.
Final Realized Volatility:	As per Annex IVS.
Initial Index Level:	As specified by the parties.
Closing Index Level:	If specified by the parties, and determined per Annex IVS.
Expiring Contract Level:	If specified by the parties or as determined per Annex IVS.
Variance Amount:	Not applicable.
Volatility Strike Price:	Not applicable.
Variance Strike Price:	Not applicable.
Variance Cap Amount:	Not applicable.
Final Realized Volatility ("FRV"):	Per Annex IVS.

N:	As specified by the parties or otherwise per Annex IVS (other than for an AEJ Index).
Expected N:	As specified by the parties or otherwise per Annex IVS (only for an AEJ Index).
Market Disruption Event:	As per Annex IVS.
Fixed Amount:	
Fixed Amount Payer:	The Volatility Buyer.
Fixed Amount:	The product of the Equity Notional Amount and the Volatility Strike.
Volatility Strike:	As specified by the parties.
Settlement Terms:	
Cash Settlement:	As per Annex IVS.
Settlement Currency:	As per Annex IVS.
Cash Settlement Payment Date:	As per Annex IVS.
Index Adjustment Events:	
Index Cancellation:	As per Annex IVS.
Index Modification:	As per Annex IVS.
Index Disruption:	As per Annex IVS.
IVS Cancellation and Payment:	As per Annex IVS.
Additional Disruption Events:	
Change in Law:	As per Annex IVS.
Non-Reliance:	As per Annex IVS.
Agreements and Acknowledgements Regarding Hedging Activities:	As per Annex IVS.
Additional Acknowledgements:	As per Annex IVS.
Index Disclaimer:	As per Annex IVS.
Calculation Agent:	As agreed by the parties.

Equity Index Volatility Swap – Available Currencies and Required Business Days

Three Letter Currency Code (ISDA/ISO)	Currency Name (ISDA)	Basic Business Day Locations For Currency (FpML Codes)
USD	United States Dollars	USNY

Equity Index Volatility Swap – Available Indices

Abbr	Name
SPX	S&P 500 Index
SPXT	S&P 500 Total Return

Fixed for Floating Agricultural Swaptions

Terms and Conditions

Summary:	This covers uncleared fixed for floating agricultural swaptions ("Fixed for Floating Agricultural Swaptions").
Limitations on Available Selections and Default Settings:	The terms under which Fixed for Floating Agricultural Swaptions may be traded are shown below and in the attached tables.
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards: 2005 ISDA Commodity Derivatives Definitions ("Commodity Definitions")
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Commodity
ISDA OTC Base Product:	Agricultural
ISDA OTC Settlement type:	Cash
Further Limitations:	None
Trade Date:	As agreed by the parties.
Option Style:	As specified by the parties from among the Available Option Styles.
Option Type:	Swaption
Buyer:	As specified by the parties.
Seller:	As specified by the parties.
Total Premium:	As specified by the parties.
Premium Payment Date(s):	As specified by the parties, subject to adjustment in accordance with the Business Day Convention.
Premium Payment Date Business Days:	Per the Available Currencies, plus such additional Business Days as the parties specify.
Premium Payment Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions or otherwise per the Commodity Definitions.
Physical/Contract Settlement:	Applicable
Procedure for Exercise:	
Exercise Period:	For an American Option, the period of days and the times on such days specified by the parties. For any other Option Style, the times on the Expiration Date or Potential Exercise Date specified by the parties.
Potential Exercise Dates:	For a Bermuda Option, the days specified by the parties.
Expiration Date:	As specified by the parties.
Expiration Time:	As specified by the parties.
Automatic Exercise:	Applicable, unless otherwise specified by the parties.
Written Confirmation:	As specified by the parties.
Seller's Notice Information:	As specified by the Seller.
Terms of the Underlying Transaction to which the Swaption Relates:	
Trade Date:	As agreed by the parties.
Effective Date:	The date specified by the parties, adjusted in accordance with any applicable Business Day Convention.
Effective Date Business Days:	None, unless specified by the parties.
Effective Date Business Day Convention:	None, unless specified by the parties from among the Available Business Day Conventions.
Termination Date:	As specified by the parties.
Termination Date Business Days:	None, unless specified by the parties.

Termination Date Business Day Convention:	None, unless specified by the parties from among the Available Business Day Conventions.
Commodity:	As specified by the parties from among the Available Commodities.
Total Notional Quantity:	The sum of the Notional Quantities per Calculation Period.
Notional Quantity per Calculation Period:	As specified by the parties on a per-Calculation-Period Basis.
Calculation Periods:	As specified by the parties.
Calculation Period Business Days:	None, unless specified by the parties.
Calculation Period Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Payment Dates:	In relation to each Calculation Period, as specified by the parties, each such day being subject to adjustment in accordance with the Payment Date Business Day Convention.
Payment Date Business Days:	The Business Days specified for the relevant Commodity, plus any additional Business Days specified by the parties from among the Available Business Days.
Payment Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Fixed Amount:	
Fixed Price Payer:	As specified by the parties.
Fixed Price or Fixed Amount:	As specified by the parties per Unit of the Commodity or overall.
Floating Amount:	
Floating Price Payer:	As specified by the parties.
Applicable Spread:	As specified by the parties.
Commodity Reference Price:	As specified by the parties from among the Available Commodity Reference Prices.
Market Disruption:	
Market Disruption Events:	Unless otherwise specified by the parties, per the Commodity Definitions.
Additional Market Disruption Events:	As specified by the parties.
Consequences of Market Disruption Events:	Unless otherwise specified by the parties, per the Commodity Definitions.
Disruption Fallbacks:	Unless otherwise specified by the parties, per the Commodity Definitions.
Fallback Reference Price:	None, unless specified by the parties.
Maximum Days of Disruption:	Unless otherwise specified by the parties, per the Commodity Definitions.
Calculation Agent:	As agreed by the parties.

Fixed for Floating Agricultural Swaptions Available Currencies and Required Business Days

Three Letter Currency Code (ISDA/ISO)	Currency Name (ISDA)	Basic Business Day Locations For Currency (FpML Codes)
USD	United States Dollars	USNY
EUR	Euro	EUTA
GBP	Sterling	GBLO

Fixed-for-Floating Agricultural Swaptions Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
Nearest
Preceding

Fixed-for-Floating Agricultural Swaptions Available Commodity Reference Prices

ISDA Definitions

The following Commodity Reference Prices are as defined in Sub-Annex A to the Commodity Definitions.

ISDA Definition
COCOA-GBP-EURONEXT
COCOA-NYBOT[1]
COFFEE ARABICA-NYBOT[1]
COFFEE ROBUSTA-EURONEXT
CORN-CBOT
COTTON NO. 2-NYBOT[1]
FROZEN CONCENTRATED ORANGE JUICE NO. 1-NYBOT[1]
LEAN HOGS-CME
MILK-CLASS III-CME
MILK-CLASS IV-CME
SOYBEAN-CBOT
SOYBEAN MEAL-CBOT
SOYBEAN OIL-CBOT
SUGAR #11 (WORLD)-NYBOT[1]
WHEAT-CBOT
WHEAT HRM-KCBOT
WHITE SUGAR-EURONEXT

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[1] The New York Board of Trade (NYBOT) was renamed ICE Futures US in 2007.

Exchange Definitions

The following Commodity Reference Prices are as defined in the Commodity Price Reference Framework in Sub-Annex A to the Commodity Definitions.

ISDA Definition					
Commodity Reference Price	**Relevant Commodity**	**Relevant Unit**	**Exchange**	**Currency**	**Specified Price**
BUTTER-CME	Butter	Pound	CME Globex	USD 0.01	Settlement Price
CHEESE-CME	Cheese	Pound	CME Globex	USD 0.01	Settlement Price
CRUDE PALM OIL-CME	Crude Palm Oil	Metric Ton	CME Globex	USD 0.01	Settlement Price
DRY WHEY-CME	Dry Whey	Pound	CME Globex	USD 0.01	Settlement Price
HARD RED SPRING WHEAT-MGEX	Wheat	Bushel	Minneapolis Grain Exchange	USD 0.01	Settlement Price
MILLING WHEAT-EURONEXT	Wheat	Tonne	EURONEXT LIFFE	EUR 0.01	Settlement Price
NONFAT DRY MILK-CME	Non-Fat Dry Milk	Pound	CME Globex	USD 0.01	Settlement Price
RAPESEED-EURONEXT	Rapeseed	Tonne	EURONEXT LIFFE	EUR 0.01	Settlement Price

Fixed for Floating Agricultural Swap Contracts

Terms and Conditions

Summary:	This covers uncleared fixed-for-floating agricultural swaps ("Fixed for Floating Agricultural Swap Contracts").
Limitations on Available Selections and Default Settings:	The terms under which Fixed for Floating Agricultural Swap Contracts may be traded are shown below and in the attached tables. For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest. In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default " and will apply unless the parties vary them.
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards: 2005 ISDA Commodity Derivatives Definitions ("Commodity Definitions")
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Commodity
ISDA OTC Base Product:	Agricultural
ISDA OTC Settlement type:	Cash
Further Limitations:	None
Terms:	
Trade Date:	As agreed by the parties.
Effective Date:	The date specified by the parties, adjusted in accordance with any applicable Business Day Convention.
Effective Date Business Days:	None, unless specified by the parties.
Effective Date Business Day Convention:	None, unless specified by the parties from among the Available Business Day Conventions.
Termination Date:	As specified by the parties.
Termination Date Business Days:	None, unless specified by the parties.
Termination Date Business Day Convention:	None, unless specified by the parties from among the Available Business Day Conventions.
Commodity:	As specified by the parties from among the Available Commodities.
Total Notional Quantity:	The sum of the Notional Quantities per Calculation Period.
Notional Quantity per Calculation Period:	As specified by the parties on a per-Calculation-Period Basis.
Calculation Periods:	As specified by the parties.
Calculation Period Business Days:	None, unless specified by the parties.
Calculation Period Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Payment Dates:	In relation to each Calculation Period, as specified by the parties, each such day being subject to adjustment in accordance with the Payment Date Business Day Convention.

Payment Date Business Days:	The Business Days specified for the relevant Commodity, plus any additional Business Days specified by the parties from among the Available Business Days.
Payment Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Fixed Amount:	
Fixed Price Payer:	As specified by the parties.
Fixed Price or Fixed Amount:	As specified by the parties per Unit of the Commodity or overall.
Floating Amount:	
Floating Price Payer:	As specified by the parties.
Applicable Spread:	As specified by the parties.
Commodity Reference Price:	As specified by the parties from among the Available Commodity Reference Prices.
Market Disruption:	
Market Disruption Events:	Unless otherwise specified by the parties, per the Commodity Definitions.
Additional Market Disruption Events:	As specified by the parties.
Consequences of Market Disruption Events:	Unless otherwise specified by the parties, per the Commodity Definitions.
Disruption Fallbacks:	Unless otherwise specified by the parties, per the Commodity Definitions.
Fallback Reference Price:	None, unless specified by the parties.
Maximum Days of Disruption:	Unless otherwise specified by the parties, per the Commodity Definitions.
Calculation Agent:	As agreed by the parties.

Fixed-for-Floating Agricultural Swap Available Currencies and Required Business Days

Three Letter Currency Code (ISDA/ISO)	Currency Name (ISDA)	Basic Business Day Locations For Currency (FpML Codes)
USD	United States Dollars	USNY
EUR	Euro	EUTA
GBP	Sterling	GBLO

Fixed-for-Floating Agricultural Swap Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
Nearest
Preceding

Fixed-for-Floating Agricultural Swap Available Commodity Reference Prices

ISDA Definitions

The following Commodity Reference Prices are as defined in Sub-Annex A to the Commodity Definitions.

ISDA Definition
COCOA-GBP-EURONEXT

COCOA-NYBOT[1]
COFFEE ARABICA-NYBOT[1]
COFFEE ROBUSTA-EURONEXT
CORN-CBOT
COTTON NO. 2-NYBOT[1]
FROZEN CONCENTRATED ORANGE JUICE NO. 1-NYBOT[1]
LEAN HOGS-CME
MILK-CLASS III-CME
MILK-CLASS IV-CME
SOYBEAN-CBOT
SOYBEAN MEAL-CBOT
SOYBEAN OIL-CBOT
SUGAR #11 (WORLD)-NYBOT[1]
WHEAT-CBOT
WHEAT HRM-KCBOT
WHITE SUGAR-EURONEXT

Exchange Definitions

The following Commodity Reference Prices are as defined in the Commodity Price Reference Framework in Sub-Annex A to the Commodity Definitions.

ISDA Definition					
Commodity Reference Price	**Relevant Commodity**	**Relevant Unit**	**Exchange**	**Currency**	**Specified Price**
BUTTER-CME	Butter	Pound	CME Globex	USD 0.01	Settlement Price
CHEESE-CME	Cheese	Pound	CME Globex	USD 0.01	Settlement Price
CRUDE PALM OIL-CME	Crude Palm Oil	Metric Ton	CME Globex	USD 0.01	Settlement Price
DRY WHEY-CME	Dry Whey	Pound	CME Globex	USD 0.01	Settlement Price
HARD RED SPRING WHEAT-MGEX	Wheat	Bushel	Minneapolis Grain Exchange	USD 0.01	Settlement Price
MILLING WHEAT-EURONEXT	Wheat	Tonne	EURONEXT LIFFE	EUR 0.01	Settlement Price
NONFAT DRY MILK-CME	Non-Fat Dry Milk	Pound	CME Globex	USD 0.01	Settlement Price
RAPESEED-EURONEXT	Rapeseed	Tonne	EURONEXT LIFFE	EUR 0.01	Settlement Price

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[1] The New York Board of Trade (NYBOT) was renamed ICE Futures US in 2007.

Fixed for Floating Interest Rate Swaps

Terms and Conditions

Summary:	This covers uncleared fixed for floating interest rate swaps ("Fixed for Floating Interest Rate Swap (Uncleared)").
Limitations on Available Selections and Default Settings:	The terms under which a Fixed for Floating Interest Rate Swap (Uncleared) contract may be traded are as specified in these terms and conditions or in the attached tables.

For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest.

For Business Days, the defaults shall be the locations specified for the relevant currency, any additional locations specified for the relevant Floating Rate Options.

The parties may add additional locations from the Available Locations and may eliminate some or all of the other locations, so long as there is at least one location in which payment may be made. For these purposes "TARGET" is considered a location.

In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default " and will apply unless the parties vary them.

It should be noted that these contracts can be traded in a variety of currencies. Since each national market has its own peculiarities, the "Available Terms" and/or "Default Terms" may vary by currency.

In some cases, the same contract might have different terms depending on the market in which it is traded (e.g., London versus NY). In that case the default settings may vary by market. |
| **Incorporated Standards:** | This contract description incorporates by reference the following industry standard documentation and standards:
(a) 2006 ISDA Definitions
(b) ISDA Settlement Matrix (if Optional Early Termination applies)
(c) ISDA OTC Taxonomies
(d) FpML Location Codes

For convenience, certain terms are mapped to their FpML 5.5 equivalent. |

Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	IR Swap
ISDA OTC Sub-Product:	Fixed Floating
Further Limitations:	None
Terms:	
Notional Amount ("notional"):	An amount in one of the Available Currencies (see below) agreed by the parties.
Effective Date ("effectiveDate"):	The date specified by the parties, adjusted in accordance with any applicable Business Day Convention. The parties may express the unadjusted Effective Date as a number of Business Days or Banking Days from the Trade Date ("relativeEffectiveDate").
Effective Date Business Days:	As specified by the parties from among the Available Business Days.
Effective Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Termination Date ("terminationDate"):	The date specified by the parties, adjusted in accordance with any applicable Business Day Convention. The parties may express the unadjusted Termination Date as a number of days, months or years from the Effective Date ("relativeTerminationDate").
Termination Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Fixed Amount:	
Fixed Rate Payer ("payerPartyReference"):	As specified by the parties.
Currency Amount ("notionalAmount"):	As specified by the parties.
Fixed Rate Period End Dates ("unadjustedCalculation Period Date"):	As specified by the parties.
first Period End Date:	As specified by the parties if there is a short initial Calculation Period.
Fixed Rate Payment Dates ("unadjustedPaymentDate"):	As specified by the parties.
Day Count Fraction:	As specified by the parties.
Period End Dates Business Days:	As specified by the parties from among the Available Business Days.
Period End Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Payment Dates Business Days:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.
Payment Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Floating Amount:	
Floating Rate Payer ("payerPartyReference"):	As specified by the parties.
Currency Amount ("notionalAmount"):	As specified by the parties.
Period End Dates ("unadjustedCalculation Period Date"):	As specified by the parties.
first Period End Date:	As specified by the parties if there is a short initial Calculation Period.
Payment Dates ("unadjustedPaymentDate"):	As specified by the parties.
initial Floating Rate:	As specified by the parties.
Floating Rate Option ("floatingRateIndex"):	As specified by the parties.
Designated Maturity ('indexTenor'):	As specified by the parties.
Linear Interpolation:	For the Calculation Periods specified by the parties.
Shorter Designated Maturity for Linear Interpolation:	For a Calculation Period to which Linear Interpolation

	applies, as specified by the parties.
Longer Designated Maturity for Linear Interpolation:	For a Calculation Period to which Linear Interpolation applies, as specified by the parties.
Spread:	As specified by the parties.
Day Count Fraction:	As specified by the parties.
Reset Dates ("resetDate"):	As specified by the parties.
Method of Averaging:	As specified by the parties.
Compounding:	As specified by the parties.
Compounding Dates:	In the event Compounding is selected, as selected by the parties.
Compounding Method (Compounding OR Flat Compounding):	In the event Compounding is selected, as selected by the parties.
Period End Dates Business Days:	As specified by the parties from among the Available Business Days.
Period End Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Payment Dates Business Days:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.
Payment Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Reset Dates Business Days:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.
Reset Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Mark-to-Market Currency Swap:	
Mark-to-Market Currency Swap:	As specified by the parties, if the Currency Amounts are in different Currencies.
Variable Currency Payer:	As specified by the parties if the transaction is a Mark-to-Market Currency Swap.
Constant Currency Payer:	As specified by the parties if the transaction is a Mark-to-Market Currency Swap.
Currency Exchange Rate:	As specified by the parties if the transaction is a Mark-to-Market Currency Swap and ISDA MTM Matrix is not applicable.
ISDA MTM Matrix:	As specified by the parties if the transaction is a Mark-to-Market Currency Swap.
Initial Exchange:	
Initial Exchange Date:	As specified by the parties.
Fixed Rate Payer Initial Exchange Amount:	As specified by the parties.
Floating Payer Initial Exchange Amount:	As specified by the parties.
Currency:	As specified from the parties from the Available Currencies.
Interim Exchanges:	
Interim Exchange Dates:	As specified by the parties.
Fixed Rate Payer Interim Exchange Amount:	As specified by the parties.
Fixed Rate Payer Interim Exchange Amount:	As specified by the parties.
Currency:	As specified from the parties from the Available Currencies.
Final Exchange:	
Final Exchange Date:	As specified by the parties.
Fixed Rate Payer Final Exchange Amount:	As specified by the parties.
Fixed Payer Final Exchange Amount:	As specified by the parties.
Currency:	As specified from the parties from the Available Currencies.

Optional Early Termination:	
Optional Early Termination:	As specified by the parties.
Option Style:	As specified by the parties.
Optional Early Termination Date:	As specified by the parties.
Seller:	As specified by the parties if only one party can terminate.
Buyer:	As specified by the parties, if only one party can terminate.
Seller's Agent:	As specified by the parties, if only one party can terminate.
Business Days for Payments:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.
Exercise Business Days:	As specified by the parties.
Optional Early Termination Procedure for Exercise:	
Commencement Date:	As specified by the parties, if the Option Style is American.
Bermuda Option Exercise Dates:	As specified by the parties, if the Option Style is Bermuda.
Expiration Date:	As specified by the parties.
Expiration Time:	As specified by the parties.
Earliest Exercise Time:	As specified by the parties.
Latest Exercise Time:	As specified by the parties.
Exercise Business Day:	As specified by the parties.
Partial Exercise:	As specified by the parties, if Option Style is European.
Multiple Exercise:	As specified by the parties, if Option Style is American or Bermuda.
Minimum Notional Amount:	As specified by the parties if Partial Exercise or Multiple Exercise is specified.
Maximum Notional Amount:	As specified by the parties if Multiple Exercise is specified.
Integral Multiple:	As specified by the parties if Partial Exercise or Multiple Exercise is specified.
Optional Early Termination Settlement Terms:	
Cash Settlement:	As specified by the parties.
ISDA Settlement Matrix:	As specified by the parties, if Cash Settlement is applicable to a single currency Transaction.
ISDA Cross Currency Settlement Matrix:	As specified by the parties, if Cash Settlement is applicable to a cross currency Transaction whose currencies are listed as a "currency pair" in the Cross Currency Settlement Matrix.
Cash Settlement Valuation Time:	If Cash Settlement is applicable, as specified by the parties, directly or via the ISDA Settlement Matrix.
Cash Settlement Valuation Date:	If Cash Settlement is applicable, as specified by the parties, directly or via the ISDA Settlement Matrix.
Valuation Business Days:	If Cash Settlement is applicable, as specified by the parties, directly or via the ISDA Settlement Matrix.
Cash Settlement Payment Date:	If Cash Settlement is applicable, as specified by the parties, directly or via the ISDA Settlement Matrix.
Cash Settlement Payment Date Business Days Convention:	If Cash Settlement is applicable, as specified by the parties, directly or via the ISDA Settlement Matrix.
Cash Settlement Method:	If Cash Settlement is applicable, as specified by the parties from Available Cash Settlement Methods, directly or via the ISDA Settlement Matrix.
Cash Settlement Currency:	If Cash Settlement is applicable, and "Cash Price" or

	"Cash Price—Alternate" apply, as specified by the parties from Available Cash Settlement Methods, directly or via the ISDA Settlement Matrix.
Settlement Rate:	If Cash Settlement is applicable, and "Par Yield Curve—Adjusted," "Par Yield Curve—Unadjusted" or "Zero Coupon Curve—Adjusted" apply, as specified by the parties from Available Cash Settlement Methods, directly or via the ISDA Settlement Matrix parties from Available Cash Settlement Methods, directly or via the ISDA Settlement Matrix.
Cash Settlement Reference Banks:	As specified by the parties, if Settlement Rate is applicable.
Cash Settlement Reference Banks:	If Cash Settlement is applicable, as specified by the parties.
Quotation Rate:	If Cash Settlement is applicable, as specified by the parties from among the Available Quotation Rates.
Calculation Agent:	As agreed by the parties.

Fixed Floating Available Currencies and Required Business Days

Three Letter Currency Code (ISDA/ISO)	Currency Name (ISDA)	Basic Business Day Locations For Currency (FpML Codes)
AUD	Australian Dollar	AUSY
BRL	Brazilian Reai	Any of BR{SP,RJ,BR} and not otherwise declared a market holiday by the BM&F
CAD	Canadian Dollar	CATO
CHF	Swiss Franc	CHZU
CLP	Chilean Peso	CLSA
CNH	Chinese Renminbi (HK)	HKHK and CNBE
CNY	Chinese Renminbi	CNBE
COP	Colombian Peso	COBO
CZK	Czech Koruna	CZPR
DKK	Danish Krone	DKCO
EUR	Euro	EUTA
GBP	Sterling	GBLO
HKD	Hong Kong Dollar	HKHK
HUF	Hungarian Forint	HUBU
ILS	Israeli Shekel	ILTA
INR	Indian Rupee	INMU
JPY	Japanese Yen	JPTO
KRW	Korean Won	KRSE
MXN	Mexican Peso (New)	MXMC
MYR	Malaysian Ringgit	MYKL
NOK	Norwegian Krone	NOOS
NZD	New Zealand Dollar	NZAU and NZWE
PHP	Phillipine Peso	PHMA
PLN	Polish Zloty	PLWA
RON	Romanian Leu	ROBU
RUB	Russian Ruble	RUMO
SAR	Saudi Arabian Riyal	SARI
SEK	Swedish Krona	SEST
SGD	Singapore Dollar	SGSI
THB	Thai Baht	THBA

TRY	Turkish Lira	TRIS
TWD	Taiwan Dollar	TWTA
USD	United States Dollars	USNY
ZAR	South African Rand	ZAJO

Fixed Floating Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
No Adjustment
Preceding
FRN Convention/Eurodollar Convention

Fixed Floating Available Day Count Fractions

ISDA Name
1/1
30/360, 360/360, Bond Basis
Actual/360
Actual/365 (Fixed), Act/365 (Fixed), A/365 (Fixed), A/365F
Actual/Actual, Actual/Actual (ISDA), Act/Act, Act/Act (ISDA)
Actual/Actual (ICMA), Act/Act, Act/Act (ICMA)

Fixed Floating Default Effective Dates

Currency	Default Effective Date
All Currencies Other than CAD, GBP	Plus Two Banking Days
CAD, GBP	Plus Zero

Fixed Floating Earliest and Latest Effective and Termination Dates

Currency	Earliest Effective Date	Latest Effective Date	Earliest Termination Date	Latest Termination Date
N/A	N/A	N/A	N/A	N/A

Fixed Floating Notional Amounts

Currency	Minimum	Increment	Maximum	Default
AUD	25,000,000	100,000	N/A	N/A
BRL	5,000,000	100,000	N/A	N/A
CAD	25,000,000	1,000,000	N/A	N/A
CHF	5,000,000	100,000	N/A	N/A
CLP	5,000,000	100,000	N/A	N/A
CNH	5,000,000	100,000	N/A	N/A
CNY	5,000,000	100,000	N/A	N/A
COP	5,000,000	100,000	N/A	N/A
CZK	5,000,000	100,000	N/A	N/A
DKK	5,000,000	100,000	N/A	N/A
EUR	25,000,000	100,000	N/A	N/A
GBP	25,000,000	100,000	N/A	N/A
HKD	25,000,000	100,000	N/A	N/A
HUF	5,000,000	100,000	N/A	N/A
ILS	5,000,000	100,000	N/A	N/A

INR	5,000,000	100,000	N/A	N/A
JPY	2,500,000,000	100,000,000	N/A	N/A
KRW	5,000,000	100,000	N/A	N/A
MXN	10,000,000	1,000,000	N/A	N/A
MYR	5,000,000	100,000	N/A	N/A
NOK	5,000,000	100,000	N/A	N/A
NZD	5,000,000	100,000	N/A	N/A
PHP	5,000,000	100,000	N/A	N/A
PLN	5,000,000	100,000	N/A	N/A
RON	5,000,000	100,000	N/A	N/A
RUB	5,000,000	100,000	N/A	N/A
SAR	5,000,000	100,000	N/A	N/A
SEK	5,000,000	100,000	N/A	N/A
SGD	5,000,000	100,000	N/A	N/A
THB	5,000,000	100,000	N/A	N/A
TRY	5,000,000	100,000	N/A	N/A
TWD	5,000,000	100,000	N/A	N/A
USD	25,000,000	1,000,000	N/A	N/A
ZAR	5,000,000	100,000	N/A	N/A

Fixed Floating Rate Options and Defaults

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
AUD-AONIA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
AUD-AONIA-OIS-COMPOUND-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
AUD-BBR-AUBBSW	All quoted tenors	N/A	Per ISDA 2006	N
AUD-BBR-BBSW	All quoted tenors	N/A	Per ISDA 2006	N
AUD-BBR-BBSW-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
AUD-BBR-BBSY (BID)	All quoted tenors	N/A	Per ISDA 2006	N
AUD-BBR-ISDC	All quoted tenors	N/A	Per ISDA 2006	N
AUD-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
AUD-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
AUD-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
AUD-Quarterly Swap Rate-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
AUD-Quarterly Swap Rate-ICAP-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
AUD-Semi-annual Swap Rate-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
AUD-Semi-Annual Swap Rate-ICAP-	All quoted tenors	N/A	Per ISDA 2006	N

Reference Banks				
AUD-Swap Rate-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
BRL-CDI-CETIP	See below	N/A	See below	See below
CAD-BA-CDOR	All quoted tenors	N/A	Per ISDA 2006	N
CAD-BA-CDOR-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
CAD-BA-ISDD	All quoted tenors	N/A	Per ISDA 2006	N
CAD-BA-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
CAD-BA-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
CAD-BA-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
CAD-CORRA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
CAD-ISDA-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
CAD-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
CAD-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
CAD-LIBOR-BBA-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
CAD-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
CAD-REPO-CORRA	All quoted tenors	N/A	Per ISDA 2006	N
CAD-TBILL-ISDD	All quoted tenors	N/A	Per ISDA 2006	N
CAD-TBILL-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
CAD-TBILL-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
CAD-TBILL-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
CHF USD-Basis Swaps-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
CHF-Annual Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
CHF-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
CHF-ISDAFIX-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
CHF-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
CHF-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
CHF-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	N
CHF-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
CHF-OIS-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
CHF-TOIS-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N

CLP-CLICP-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
CNH-HIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
CNH-HIBOR-TMA	All quoted tenors	N/A	Per ISDA 2006	N
CNY-CNREPOFIX=CFXS-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
CNY-Semi-Annual Swap Rate-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
CNY-Semi-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
CNY-SHIBOR-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
COP-IBR-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
CZK-Annual Swap Rate-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
CZK-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
CZK-PRIBOR-PRBO	All quoted tenors	N/A	Per ISDA 2006	N
CZK-PRIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
DKK-CIBOR-DKNA13	All quoted tenors	N/A	Per ISDA 2006	N
DKK-CIBOR-DKNA13-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
DKK-CIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
DKK-CIBOR2-DKNA13	All quoted tenors	N/A	Per ISDA 2006	N
DKK-CITA-DKNA14-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
DKK-DKKOIS-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
EUR USD-Basis Swaps-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-10:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-10:00-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-10:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-10:00-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N

EUR-Annual Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-3 Month	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-3 Month-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-AVERAGE	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS-10:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS-10:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS-COMPOUND-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-Swap-Index	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR-Act/365	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR-Act/365-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURONIA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-EURIBOR Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-EURIBOR Swap Rate-12:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-LIBOR	All quoted tenors	N/A	Per ISDA 2006	N

Swap Rate-10:00				
EUR-ISDA-LIBOR Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
EUR-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TAM-CDC	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC10-CNO	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC10-CNO-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC10-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC5-CNO	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC5-CNO-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC5-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TMM-CDC-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
GBP USD-Basis Swaps-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
GBP-ISDA-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
GBP-Semi-Annual Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
GBP-Semi-Annual Swap Rate-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
GBP-Semi-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
GBP-SONIA-OIS-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
GBP-WMBA-RONIA-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
GBP-WMBA-SONIA-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
GRD-ATHIBOR-ATHIBOR	All quoted tenors	N/A	Per ISDA 2006	N
GRD-ATHIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N

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GRD-ATHIBOR-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
GRD-ATHIMID-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
GRD-ATHIMID-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-HIBOR-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-HIBOR=	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-HKAB	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-HKAB-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-ISDC	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HONIX-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
HKD-ISDA-Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
HKD-ISDA-Swap Rate-4:00	All quoted tenors	N/A	Per ISDA 2006	N
HKD-Quarterly-Annual Swap Rate-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
HKD-Quarterly-Annual Swap Rate-4:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
HKD-Quarterly-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
HUF-BUBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
HUF-BUBOR-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
ILS-TELBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
ILS-TELBOR01-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
INR-FBIL-MIBOR-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
JPY USD-Basis Swaps-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
JPY-BBSF-Bloomberg-10:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-BBSF-Bloomberg-15:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-ISDA-Swap Rate-10:00	All quoted tenors	N/A	Per ISDA 2006	N

JPY-ISDA-Swap Rate-15:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-LIBOR-FRASETT	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-MUTANCALL-TONAR	All quoted tenors	N/A	Per ISDA 2006	N
JPY-OIS-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-17096	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-17097	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (10 Banks)	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (5 Banks)	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (All Banks)	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (All Banks)-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-ZTIBOR	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TONA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Reuters-10:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Reuters-15:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Telerate-10:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Telerate-15:00	All quoted tenors	N/A	Per ISDA 2006	N
KRW-CD-3220	All quoted tenors	N/A	Per ISDA 2006	N
KRW-CD-KSDA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
MXN-TIIE-Banxico	All quoted tenors	N/A	Per ISDA 2006	N
MXN-TIIE-Banxico-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N

MXN-TIIE-Banxico-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
MYR-KLIBOR-BNM	All quoted tenors	N/A	Per ISDA 2006	N
MYR-KLIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
NOK-NIBOR-NIBR	All quoted tenors	N/A	Per ISDA 2006	N
NOK-NIBOR-NIBR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
NOK-NIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
NZD-BBR-BID	All quoted tenors	N/A	Per ISDA 2006	N
NZD-BBR-FRA	All quoted tenors	N/A	Per ISDA 2006	N
NZD-BBR-ISDC	All quoted tenors	N/A	Per ISDA 2006	N
NZD-BBR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
NZD-BBR-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
NZD-NZIONA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
NZD-Swap Rate-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
NZD-Swap Rate-ICAP-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
PHP-Semi-Annual Swap Rate-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
PHP-Semi-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
PLN-WIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
PLN-WIBOR-WIBO	All quoted tenors	N/A	Per ISDA 2006	N
PLZ-WIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
PLZ-WIBOR-WIBO	All quoted tenors	N/A	Per ISDA 2006	N
RON-RBOR-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
RUB-Annual Swap Rate-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
RUB-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
RUB-MOSPRIME-NFEA	All quoted tenors	N/A	Per ISDA 2006	N
RUB-MOSPRIME-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
SAR-SRIOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
SAR-SRIOR-SUAA	All quoted tenors	N/A	Per ISDA 2006	N

SEK-Annual Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
SEK-Annual Swap Rate-SESWFI	All quoted tenors	N/A	Per ISDA 2006	N
SEK-SIOR-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
SEK-STIBOR-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
SEK-STIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
SEK-STIBOR-SIDE	All quoted tenors	N/A	Per ISDA 2006	N
SGD-Semi-Annual Swap Rate-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
SGD-Semi-Annual Swap Rate-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
SGD-Semi-Annual Swap Rate-ICAP-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
SGD-Semi-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SIBOR-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SIBOR-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SONAR-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SONAR-OIS-VWAP-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SOR-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SOR-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SOR-VWAP	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SOR-VWAP-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
THB-Semi-Annual Swap Rate-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
THB-Semi-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
THB-SOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
THB-SOR-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
THB-SOR-Telerate	All quoted tenors	N/A	Per ISDA 2006	N

THB-THBFIX-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
TRY-TRYIBOR-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
TWD-Quarterly-Annual Swap Rate-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
TWD-Quarterly-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
TWD-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
TWD-Reuters-6165	All quoted tenors	N/A	Per ISDA 2006	N
TWD-Telerate-6165	All quoted tenors	N/A	Per ISDA 2006	N
TWD-TWCPBA	All quoted tenors	N/A	Per ISDA 2006	N
USD-Annual Swap Rate-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
USD-BA-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-BA-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-BMA Municipal Swap Index	All quoted tenors	N/A	Per ISDA 2006	N
USD-CD-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-CD-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Reference Banks-ICAP SwapPX	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMT-T7051	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMT-T7052	All quoted tenors	N/A	Per ISDA 2006	N
USD-COF11-FHLBSF	All quoted tenors	N/A	Per ISDA 2006	N
USD-COF11-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
USD-COF11-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
USD-CP-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-CP-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds-H.15-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds-H.15-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N

USD-Federal Funds-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-FFCB-DISCO	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDA-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDA-Swap Rate-3:00	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDAFIX3-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDAFIX3-Swap Rate-3:00	All quoted tenors	N/A	Per ISDA 2006	N
USD-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
USD-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-LIBOR-LIBO	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-OIS-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-11:00-LON-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-11:00-NY-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-3:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-3:00-NY-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
USD-Prime-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-Prime-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-S&P Index-High Grade	All quoted tenors	N/A	Per ISDA 2006	N
USD-SIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-SIBOR-SIBO	All quoted tenors	N/A	Per ISDA 2006	N
USD-SIFMA Municipal Swap Index	All quoted tenors	N/A	Per ISDA 2006	N
USD-SOFR-COMPOUND	All quoted tenors	N/A	Prior to publication of a supplement to ISDA 2006 including USD-SOFR-COMPOUND, not applicable and thereafter, per ISDA 2006	No
USD-TBILL-H.15	All quoted tenors	N/A	Per ISDA 2006	N

USD-TBILL-H.15-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
USD-TBILL-Secondary Market	All quoted tenors	N/A	Per ISDA 2006	N
USD-TIBOR-ISDC	All quoted tenors	N/A	Per ISDA 2006	N
USD-TIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-ICAP BrokerTec	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-SwapMarker100	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-SwapMarker99	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-T19901	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-T500	All quoted tenors	N/A	Per ISDA 2006	N
VND-Semi-Annual Swap Rate-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
VND-Semi-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
ZAR-DEPOSIT-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
ZAR-DEPOSIT-SAFEX	All quoted tenors	N/A	Per ISDA 2006	N
ZAR-JIBAR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
ZAR-JIBAR-SAFEX	All quoted tenors	N/A	Per ISDA 2006	N
ZAR-PRIME-AVERAGE	All quoted tenors	N/A	Per ISDA 2006	N
ZAR-PRIME-AVERAGE-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N

Definition of BRL Floating Rate Option

Floating Amount:	Notwithstanding anything to the contrary
$$FX\ Rate \times Currency\ Amount \times \left[\prod_{j=1}^{N} \left(1 + \frac{Relevant\ Rate_j}{252} \right) - 1 \right]^{252/N}$$	
	Where: *N*=number of Reset Dates in the Calculation Period *j*=a particular Reset Date *Relevant Rate*=the Relevant Rate for instance *j* of Reset Date
BRL-CDI-CETIP:	For any Reset Date, the Overnight Brazilian Interbank Deposit Rate Annualized, known as the average ("Media") of the DIOVER- EXTRA Group as published by CETIP (*Câmara de*

	Custódia e Liquidação) (the "Overnight CDI Rate") for such date; provided that (i) such rate is published not later than 12:00 p.m. on the Brazil Business Day next following such Reset Date and (ii) any adjustments made by CETIP to such rate at any time later than the end of the business day on such Reset Date shall not be taken into account. If for any Reset Date there is no published Overnight CDI Rate (including as a result of the proviso above), CDI for the relevant Reset Date will be the overnight deposit rate published for such date by the BM&F in accordance with its rules (see http://www.bmf.com.br/portal/pages/boletim1/bd_manual/indica doreFinanceiros1.asp, or any successor page). If the BM&F does not publish such a rate for such date, CDI for the relevant Reset Date shall be determined jointly by the parties. If the parties do not agree on a determination of such rate within one Brazil Business Day following the relevant Reset Date, CDI shall be determined through a CDI Reference Dealer Poll as described herein. If CDI for a Reset Date is not so determined by a CDI Reference Dealer Poll, BRL-CDI-Reference Dealers shall apply.
BRL-CDI-Reference Dealers:	If applicable for a Reset Date as set forth above, the Calculation Agent shall conduct up to four dealer polls commencing on the Brazil Business Day following the relevant Reset Date, in each case by requesting each of the CDI Reference Dealers to provide a quotation of the CDI. If at least four such quotations are obtained from CDI Reference Dealers in any such poll, the highest and lowest quotations will be disregarded and CDI for the relevant Reset Date will equal the arithmetic mean of the remaining quotations. If fewer than four such quotations are obtained from a poll, the Calculation Agent shall conduct additional such polls until four such quotations are obtained in any poll; provided that the Calculation Agent shall not conduct more than four polls in the aggregate (with not more than two polls on any day and with such polls conducted over not more than two Brazil Business Days). If four quotations are not obtained from any of such four polls, CDI shall CDI shall not be determined by a CDI Reference Dealer Poll.
CDI Reference Dealers:	At least six and not more than eight leading onshore dealers in the CDI market selected by the Calculation Agent.
Reset Dates ("resetDate"):	Each Scheduled Reset Date (as defined in the BRL CDI Best Practices).
Reset Dates Business Days:	As specified by the parties from among the Available BR Business Days.
Available BR Business Days:	Any of BR{SP,RJ, BR} and not otherwise declared a financial market holiday by the BM&F.

Definition of USD-SOFR-COMPOUND

From and after the date on which ISDA publishes a supplement to ISDA 2006 containing a definition of USD-SOFR-COMPOUND, per ISDA 2006

Prior to such date:

"USD-SOFR-COMPOUND" means that the rate for a Reset Date, calculated in accordance with the formula set forth below in this subparagraph, will be the rate of return of a daily compound interest investment (it being understood that the reference rate for the calculation of interest is SOFR). Upon the occurrence of a USD-SOFR-COMPOUND Index Cessation Event, the rate for each day in a Calculation Period occurring on or after the USD-SOFR-COMPOUND Index Cessation Effective Date will be determined as if references to SOFR were references to the rate (inclusive of any spreads or adjustments) formally designated, nominated or recommended as the replacement for SOFR by the Federal Reserve Board or a committee officially endorsed or convened by the Federal Reserve Board for purposes of designating, nominating or recommending a replacement for SOFR (which rate may be produced by the Federal Reserve Bank of New York or another administrator). If no such rate is formally designated, nominated or recommended within one U.S. Government Securities Business Day of the USD-SOFR-COMPOUND Index Cessation Event, the rate for each day in a Calculation Period occurring on or after the USD-SOFR-COMPOUND Index Cessation Effective Date will be determined as if references to SOFR were references to OBFR. If at the time of the USD-SOFR-COMPOUND Index Cessation Event, publication of OBFR has been permanently or indefinitely discontinued, it has been publicly announced that OBFR will be permanently or indefinitely discontinued as of a specific date or there has been a public statement by a regulator or other official sector entity prohibiting the use of OBFR (which statement applies to, but need not be limited to, Swap Transactions, including existing Swap Transactions), then the rate for each day in a Calculation Period occurring on or after the USD-SOFR-COMPOUND Index Cessation Effective Date will be determined as if references to SOFR were references to the FOMC Target Rate.

"USD-SOFR-COMPOUND" will be calculated as follows, and the resulting percentage will be rounded, if necessary, in accordance with the method set forth in Section 8.1(a):

$$\left[\prod_{i=1}^{d_o}\left(1+\frac{\text{SOFR}_i \times \text{n}_i}{360}\right)-1\right] \times \frac{360}{d}$$

where:

"d_0", for any Calculation Period, is the number of U.S. Government Securities Business Days in the relevant Calculation Period;

"i" is a series of whole numbers from one to d_0, each representing the relevant U.S. Government Securities Business Days in chronological order from, and including, the first U.S. Government Securities Business Day in the relevant Calculation Period;

"SOFR" is the daily Secured Overnight Financing Rate provided by the Federal Reserve Bank of New York, as the administrator of the benchmark, (or a successor administrator) on the Federal Reserve's Website;

"SOFR_i", for any day "i" in the relevant Calculation Period, is a reference rate equal to SOFR in respect of that day as published on or about 8:00 a.m., New York City time, on the U.S. Government Securities Business Day immediately following that day "i". If, by 5:00 p.m., New York City time, on the U.S. Government Securities Business Day immediately following any day "i", SOFR in respect of such day "i" has not been published and a USD-SOFR-COMPOUND Index Cessation Event has not occurred, then SOFR_i for that day "i" will be SOFR as published in respect of the first preceding U.S. Government Securities Business Day for which SOFR was published on the Federal Reserve's Website;

"n_i" is the number of calendar days in the relevant Calculation Period on which the rate is SOFR_i;

"d" is the number of calendar days in the relevant Calculation Period;

"USD-SOFR-COMPOUND Index Cessation Event" means the occurrence of one or more of the following events:

(d)   a public statement by the Federal Reserve Bank of New York (or a successor administrator of SOFR) announcing that it has ceased or will cease to provide SOFR permanently or indefinitely, provided that, at that time, there is no successor administrator that will continue to provide SOFR;

(e)   the publication of information which reasonably confirms that the Federal Reserve Bank of New York (or a successor administrator of SOFR) has ceased or will cease to provide SOFR permanently or indefinitely, provided that, at that time, there is no successor administrator that will continue to provide SOFR; or

(f)   a public statement by a regulator or other official sector entity prohibiting the use of SOFR that applies to, but need not be limited to, Swap Transactions, including existing Swap Transactions;

"USD-SOFR-COMPOUND Index Cessation Effective Date" means, in respect of a USD-SOFR-COMPOUND Index Cessation Event, the date on which the Federal Reserve Bank of New York (or a successor administrator of SOFR) ceases to publish SOFR or the date as of which SOFR may no longer be used; and

"OBFR" is the daily Overnight Bank Funding Rate as provided by the Federal Reserve Bank of New York, as the administrator of the benchmark, (or a successor administrator) on the Federal Reserve's Website.

"FOMC Target Rate" is the short-term interest rate target set by the Federal Open Markets Committee and published on the Federal Reserve's Website or, if the Federal Open Markets Committee does not target a single rate, the mid-point of the short-term interest rate target range set by the Federal Open Markets Committee and published on the Federal Reserve's Website (calculated as the arithmetic average of the upper bound of the target range and the lower bound of the target range, rounded, if necessary, in accordance with the method set forth in Section 8.1(c))

"Federal Reserve's Website" means the website of the Board of Governors of the Federal Reserve System at http://www.federalreserve.gov, or any Successor Source.

Fixed Floating Requirements and Defaults
(Excluding Optional Early Termination and Mandatory Early Termination)

Variable	Requirement	Default
Effective Date Business Day Convention:		No Adjustment
Termination Date Business Day Convention:		No Adjustment
Period End Dates:		Payment Dates
Payment Date Business Day Convention:		Modified Following
Linear Interpolation:		Applicable only to long or short stub periods
Designated Maturities for Linear Interpolation:		Tenors quoted next shorter and longer than the actual Calculation Period length
Compounding:		Inapplicable
Compounding Business Day Convention:	Same as Business Day Convention for Period End Dates	

Method of Averaging:	Weighted Average or Unweighted Average	Unweighted Average
Compounding Method:	Straight Compounding, Flat Compounding, Spread Exclusive Compounding	
ISDA MTM Matrix:		Applicable (to Mark-to-Market Cross Currency Swaps)
Initial Exchange Date:		Effective Date
Initial Exchange Date Business Day Convention:		Following
Interim Exchange Date Business Day Convention:		Modified Following
Final Exchange Date:		Termination Date
Final Exchange Date Business Day Convention:		Modified Following

Fixed Floating Requirements and Defaults
(Optional Early Termination and Mandatory Early Termination)

Setting	Requirement	Default
Optional Early Termination:		Inapplicable
Mandatory Early Termination:		Inapplicable
Option Style:	American, Bermuda, European	
Cash Settlement:	Required for Mandatory Early Termination	Applicable (i.e., Transaction is **not** "torn up for no value")
Optional Early Termination Date:		Cash Settlement Payment Date
Optional Early Termination Date Business Day Convention:		Following
Mandatory Early Termination Date Business Day Convention		Modified Following

Fixed Floating Requirements and Defaults
(Optional Early Termination—Exercise)

Setting	Requirement	Default
Commencement Date:	American only	
Partial Exercise:		Inapplicable
Multiple Exercise:		Inapplicable
Exercise Business Day:		Banking Day for cash Settlement Currency (TARGET Settlement Day for EUR)
Latest Exercise Time:	On Expiration Date, the Expiration Time	Other than Expiration Date, the Expiration Time

Fixed Floating Requirements and Defaults
(Cash Settlement)

Setting	Requirement/Choices	Default
Cash Settlement Amount:		
ISDA Cross Currency Settlement Matrix:		Applicable, if cross currency swap with currency pair included in Matrix
ISDA Settlement Matrix:		Applicable, if single currency swap with Currency included in Matrix
Cash Settlement Valuation Time:		

Cash Settlement Valuation Date:		Two Valuation Business Days before Mandatory/Optional Early Termination Date **but** same day for CAD, GBP or DKK with Floating Rate Option of "DKK-CIBOR-DKNA13" or "DKK-CIBOR-DKNA13-Bloomberg"
Valuation Business Day:		Banking Days in locations per the Business Day Location Table, plus additional days required by for fixings under the Floating Rate Option(s)
Cash Settlement Payment Date Business Day Convention:		Following
Cash Settlement Method:	Cash Price Cash Price—Alternate Method Collateralized Cash Price Par Yield Curve—Adjusted Par Yield Curve—Unadjusted Zero Coupon Yield—Adjusted	
Cash Settlement Currency:		For single currency, same as Notional Amount, otherwise as specified in ISDA Master Agreement, or otherwise same as Notional Amount for Fixed Amount
Settlement Rate:	ISDA Source/Other Price Source/Reference Banks	
Cash Settlement Reference Banks:		Fallbacks per ISDA 2006 Definitions
Quotation Rate:	bid ask mid Exercising Party Pays (Optional Early Termination Only)	

Fixed for Floating Interest Rate Swaptions
Terms and Conditions

Summary:	This covers fixed for floating interest rate swaptions ("Fixed for Floating Interest Rate Swaptions").
Limitations on Available Selections and Default Settings:	The terms under which a Fixed for Floating Interest Rate Swaption may be traded are as specified in these terms and conditions and in the attached tables. For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest. For Business Days, the defaults shall be the locations specified for the relevant currency, any additional locations specified for the relevant Floating Rate Options. The parties may add additional locations from the Available Locations and may eliminate some or all of the other locations, so long as there is at least one location in which payment may be made. For these purposes "TARGET" is considered a location. In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default " and will apply unless the parties vary them. It should be noted that these contracts can be traded in a variety of currencies. Since each national market has its own peculiarities, the "Available Terms" and/or "Default Terms" may vary by currency. In some cases, the same contract might have different terms depending on the market in which it is traded (*e.g.*, London versus NY). In that case the default settings may vary by market.
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions (b) ISDA Settlement Matrix (if Optional Early Termination applies) (c) ISDA OTC Taxonomies (d) FpML Location Codes For convenience, certain terms are mapped to their FpML 5.5 equivalent.
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	IR Swap
ISDA OTC Sub-Product:	Fixed Floating
Further Limitations:	None
Terms:	
Terms of "Underlying Swap Transaction":	
Notional Amount ("notional"):	An amount in one of the Available Currencies (see below) agreed by the parties.
Effective Date ("effectiveDate"):	The date specified by the parties, adjusted in accordance

	with any applicable Business Day Convention. The parties may express the unadjusted Effective Date as a number of Business Days or Banking Days from the Trade Date ("relativeEffectiveDate").
Effective Date Business Days:	As specified by the parties from among the Available Business Days.
Effective Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Termination Date ("terminationDate"):	The date specified by the parties, adjusted in accordance with any applicable Business Day Convention. The parties may express the unadjusted Termination Date as a number of days, months or years from the Effective Date ("relativeTerminationDate").
Termination Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Fixed Amount:	
Fixed Rate Payer ("payerPartyReference"):	As specified by the parties.
Currency Amount ("notionalAmount"):	As specified by the parties.
Fixed Rate Period End Dates ("unadjustedCalculation Period Date"):	As specified by the parties.
first Period End Date:	As specified by the parties if there is a short initial Calculation Period.
Fixed Rate Payment Dates ("unadjustedPaymentDate"):	As specified by the parties.
Day Count Fraction:	As specified by the parties.
Period End Dates Business Days:	As specified by the parties from among the Available Business Days.
Period End Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Payment Dates Business Days:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.
Payment Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Floating Amount:	
Floating Rate Payer ("payerPartyReference"):	As specified by the parties.
Currency Amount ("notionalAmount"):	As specified by the parties.
Period End Dates ("unadjustedCalculation Period Date"):	As specified by the parties.
first Period End Date:	As specified by the parties if there is a short initial Calculation Period.
Payment Dates ("unadjustedPaymentDate"):	As specified by the parties.
initial Floating Rate:	As specified by the parties.
Floating Rate Option ("floatingRateIndex"):	As specified by the parties.
Designated Maturity ('indexTenor')	As specified by the parties.
Linear Interpolation:	For the Calculation Periods specified by the parties.
Shorter Designated Maturity for Linear Interpolation:	For a Calculation Period to which Linear Interpolation applies, as specified by the parties.
Longer Designated Maturity for Linear Interpolation	For a Calculation Period to which Linear Interpolation applies, as specified by the parties.
Spread:	As specified by the parties.
Day Count Fraction:	As specified by the parties.
Reset Dates ("resetDate"):	As specified by the parties.
Method of Averaging:	As specified by the parties.
Compounding:	As specified by the parties.
Compounding Dates	In the event Compounding is selected, as selected by the

	parties.
Compounding Method (Compounding OR Flat Compounding):	In the event Compounding is selected, as selected by the parties.
Period End Dates Business Days:	As specified by the parties from among the Available Business Days.
Period End Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Payment Dates Business Days:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.
Payment Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Reset Dates Business Days:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.
Reset Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Swaption Terms:	
Option Style:	As specified by the parties.
Seller:	As specified by the parties.
Buyer:	As specified by the parties.
Seller's Agent:	As specified by the parties.
Premium:	As specified by the parties.
Premium Payment Date:	As specified by the parties.
Business Day Convention for Premium Payment Date:	As specified by the parties.
Business Days for Payments:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.
Exercise Business Days:	As specified by the parties.
Swaption Procedure for Exercise:	
Commencement Date:	As specified by the parties, if the Option Style is American.
Bermuda Option Exercise Dates:	As specified by the parties, if the Option Style is Bermuda.
Expiration Date:	As specified by the parties.
Expiration Time:	As specified by the parties.
Earliest Exercise Time:	As specified by the parties.
Latest Exercise Time:	As specified by the parties.
Exercise Business Day:	As specified by the parties.
Partial Exercise:	As specified by the parties, if Option Style is European.
Multiple Exercise:	As specified by the parties, if Option Style is American or Bermuda.
Minimum Notional Amount:	As specified by the parties if Partial Exercise or Multiple Exercise is specified.
Maximum Notional Amount:	As specified by the parties if Multiple Exercise is specified.
Integral Multiple:	As specified by the parties if Partial Exercise or Multiple Exercise is specified.
Automatic Exercise:	As specified by the parties.
Threshold:	As specified by the parties if Automatic Exercise is specified.
Fallback Exercise:	As specified by the parties (if required) .
Swaption Settlement Terms:	
Cash Settlement	As specified by the parties.
Physical Settlement	As specified by the parties.
Cleared Physical Settlement	As specified by the parties.
ISDA Settlement Matrix:	As specified by the parties, if Cash Settlement is

	applicable to a single currency Underlying Swap Transaction.
ISDA Cross Currency Settlement Matrix:	As specified by the parties, if Cash Settlement is applicable and the Underlying Swap Transaction is a cross-currency Transaction where the currency pair is included in the Matrix.
Cash Settlement Valuation Time:	If Cash Settlement is applicable, as specified by the parties, directly or via the ISDA Settlement Matrix.
Cash Settlement Valuation Date:	If Cash Settlement is applicable, as specified by the parties, directly or via the ISDA Settlement Matrix.
Valuation Business Days:	If Cash Settlement is applicable, as specified by the parties, directly or via the ISDA Settlement Matrix.
Cash Settlement Payment Date:	If Cash Settlement is applicable, as specified by the parties, directly or via the ISDA Settlement Matrix.
Cash Settlement Payment Date Business Days Convention:	If Cash Settlement is applicable, as specified by the parties, directly or via the ISDA Settlement Matrix.
Cash Settlement Method:	If Cash Settlement is applicable, as specified by the parties from Available Cash Settlement Methods, directly or via the ISDA Settlement Matrix.
Cash Settlement Currency:	If Cash Settlement is applicable, and "Cash Price" or "Cash Price—Alternate" apply, as specified by the parties from Available Cash Settlement Methods, directly or via the ISDA Settlement Matrix.
Settlement Rate:	If Cash Settlement is applicable, and "Par Yield Curve—Adjusted," "Par Yield Curve—Unadjusted" or "Zero Coupon Curve—Adjusted" apply, as specified by the parties from Available Cash Settlement Methods, directly or via the ISDA Settlement Matrix parties from Available Cash Settlement Methods, directly or via the ISDA Settlement Matrix.
Cash Settlement Reference Banks:	As specified by the parties, if Settlement Rate is applicable.
Cash Settlement Reference Banks:	If Cash Settlement is applicable, as specified by the parties.
Quotation Rate:	If Cash Settlement is applicable, as specified by the parties from among the Available Quotation Rates.
Calculation Agent:	As agreed by the parties.

Fixed Floating Swaptions Available Currencies and Required Business Days

Three Letter Currency Code (ISDA/ISO)	Currency Name (ISDA)	Basic Business Day Locations For Currency (FpML Codes)
AUD	Australian Dollar	AUSY
CAD	Canadian Dollar	CATO
CHF	Swiss Franc	CHZU
EUR	Euro	EUTA
GBP	Sterling	GBLO
ILS	Israeli Shekel	ILTA
JPY	Japanese Yen	JPTO
MXN	Mexican Peso (New)	MXMC
SAR	Saudi Arabian Riyal	SARI
SEK	Swedish Krona	SEST
SGD	Singapore Dollar	SGSI
TRY	Turkish Lira	TRIS
USD	United States Dollars	USNY
ZAR	South African Rand	ZAJO

Fixed Floating Swaptions Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
No Adjustment
Preceding
FRN Convention/Eurodollar Convention

Fixed Floating Swaptions Underlying Swap Transaction Available Day Count Fractions

ISDA Name
1/1
30/360, 360/360, Bond Basis
Actual/360
Actual/365 (Fixed), Act/365 (Fixed), A/365 (Fixed), A/365F
Actual/Actual, Actual/Actual (ISDA), Act/Act, Act/Act (ISDA)
Actual/Actual (ICMA), Act/Act, Act/Act (ICMA)

Fixed Floating Swaptions Default Effective Dates

Currency	Default Effective Date
All Currencies Other than CAD, GBP, MXN	Plus Two Banking Days
MXN	Plus One Banking Day
CAD, GBP	Plus Zero

Fixed Floating Earliest and Latest Effective and Termination Dates

Currency	Earliest Effective Date	Latest Effective Date	Earliest Termination Date	Latest Termination Date
N/A	N/A	N/A	N/A	N/A

Fixed Floating Swaptions Underlying Swap Transaction Notional Amounts

Currency	Minimum	Increment	Maximum	Default
AUD	25,000,000	100,000	N/A	N/A
CAD	5,000,000	100,000	N/A	N/A
CHF	10,000,000	1,000,000	N/A	N/A
EUR	25,000,000	100,000	N/A	N/A
GBP	25,000,000	100,000	N/A	N/A
ILS	5,000,000	100,000	N/A	N/A
JPY	2,500,000,000	100,000,000	N/A	N/A
MXN	10,000,000	1,000,000	N/A	N/A
SAR	5,000,000	100,000	N/A	N/A
SEK	5,000,000	100,000	N/A	N/A
SGD	5,000,000	100,000	N/A	N/A
TRY	5,000,000	100,000	N/A	N/A
USD	25,000,000	1,000,000	N/A	N/A
ZAR	5,000,000	100,000	N/A	N/A

Fixed Floating Swaptions Underlying Swap Transaction Rate Options and Defaults

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
AUD-AONIA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
AUD-AONIA-OIS-COMPOUND-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
AUD-BBR-AUBBSW	All quoted tenors	N/A	Per ISDA 2006	N
AUD-BBR-BBSW	All quoted tenors	N/A	Per ISDA 2006	N
AUD-BBR-BBSW-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
AUD-BBR-BBSY (BID)	All quoted tenors	N/A	Per ISDA 2006	N
AUD-BBR-ISDC	All quoted tenors	N/A	Per ISDA 2006	N
AUD-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
AUD-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
AUD-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
AUD-Quarterly Swap Rate-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
AUD-Quarterly Swap Rate-ICAP-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
AUD-Semi-annual Swap Rate-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
AUD-Semi-Annual Swap Rate-ICAP-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
AUD-Swap Rate-	All quoted tenors	N/A	Per ISDA 2006	N

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
Reuters				
CAD-BA-CDOR	All quoted tenors	N/A	Per ISDA 2006	N
CAD-BA-CDOR-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
CAD-BA-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
CAD-BA-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
CAD-TBILL-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
CAD-TBILL-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
CAD-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
CAD-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
CAD-LIBOR-BBA-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
CAD-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
CAD-REPO-CORRA	All quoted tenors	N/A	Per ISDA 2006	N
CAD-CORRA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
CAD-ISDA-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
CHF USD-Basis Swaps-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
CHF-Annual Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
CHF-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
CHF-ISDAFIX-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
CHF-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
CHF-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
CHF-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	N
CHF-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
CHF-OIS-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
CHF-TOIS-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
EUR USD-Basis Swaps-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-10:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-10:00-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
EUR-Annual Swap Rate-10:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-10:00-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-3 Month	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-3 Month-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-AVERAGE	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS-10:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS-10:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS-COMPOUND-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-Swap-Index	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR-Act/365	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR-Act/365-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR-Telerate	All quoted tenors	N/A	Per ISDA 2006	N

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
EUR-EURONIA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-EURIBOR Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-EURIBOR Swap Rate-12:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-LIBOR Swap Rate-10:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-LIBOR Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
EUR-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TAM-CDC	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC10-CNO	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC10-CNO-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC10-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC5-CNO	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC5-CNO-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC5-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TMM-CDC-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
GBP USD-Basis Swaps-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
GBP-ISDA-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
GBP-Semi-Annual Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
GBP-Semi-Annual Swap Rate-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
GBP-Semi-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
GBP-SONIA-OIS-	All quoted tenors	N/A	Per ISDA 2006	N

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
11:00-ICAP				
GBP-WMBA-RONIA-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
GBP-WMBA-SONIA-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
ILS-TELBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
ILS-TELBOR01-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
JPY USD-Basis Swaps-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
JPY-BBSF-Bloomberg-10:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-BBSF-Bloomberg-15:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-ISDA-Swap Rate-10:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-ISDA-Swap Rate-15:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-LIBOR-FRASETT	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-MUTANCALL-TONAR	All quoted tenors	N/A	Per ISDA 2006	N
JPY-OIS-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-17096	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-17097	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (10 Banks)	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (5 Banks)	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (All Banks)	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (All Banks)-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-ZTIBOR	All quoted tenors	N/A	Per ISDA 2006	N

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
JPY-TONA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Reuters-10:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Reuters-15:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Telerate-10:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Telerate-15:00	All quoted tenors	N/A	Per ISDA 2006	N
MXN-TIIE-Banxico	All quoted tenors	N/A	Per ISDA 2006	N
SAR-SRIOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
SAR-SRIOR-SUAA	All quoted tenors	N/A	Per ISDA 2006	N
SEK-Annual Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
SEK-Annual Swap Rate-SESWFI	All quoted tenors	N/A	Per ISDA 2006	N
SEK-SIOR-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
SEK-STIBOR-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
SEK-STIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
SEK-STIBOR-SIDE	All quoted tenors	N/A	Per ISDA 2006	N
SGD-Semi-Annual Swap Rate-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
SGD-Semi-Annual Swap Rate-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
SGD-Semi-Annual Swap Rate-ICAP-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
SGD-Semi-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SIBOR-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SIBOR-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SONAR-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SONAR-OIS-VWAP-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
SGD-SOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SOR-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SOR-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SOR-VWAP	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SOR-VWAP-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
TRY-Annual Swap Rate-11:15-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
TRY-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
TRY-TRYIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
TRY-TRYIBOR-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
USD-Annual Swap Rate-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
USD-BA-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-BA-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-BMA Municipal Swap Index	All quoted tenors	N/A	Per ISDA 2006	N
USD-CD-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-CD-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Reference Banks-ICAP SwapPX	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMT-T7051	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMT-T7052	All quoted tenors	N/A	Per ISDA 2006	N
USD-COF11-FHLBSF	All quoted tenors	N/A	Per ISDA 2006	N
USD-COF11-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
USD-COF11-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
USD-CP-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-CP-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds-	All quoted tenors	N/A	Per ISDA 2006	N

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
H.15-Bloomberg				
USD-Federal Funds-H.15-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-FFCB-DISCO	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDA-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDA-Swap Rate-3:00	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDAFIX3-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDAFIX3-Swap Rate-3:00	All quoted tenors	N/A	Per ISDA 2006	N
USD-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
USD-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-LIBOR-LIBO	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-OIS-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-11:00-LON-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-11:00-NY-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-3:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-3:00-NY-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
USD-Prime-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-Prime-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-S&P Index-High Grade	All quoted tenors	N/A	Per ISDA 2006	N
USD-SIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-SIBOR-SIBO	All quoted tenors	N/A	Per ISDA 2006	N
USD-SIFMA Municipal Swap Index	All quoted tenors	N/A	Per ISDA 2006	N
USD-TBILL-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-TBILL-H.15-	All quoted tenors	N/A	Per ISDA 2006	N

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
Bloomberg				
USD-TBILL-Secondary Market	All quoted tenors	N/A	Per ISDA 2006	N
USD-TIBOR-ISDC	All quoted tenors	N/A	Per ISDA 2006	N
USD-TIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-ICAP BrokerTec	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-SwapMarker100	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-SwapMarker99	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-T19901	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-T500	All quoted tenors	N/A	Per ISDA 2006	N
VND-Semi-Annual Swap Rate-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
VND-Semi-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
ZAR-DEPOSIT-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
ZAR-DEPOSIT-SAFEX	All quoted tenors	N/A	Per ISDA 2006	N
ZAR-JIBAR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
ZAR-JIBAR-SAFEX	All quoted tenors	N/A	Per ISDA 2006	N
ZAR-PRIME-AVERAGE	All quoted tenors	N/A	Per ISDA 2006	N
ZAR-PRIME-AVERAGE-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N

Fixed Floating Swaption Underlying Swap Transaction Requirements and Defaults

Variable	Requirement	Default
Effective Date Business Day Convention		No Adjustment
Termination Date Business Day Convention		No Adjustment
Period End Dates		Payment Dates
Payment Date Business Day Convention		Modified Following
Linear Interpolation		Applicable only to long or short stub periods

Designated Maturities for Linear Interpolation		Tenors quoted next shorter and longer than the actual Calculation Period length
Compounding		Inapplicable
Compounding Business Day Convention	Same as Business Day Convention for Period End Dates	
Method of Averaging	Weighted Average or Unweighted Average	Unweighted Average
Compounding Method	Compounding or Flat Compounding	Compounding

Fixed Floating Swaption Requirements and Defaults

Setting	Requirement	Default
Option Style:	American, Bermuda, European	
Premium Payment Date Business Day Convention		Following

Fixed Floating Swaption Requirements and Defaults
(Swaption—Exercise)

Setting	Requirement	Default
Commencement Date:	American only	
Partial Exercise:		Inapplicable
Multiple Exercise:		Inapplicable
Exercise Business Day		Banking Day for cash Settlement Currency (TARGET Settlement Day for EUR)
Latest Exercise Time	On Expiration Date, the Expiration Time	Other than Expiration Date, the Expiration Time
Automatic Exercise		
Threshold		

Fixed Floating Swaption Requirements and Defaults
(Swaption Cash Settlement)

Setting	Requirement/Choices	Default
Cash Settlement Amount		
ISDA Settlement Matrix		Applicable, if single currency swap with Currency included in Matrix
ISDA Cross Currency Settlement Matrix		Applicable, if cross currency swap with currency pair included in Matrix
Cash Settlement Valuation Time		
Cash Settlement Valuation Date		Two Valuation Business Days before Mandatory/Optional Early Termination Date **but** same day for CAD, GBP or DKK with Floating Rate Option of "DKK-CIBOR-DKNA13" or "DKK-CIBOR-DKNA13-Bloomberg"
Valuation Business Day		Banking Days in locations per the Business Day Location Table, plus additional days required by for fixings under the Floating Rate Option(s)

Cash Settlement Payment Date Business Day Convention		Following
Cash Settlement Method	Cash Price Cash Price—Alternate Method Collateralized Cash Price Par Yield Curve—Adjusted Par Yield Curve—Unadjusted Zero Coupon Yield—Adjusted	
Cash Settlement Currency		For single currency, same as Notional Amount, otherwise as specified in ISDA Master Agreement, or otherwise same as Notional Amount for Fixed Amount
Settlement Rate	ISDA Source/Other Price Source/Reference Banks	
Cash Settlement Reference Banks		Fallbacks per ISDA 2006 Definitions
Quotation Rate	bid ask mid	

Forward Rate Agreements (Uncleared)

Terms and Conditions

Summary:	This covers uncleared forward rate agreements ("Forward Rate Agreements" or "FRAs").
Limitations on Available Selections and Default Settings:	The terms under which an FRA may be traded are as specified in these terms and conditions and in the attached tables.
	For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest.
	For Business Days, the defaults shall be the locations specified for the relevant currency, any additional locations specified for the relevant Floating Rate Options.
	The parties may add additional locations from the Available Locations and may eliminate some or all of the other locations, so long as there is at least one location in which payment may be made. For these purposes "TARGET"/EUTA is considered a location.
	In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default" and will apply unless the parties vary them.
	It should be noted that these contracts can be traded in a variety of currencies. Since each national market has its own peculiarities, the "Available Terms" and/or "Default Terms" may vary by currency.
	In some cases, the same contract might have different terms depending on the market in which it is traded (*e.g.*, London versus NY). In that case the default settings may vary by market.
Incorporated Standards:	These terms and conditions incorporate by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions (b) ISDA OTC Taxonomies (c) FpML Location Codes For convenience, certain terms are mapped to their FpML 5.2.4 equivalent.
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	FRA
ISDA OTC Sub-Product:	N/A
Further Limitations:	None

Terms:	
Notional Amount ("notional"):	An amount in one of the Available Currencies (see below) agreed by the parties.
Effective Date ("adjustedEffectiveDate"):	The date specified by the parties, adjusted in accordance with any applicable Business Day Convention.
Effective Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Termination Date ("adjustedTerminationDate"):	The date specified by the parties, adjusted in accordance with any applicable Business Day Convention.
Termination Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Fixed Rate Payer ("buyerPartyReference"):	As specified by the parties.
Fixed Rate ("fixedRate"):	As specified by the parties.
Floating Rate Payer ("sellerPartyReference"):	As specified by the parties.
Payment Date ("paymentDate"):	As specified by the parties.
Floating Rate Option ("floatingIndex"):	As specified by the parties.
Designated Maturity ("indexTenor"):	As specified by the parties.
Spread:	As specified by the parties.
Floating Rate Day Count Fraction ("dayCountFraction"):	As specified by the parties.
Reset Date:	The Effective Date.
Discounting ("fraDiscounting"):	As specified by the parties.
Business Days:	As specified by the parties.
Calculation Agent:	As specified by the parties.

FRA Available Currencies and Required Business Days

Three Letter Currency Code (ISDA/ISO)	Currency Name (ISDA)	Basic Business Day Locations For Currency (FpML Codes)
AUD	Australian Dollar	AUSY
CAD	Canadian Dollar	CATO
CHF	Swiss Franc	CHZU
CZK	Czech Koruna	CZPR
DKK	Danish Krone	DKCO
EUR	Euro	EUTA
GBP	Sterling	GBLO
HUF	Hungarian Forint	HUBU
ILS	Israeli Shekel	ILTA
JPY	Japanese Yen	JPTO
NOK	Norwegian Krone	NOOS
NZD	New Zealand Dollar	NZAU and NZWE
PLN	Polish Zloty	PLWA
SEK	Swedish Krona	SEST
USD	United States Dollars	USNY
ZAR	South African Rand	ZAJO

FRA Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
No Adjustment
Preceding

FRA Available Day Count Fractions

ISDA Name
30/360, 360/360, Bond Basis
Actual/360
Actual/365 (Fixed), Act/365 (Fixed), A/365 (Fixed), A/365F
Actual/Actual, Actual/Actual (ISDA), Act/Act, Act/Act (ISDA)
Actual/Actual (ICMA), Act/Act, Act/Act (ICMA)
1/1

FRA Notional Amounts

Currency	Minimum	Increment	Maximum	Default
AUD	5,000,000	100,000	N/A	N/A
CAD	5,000,000	100,000	N/A	N/A
CHF	5,000,000	100,000	N/A	N/A
CZK	5,000,000	100,000	N/A	N/A
DKK	5,000,000	100,000	N/A	N/A
EUR	5,000,000	100,000	N/A	N/A
GBP	5,000,000	100,000	N/A	N/A
HUF	5,000,000	100,000	N/A	N/A
ILS	5,000,000	100,000	N/A	N/A
JPY	500,000,000	10,000,000	N/A	N/A
NOK	5,000,000	100,000	N/A	N/A
NZD	5,000,000	100,000	N/A	N/A
PLN	5,000,000	100,000	N/A	N/A
SEK	5,000,000	100,000	N/A	N/A
USD	10,000,000	1,000,000	N/A	N/A
ZAR	5,000,000	100,000	N/A	N/A

FRA Floating Rate Options and Defaults

Currency	Floating Rate Option (any from ISDA 2006 if not specified)	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations	Default for Currency (Y/N)
AUD				Actual/360	N	
CAD						
CHF						
CZK				Actual/360	N	
DKK						
EUR						
GBP						
HUF						
ILS	ILS-TELBOR01-Reuters	All quoted	N	Per ISDA 2006	N	Y
JPY						
NOK						
NZD	NZD-BBR-FRA	All quoted	N	Per ISDA 2006	N	Y
PLN						

SEK						
USD	USD-LIBOR-BBA		3M	Actual/360	GBLO	Y
ZAR						

FRA Discounting Types

ISDA Name	FpML	Default for (Currency)
FRA Discounting	ISDA	All but AUD
FRA Yield Discounting	AFMA	AUD
None	NONE	None

Forward Rate Agreements – CME Cleared

Terms and Conditions

Summary:	This covers forward rate agreements ("FRAs") cleared by the Chicago Mercantile Exchange Inc. ("CME").
Limitations on Available Selections and Default Settings:	The terms under which a Forward Rate Agreement/CME Cleared may be traded are as specified in these terms and conditions, which incorporate the CME Rulebook, in particular Chapters 900 and 901 (and any successor provisions) and the CME Cleared IRS Product Scope (or any successor). **By electing to trade a Forward Rate Agreement/CME Cleared, participants are representing that they are familiar with the CME Rulebook and the limitations on transaction terms contained in it.**
Incorporated Standards:	This contract description incorporates by reference the CME Rulebook as in effect from time to time. The CME Rulebook itself may incorporate certain additional standards, such as the 2006 ISDA Definitions. **Be aware that the timing of effectiveness of amendments or supplements to the ISDA standards may vary between bilateral and CME contracts, since the CME may reserve the right to select when and how such changes become effective.**
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	FRA
ISDA OTC Sub-Product(s):	N/A
Further Limitations:	Must comply with CME Clearing Requirements.
Terms:	
Definition Set:	The definition set (*e.g.*, ISDA 2000/ISDA2006) elected by, or otherwise binding on, the parties in accordance with the CME Rulebook.
Effective Date:	As per the CME Rulebook.
Notional Amount:	An amount in Currency determined by the parties subject to the limitations in the CME Rulebook. This may vary from period to period to the extent permitted by the CME Rulebook. The CME Rulebook may limit the Currencies and Floating Rate Options for which variable notionals are permitted.
Currency:	One of the currencies permitted for the relevant transaction type per the CME Rulebook.
Business Days:	As per the CME Rulebook, which may require certain Business Days be applicable on a per Currency or Floating Rate Option Basis and may otherwise limit the available Business Day locations which can be elected.
Business Day Convention:	As per the CME Rulebook.
Trade Date:	As per the CME Rulebook.
Settlement:	As per the CME Rulebook, in advance or arrears.
Termination Date:	As agreed by the parties, subject to any minimum or maximum tenor in the CME Rulebook.
Termination Date Business Day Convention:	As per the CME Rulebook, and thus subject to

	limitations based on other terms of the transaction.
Fixed Rate Payer Payment Dates:	As per the CME Rulebook.
Fixed Amount:	As per the CME Rulebook, which may permit use of a schedule.
Fixed Rate:	As agreed by the parties, subject to any minimum or maximum rate and per-period variability permitted in the CME Rulebook.
Floating Rate Payer Payment Dates:	As per the CME Rulebook.
Floating Amount:	As per the CME Rulebook.
Floating Rate Option:	As determined by the parties, subject to the CME Rulebook, which may provide a more limited list of available options for a Currency than does the Definition Set
Designated Maturity:	As per the CME Rulebook, which may provide a more limited set of Designated Maturities than does the related rate source page.
Spread:	Subject to any minimum or maximum rate and per-period variability permitted by the CME Rulebook.
Reset Dates:	As the per CME Rulebook.
Floating Rate Daycount Fraction:	As per the CME Rulebook.
FRA Discounting:	As per CME Rulebook, which may require different discounting conventions depending on payment convention.
Fixed Rate Payer:	As determined by the parties.
Floating Rate Payer:	As determined by the parties.
Payer for Additional Payment/Fees:	As determined by the parties, subject to limitations in the CME Rulebook.
Additional Payment/Fees:	As determined by the parties, subject to limitations in the CME Rulebook.
Payment Date for Additional Payment/Fees:	As determined by the parties, subject to limitations in the CME Rulebook.

Forward Rate Agreements – LCH Cleared

Terms and Conditions

Summary:	This covers forward rate agreements ("FRAs") cleared by LCH.Clearnet ("LCH").
Limitations on Available Selections and Default Settings:	The terms under which a Forward Rate Agreement/LCH Cleared may be traded are as specified in these terms and conditions, which incorporate the LCH Rulebook, in particular Schedule 4A (or any successor provisions). **By electing to trade a Forward Rate Agreement/LCH Cleared, participants are representing that they are familiar with the LCH Rulebook and the limitations on transaction terms contained in it.**
Incorporated Standards:	This contract description incorporates by reference the LCH Rulebook as in effect from time to time. The LCH Rulebook itself may incorporate certain additional standards, such as the 2000 ISDA Definitions and 2006 ISDA Definitions. **Be aware that the timing of effectiveness of amendments or supplements to the ISDA standards may vary between bilateral and LCH contracts, since the LCH may reserve the right to select when and how such changes become effective.**
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	FRA
ISDA OTC Sub-Product:	N/A
Further Limitations:	Must comply with LCH Clearing Requirements.
Terms:	
Definition Set:	The definition set (*e.g.*, ISDA 2000/ISDA2006) elected by, or otherwise binding on, the parties in accordance with the LCH Rulebook.
Notional Amount:	An amount in Currency determined by the parties subject to limitations in the LCH Rulebook. This may vary from period to period to the extent permitted by the LCH Rulebook. The LCH Rulebook may limit the Currencies and Floating Rate Options for which variable notionals are permitted.
Currency:	One of the currencies permitted for the relevant transaction type per the LCH Rulebook.
Trade Date:	As per the LCH Rulebook.
Effective Date:	As per the LCH Rulebook.
Termination Date:	As agreed by the parties, subject to any minimum or maximum tenor in the LCH Rulebook.
Payer for Additional Payment/Fees:	As determined by the parties, subject to the limitation in the LCH Rulebook.
Additional Payment/Fees:	As determined by the parties, subject to the limitation in the LCH Rulebook.
Payment Date for Additional Payment/Fees	As determined by the parties, subject to limitations in the LCH Rulebook, which may limit the earliest or latest day on which such fees may be paid based on Currency or other factors.
Business Days:	As per the LCH Rulebook, which may require certain

	Business Days be applicable on a per Currency or Floating Rate Option Basis and may otherwise limit the available Business Day locations which can be elected.
Business Day Convention:	As per the LCH Rulebook.
Fixed Rate Payer:	As determined by the parties.
Fixed Rate Payer Payment Dates:	As per the LCH Rulebook.
Fixed Amount:	As per the LCH Rulebook, which may permit use of a schedule.
Fixed Rate:	As agreed by the parties, subject to any minimum or maximum rate and per-period variability permitted in the LCH Rulebook.
Floating Rate Payer:	As determined by the parties.
Floating Rate Payer Payment Dates:	As per the LCH Rulebook.
Floating Amount:	As per the LCH Rulebook.
Floating Rate Option:	As determined by the parties, subject to the LCH Rulebook, which may provide a more limited list of available options for a Currency than does the Definition Set.
Designated Maturity:	As per the LCH Rulebook, which may provide a more limited set of Designated Maturities than does the related rate source page.
Spread:	Subject to any minimum or maximum rate and per-period variability permitted by the LCH Rulebook.
Reset Dates:	As the per LCH Rulebook.
Floating Rate Daycount Fraction:	As per the LCH Rulebook.
FRA Discounting:	As per the LCH Rulebook.
Discount Rate	As per the LCH Rulebook.
FRA Yield Discounting:	As per the LCH Rulebook.
Negative Interest Rates:	As per the LCH Rulebook, which may require use of a single method.
Withholding and Tax:	As per the LCH Rulebook.
Governing Law:	As per the LCH Rulebook, which may dictate the law applicable to the Transaction.

iBoxx Index Swaps

Terms and Conditions

Summary:	This covers iBoxx index swaps (each, an "iBoxx Index Swap") on a bilateral basis.
Limitations on Available Selections and Default Settings:	The terms under which an iBoxx Index Swap may be traded are shown below and in the attached tables. For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest. For Business Days, the defaults shall be the locations specified for the relevant currency and any additional locations specified for the relevant Floating Rate Options. The parties may add additional locations from the Available Locations and may eliminate some or all of the other locations, so long as there is at least one location in which payment may be made. For these purposes "TARGET" is considered a location. In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default " and will apply unless the parties vary them. It should be noted that these contracts can be traded in a variety of currencies. Since each national market has its own peculiarities, the "Available Terms" and/or "Default Terms" may vary by currency. In some cases, the same contract might have different terms depending on the market in which it is traded (*e.g.*, London versus NY). In that case the default settings may vary by market.
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions (b) the iBoxx Index Transaction Standard Terms Supplement (current version or as specified by the parties) ("iBoxx STS") For convenience, certain terms are mapped to their FpML 5.5 equivalent.
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Credit
ISDA OTC Base Product:	Total Return Swap Index
ISDA OTC Sub-Product:	iBoxx
ISDA OTC Transaction type:	N/A

Further Limitations:	None
Terms:	
Trade Date:	As agreed by the parties.
Effective Date ("effectiveDate"):	The Business Day following the Trade Date, unless otherwise agreed by the parties.
Effective Date Business Days:	The Business Days specified below, unless otherwise specified by the parties.
Effective Date Business Day Convention:	The Business Day Convention specified below, unless otherwise specified by the parties.
Termination Date ("terminationDate"):	As specified in the iBoxx STS, unless otherwise agreed by the parties.
Notional Amount ("notional"):	An amount specified by the parties, which will be in the relevant Settlement Currency (unless otherwise agreed by the parties).
Index	As specified by the parties from among the Available Indices.
Index Buyer:	As agreed by the parties.
Index Seller:	As agreed by the parties.
Calculation Agent:	As specified in the iBoxx STS, unless otherwise agreed by the parties.
Settlement Currency:	The currency in which the Index is denominated.
Business Days:	As specified in the iBoxx STS for the relevant Settlement Currency, unless otherwise agreed by the parties.
Floating Amount:	
Floating Rate Payer ("payerPartyReference"):	Index Buyer
Floating Rate Payer Period End Dates:	As specified in the iBoxx STS, unless otherwise agreed by the parties
Floating Rate Payer Payment Dates:	As specified in the iBoxx STS, unless otherwise agreed by the parties
Linear Interpolation:	As specified in the iBoxx STS, unless otherwise agreed by the parties
Shorter Designated Maturity for Linear Interpolation:	For a Calculation Period to which Linear Interpolation applies, per the Definitions unless otherwise agreed by the parties.
Longer Designated Maturity for Linear Interpolation	For a Calculation Period to which Linear Interpolation applies per the Definitions unless otherwise agreed by the parties.
Floating Rate Option:	As specified by the parties.
Floating Rate for the initial Calculation Period	As specified by the parties.
Spread:	As specified by the parties.
Designated Maturity ("indexTenor")	As specified in the iBoxx STS, unless otherwise agreed by the parties.
Floating Rate Day Count Fraction:	As specified in the iBoxx STS, unless otherwise agreed by the parties.
Reset Dates ("resetDate"):	As specified in the iBoxx STS, unless otherwise agreed by the parties.
Payment Dates Business Days:	The Business Days specified above, unless otherwise agreed by the parties.
Business Days (Other Than Payment Dates):	The Business Days specified above, unless otherwise agreed by the parties.
Business Day Convention (Other Than Payment Dates):	The Business Day Convention specified above, unless otherwise specified by the parties.

Index Return Amount:	
Index Return Amount Payment Date:	As specified in the iBoxx STS, unless otherwise agreed by the parties.
Initial Fixing Amount:	As agreed by the parties and rounded as specified in the iBoxx STS (unless the parties otherwise agree).
Final Fixing Amount:	As specified in the iBoxx STS, unless otherwise agreed by the parties.
Scheduled Final Fixing Date:	As specified by the parties, subject to the Business Day Convention (unless the parties otherwise agree).
Final Fixing Date:	As specified in the iBoxx STS, unless otherwise agreed by the parties.
Index Adjustment and Index Discontinuance Events:	As specified in the iBoxx STS, unless otherwise agreed by the parties.

iBoxx Index Available Currencies and Business Days

Three Letter Currency Code (ISDA/ISO)	Currency Name (ISDA)	Basic Business Day Locations For Currency (FpML Codes)
EUR	Euro	EUTA and GBLO
GBP	Sterling	EUTA and GBLO
USD	United States Dollars	USNY

iBoxx Index Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
No Adjustment
Preceding
FRN Convention/Eurodollar Convention

iBoxx Index Available Indices

Name	Currency
iBoxx EUR Corporates	EUR
iBoxx EUR Liquid High Yield Index	EUR
iBoxx GBP Corporates	GBP
iBoxx USD Domestic Corporates	USD
iBoxx USD Liquid High Yield Index	USD
iBoxx USD Liquid Investment Grade Index	USD
iBoxx USD Liquid Leveraged Loans Index	USD

iBoxx Index Available Day Count Fractions

ISDA Name
1/1
30/360, 360/360, Bond Basis
Actual/360
Actual/365 (Fixed), Act/365 (Fixed), A/365 (Fixed), A/365F
Actual/Actual, Actual/Actual (ISDA), Act/Act, Act/Act (ISDA)
Actual/Actual (ICMA), Act/Act, Act/Act (ICMA)

iBoxx Index Floating Rate Options and Defaults

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
USD-Annual Swap Rate-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
USD-BA-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-BA-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-BMA Municipal Swap Index	All quoted tenors	N/A	Per ISDA 2006	N
USD-CD-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-CD-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Reference Banks-ICAP SwapPX	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMT-T7051	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMT-T7052	All quoted tenors	N/A	Per ISDA 2006	N
USD-COF11-FHLBSF	All quoted tenors	N/A	Per ISDA 2006	N
USD-COF11-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
USD-COF11-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
USD-CP-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-CP-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds-H.15-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds-H.15-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-FFCB-DISCO	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDA-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDA-Swap Rate-3:00	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDAFIX3-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDAFIX3-Swap Rate-3:00	All quoted tenors	N/A	Per ISDA 2006	N
USD-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N

USD-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-LIBOR-LIBO	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-OIS-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-11:00-LON-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-11:00-NY-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-3:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-3:00-NY-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
USD-Prime-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-Prime-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-S&P Index-High Grade	All quoted tenors	N/A	Per ISDA 2006	N
USD-SIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-SIBOR-SIBO	All quoted tenors	N/A	Per ISDA 2006	N
USD-SIFMA Municipal Swap Index	All quoted tenors	N/A	Per ISDA 2006	N
USD-TBILL-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-TBILL-H.15-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
USD-TBILL-Secondary Market	All quoted tenors	N/A	Per ISDA 2006	N
USD-TIBOR-ISDC	All quoted tenors	N/A	Per ISDA 2006	N
USD-TIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-ICAP BrokerTec	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-SwapMarker100	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-SwapMarker99	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-T19901	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-T500	All quoted tenors	N/A	Per ISDA 2006	N

EUR USD-Basis Swaps-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-10:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-10:00-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-10:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-10:00-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-3 Month	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-3 Month-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-AVERAGE	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS-10:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS-10:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS-COMPOUND-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-Swap-Index	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR-Act/365	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR-Act/365-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N

EUR-EURIBOR-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURONIA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-EURIBOR Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-EURIBOR Swap Rate-12:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-LIBOR Swap Rate-10:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-LIBOR Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
EUR-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TAM-CDC	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC10-CNO	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC10-CNO-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC10-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC5-CNO	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC5-CNO-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC5-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TMM-CDC-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
GBP USD-Basis Swaps-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
GBP-ISDA-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
GBP-Semi-Annual Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
GBP-Semi-Annual Swap Rate-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N

GBP-Semi-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
GBP-SONIA-OIS-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
GBP-WMBA-RONIA-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
GBP-WMBA-SONIA-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N

Inflation Swaps

Terms and Conditions

Summary:	This covers inflation swaps ("Inflation Swaps").
Limitations on Available Selections and Default Settings:	The terms under which an Inflation Swap may be traded are as specified in these terms and conditions or in the attached tables.
	For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest.
	For Business Days, the defaults shall be the locations specified for the relevant currency, any additional locations specified for the relevant Floating Rate Options.
	The parties may add additional locations from the Available Locations and may eliminate some or all of the other locations, so long as there is at least one location in which payment may be made. For these purposes "TARGET" is considered a location.
	In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default " and will apply unless the parties vary them.
	It should be noted that these contracts can be traded in a variety of currencies. Since each national market has its own peculiarities, the "Available Terms" and/or "Default Terms" may vary by currency.
	In some cases, the same contract might have different terms depending on the market in which it is traded (e.g., London versus NY). In that case the default settings may vary by market.
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions (b) 2008 ISDA Inflation Derivatives Definitions, including Supplements 1 and 2 thereto and any other Supplements through Trade Date (c) ISDA OTC Taxonomies (d) FpML Location Codes For convenience, certain terms are mapped to their FpML 5.5 equivalent.
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	IR Swap
ISDA OTC Sub-Product:	Inflation
Further Limitations:	None
Terms:	
Notional Amount ("notional"):	An amount in one of the Available Currencies (see below) agreed by the parties.
Effective Date ("effectiveDate"):	The date specified by the parties, adjusted in accordance

	with any applicable Business Day Convention. The parties may express the unadjusted Effective Date as a number of Business Days or Banking Days from the Trade Date ("relativeEffectiveDate").
Effective Date Business Days:	As specified by the parties from among the Available Business Days.
Effective Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Termination Date ("terminationDate"):	The date specified by the parties, adjusted in accordance with any applicable Business Day Convention. The parties may express the unadjusted Termination Date as a number of days, months or years from the Effective Date ("relativeTerminationDate").
Termination Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Fixed Amount:	
Fixed Rate Payer ("payerPartyReference"):	As specified by the parties.
Fixed Amount:	As specified by the parties (in lieu of all items other than Payment Date(s)).
Fixed Rate Payment Date ("unadjustedPaymentDate"):	As specified by the parties.
Payment Dates Business Days:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.
Payment Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Floating Amount:	
Floating Rate Payer ("payerPartyReference"):	As specified by the parties.
Currency Amount ("notionalAmount"):	As specified by the parties.
Period End Dates ("unadjustedCalculation Period Date"):	As specified by the parties.
first Period End Date:	As specified by the parties if there is a short initial Calculation Period.
Payment Dates ("unadjustedPaymentDate"):	As specified by the parties.
initial Floating Rate:	As specified by the parties.
Floating Rate ("floatingRate"):	Notwithstanding the 2006 Definitions, "Floating Rate" will equal: $$\frac{Index\_Final}{Index\_Initial} - 1$$ rounded in accordance with the 2008 ISDA Inflation Derivatives Definitions and subject to the Negative Interest Rate Treatment.
Index:	As specified by the parties from among the Available Inflation Indices.
Index_Initial ("initialIndexLevel"):	As specified by the parties.
Index_Final:	The Index level for the Reference Month(s) specified by the parties in the Reference Year(s) specified by the parties.
Reference Month(s):	As specified by the parties.
Reference Year(s)	As specified by the parties.
Day Count Fraction:	1/1
Reset Dates ("resetDate"):	As specified by the parties.
Method of Averaging:	As specified by the parties.
Payment Dates Business Days:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.

Payment Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Negative Interest Rates ("negativeInterestRateMethod"):	As selected by the parties from among the Available Treatments.
Related Bond:	The bond, if any, specified by the parties as such.
Fallback Bond ("fallbackBondApplicable"):	As selected by the parties if no Related Bond is selected.
Calculation Agent:	As agreed by the parties.

Fixed Floating Available Currencies and Required Business Days

Three Letter Currency Code (ISDA/ISO)	Currency Name (ISDA)	Basic Business Day Locations For Currency (FpML Codes)
AUD	Australian Dollar	AUSY
EUR	Euro	EUTA
GBP	Sterling	GBLO
ILS	Israeli Shekel	ILTA
USD	United States Dollars	USNY

Fixed Floating Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
No Adjustment
Preceding
FRN Convention/Eurodollar Convention

Fixed Floating Available Day Count Fractions

ISDA Name
1/1

Fixed Floating Default Effective Dates

Currency	Default Effective Date
All Currencies Other than CAD, GBP	Plus Two Banking Days
CAD, GBP	Plus Zero

Fixed Floating Earliest and Latest Effective and Termination Dates

Currency	Earliest Effective Date	Latest Effective Date	Earliest Termination Date	Latest Termination Date
N/A	N/A	N/A	N/A	N/A

Fixed Floating Notional Amounts

Currency	Minimum	Increment	Maximum	Default
EUR	5,000,000	100,000	N/A	N/A
GBP	5,000,000	100,000	N/A	N/A
USD	10,000,000	1,000,000	N/A	N/A

Inflation Swap Indices

Index Name	Description
AUD-CPI	Australia: AUD – Non-revised Consumer Price Index (CPI)
AUS-CPI	Austria: AUS – Non-revised Consumer Price Index (CPI)
AUS-HICP	Austria: AUS – Non-revised Harmonised Indices of Consumer Prices (HICP)
BLG-CPI-GI	Belgium: BLG – Non-revised Consumer Price Index - General Index (CPI)
BLG-CPI-HI	Belgium: BLG – Non-revised Consumer Price Index - Health Index (CPI)
BLG-HICP	Belgium: BLG – Non-revised Harmonised Consumer Price Index (HICP)
DEM-CPI	Germany: DEM – Non-revised Consumer Price Index (CPI)
DEM-CPI-NRW	Germany: DEM – Non-revised Consumer Price Index for North Rhine-Westphalia
DEM-HICP	Germany: DEM – Non-revised Harmonised Consumer Price Index (HICP)
ESP-CPI	Spain: ESP – National-Non-revised Consumer Price Index (CPI)
ESP-HICP	Spain: ESP – Harmonised-Non-revised Consumer Price Index (HICP)
ESP-R-CPI	Spain: ESP – National-Revised Consumer Price Index (CPI).
ESP-R-HICP	Spain: ESP – Harmonised-Revised Consumer Price Index (HICP)
EUR-AI-CPI	European Union: EUR – All Items-Non-revised Consumer Price Index
EUR-AI-R-CPI	European Union: EUR – All Items–Revised Consumer Price Index
EUR-EXT-CPI	European Union: EUR – Excluding Tobacco-Non-revised Consumer Price Index
EUR-EXT-R-CPI	European Union: EUR – Excluding Tobacco–Revised Consumer Price Index
FRC-EXT-CPI	France: FRC – Excluding Tobacco-Non-Revised Consumer Price Index
FRC-HICP	France: FRC – Harmonised-Non-revised Consumer Price Index (HICP)
GRD-CPI	Greece: GRD – Non-revised Consumer Price Index (CPI)
GRD-HICP	Greece: GRD – Harmonised-Non-revised Consumer Price Index (HICP)
ILS-CPI	Israel: ILS – Non-revised Consumer Price Index (CPI)
IRL-CPI	Ireland: IRL – Non-revised Consumer Price Index (CPI)
IRL-HICP	Ireland: IRL – Harmonised-Non-revised Consumer Price Index (HICP)

ITL-BC-EXT-CPI	Italy: ITL – Inflation for Blue Collar Workers and Employees–Excluding Tobacco Consumer Price Index
ITL-BC-INT-CPI	Italy: ITL – Inflation for Blue Collar Workers and Employees-Including Tobacco Consumer Price Index
ITL-HICP	Italy: ITL – Non-revised Harmonised Consumer Price Index (HICP)
ITL-WC-EXT-CPI	Italy: ITL – Whole Community –Excluding Tobacco Consumer Price Index
ITL-WC-INT-CPI	Italy: ITL – Whole Community –Including Tobacco Consumer Price Index
LUX-CPI	Luxembourg: LUX – Non-revised Consumer Price Index (CPI)
LUX-HICP	Luxembourg: LUX – Harmonised-Non-revised Consumer Price Index (HICP)
NLG-CPI	Netherlands: NLG – Non-revised Consumer Price Index (CPI)
NLG-HICP	Netherlands: NLG – Harmonised-Non-revised Consumer Price Index (HICP)
POR-CPI	Portugal: POR – Non-revised Consumer Price Index (CPI)
POR-HICP	Portugal: POR – Harmonised-Non-revised Consumer Price Index (HICP)
UK-HICP	United Kingdom: GBP – Harmonised-Non-revised Consumer Price Index (HICP)
UK-RPI	United Kingdom: GBP – Non-revised Retail Price Index (UKRPI)
UK-RPIX	United Kingdom: GBP – Non-revised Retail Price Index Excluding Mortgage Interest Payments (UKRPIX)
USA-CPI-U	United States: USA – Non-revised Consumer Price Index – Urban (CPI-U)

Fixed Floating Requirements and Defaults
(Excluding Optional Early Termination and Mandatory Early Termination)

Variable	Requirement	Default
Fallback Bond:		Applicable

Interest Rate Caps/Floors

Terms and Conditions

Summary:	This covers interest rate caps and floors ("Interest Rate Caps/Floors").
Limitations on Available Selections and Default Settings:	The terms under which an Interest Rate Cap/Floor may be traded are as specified in these terms and conditions and in the attached tables.
	For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest.
	For Business Days, the defaults shall be the locations specified for the relevant currency, any additional locations specified for the relevant Floating Rate Options.
	The parties may add additional locations from the Available Locations and may eliminate some or all of the other locations, so long as there is at least one location in which payment may be made. For these purposes "TARGET" is considered a location.
	In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default" and will apply unless the parties vary them.
	It should be noted that these contracts can be traded in a variety of currencies. Since each national market has its own peculiarities, the "Available Terms" and/or "Default Terms" may vary by currency.
	In some cases, the same contract might have different terms depending on the market in which it is traded (*e.g.*, London versus NY). In that case the default settings may vary by market.
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards:
	(a) 2006 ISDA Definitions
	(b) ISDA Settlement Matrix (if Optional Early Termination applies)
	(c) ISDA OTC Taxonomies
	(d) FpML Location Codes
	For convenience, certain terms are mapped to their FpML 5.5 equivalent.
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	IR Swap
ISDA OTC Sub-Product:	Cap/Floor
Further Limitations:	None
Terms:	
Notional Amount ("notional"):	An amount in one of the Available Currencies (see below) agreed by the parties.
Effective Date ("effectiveDate"):	The date specified by the parties, adjusted in accordance with any applicable Business Day Convention.
	The parties may express the unadjusted Effective Date as

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	a number of Business Days or Banking Days from the Trade Date ("relativeEffectiveDate").
Effective Date Business Days:	As specified by the parties from among the Available Business Days.
Effective Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Termination Date ("terminationDate"):	The date specified by the parties, adjusted in accordance with any applicable Business Day Convention. The parties may express the unadjusted Termination Date as a number of days, months or years from the Effective Date ("relativeTerminationDate").
Termination Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Fixed Amount 1:	
Fixed Rate Payer ("payerPartyReference"):	As specified by the parties.
Currency Amount ("notionalAmount"):	As specified by the parties.
Fixed Rate Period End Dates ("unadjustedCalculation Period Date"):	As specified by the parties.
first Period End Date:	As specified by the parties if there is a short initial Calculation Period.
Fixed Rate Payment Dates ("unadjustedPaymentDate"):	As specified by the parties.
Day Count Fraction:	As specified by the parties.
Reset Dates ("resetDate"):	As specified by the parties.
Period End Dates Business Days:	As specified by the parties from among the Available Business Days.
Period End Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Payment Dates Business Days:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.
Payment Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Floating Amount:	
Floating Rate Payer ("payerPartyReference"):	As specified by the parties.
Currency Amount ("notionalAmount"):	As specified by the parties.
Period End Dates ("unadjustedCalculation Period Date"):	As specified by the parties.
first Period End Date:	As specified by the parties if there is a short initial Calculation Period.
Payment Dates ("unadjustedPaymentDate"):	As specified by the parties.
Cap Rate:	As specified by the parties.
Floor Rate:	As specified by the parties.
initial Floating Rate:	As specified by the parties.
Floating Rate Option ("floatingRateIndex"):	As specified by the parties.
Designated Maturity ('indexTenor')	As specified by the parties.
Linear Interpolation:	For the Calculation Periods specified by the parties.
Shorter Designated Maturity for Linear Interpolation:	For a Calculation Period to which Linear Interpolation applies, as specified by the parties.
Longer Designated Maturity for Linear Interpolation:	For a Calculation Period to which Linear Interpolation applies, as specified by the parties.
Spread:	As specified by the parties.
Day Count Fraction:	As specified by the parties.
Reset Dates ("resetDate"):	As specified by the parties.
Method of Averaging:	As specified by the parties.
Compounding:	As specified by the parties.

Compounding Dates:	In the event Compounding is selected, as selected by the parties.
Compounding Method (Compounding OR Flat Compounding):	In the event Compounding is selected, as selected by the parties.
Period End Dates Business Days:	As specified by the parties from among the Available Business Days.
Period End Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Payment Dates Business Days:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.
Payment Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Reset Dates Business Days:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.
Reset Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Initial Exchange:	
Initial Exchange Date:	As specified by the parties.
Fixed Rate Payer Initial Exchange Amount:	As specified by the parties.
Floating Payer Initial Exchange Amount:	As specified by the parties.
Interim Exchanges:	
Interim Exchange Dates:	As specified by the parties.
Fixed Rate Payer Interim Exchange Amount:	As specified by the parties.
Fixed Rate Payer Interim Exchange Amount:	As specified by the parties.
Final Exchanges:	
Final Exchange Date:	As specified by the parties.
Fixed Rate Payer Final Exchange Amount:	As specified by the parties.
Fixed Payer Final Exchange Amount:	As specified by the parties.
Optional Early Termination:	
Optional Early Termination:	As specified by the parties.
Option Style:	As specified by the parties.
Optional Early Termination Date:	As specified by the parties.
Seller:	As specified by the parties if only one party can terminate.
Buyer:	As specified by the parties, if only one party can terminate.
Seller's Agent:	As specified by the parties, if only one party can terminate.
Business Days for Payments:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.
Exercise Business Days:	As specified by the parties.
Optional Early Termination Procedure for Exercise:	
Commencement Date:	As specified by the parties, if the Option Style is American.
Bermuda Option Exercise Dates:	As specified by the parties, if the Option Style is Bermuda.
Expiration Date:	As specified by the parties.
Expiration Time:	As specified by the parties.
Earliest Exercise Time:	As specified by the parties.
Latest Exercise Time:	As specified by the parties.
Exercise Business Day:	As specified by the parties.
Partial Exercise:	As specified by the parties, if Option Style is European.
Multiple Exercise:	As specified by the parties, if Option Style is American or Bermuda.

Minimum Notional Amount:	As specified by the parties if Partial Exercise or Multiple Exercise is specified.
Maximum Notional Amount:	As specified by the parties if Multiple Exercise is specified.
Integral Multiple:	As specified by the parties if Partial Exercise or Multiple Exercise is specified.
Optional Early Termination Settlement Terms:	
Cash Settlement:	As specified by the parties.
ISDA Settlement Matrix:	As specified by the parties, if Cash Settlement is applicable.
Cash Settlement Valuation Time:	If Cash Settlement is applicable, as specified by the parties, directly or via the ISDA Settlement Matrix.
Cash Settlement Valuation Date:	If Cash Settlement is applicable, as specified by the parties, directly or via the ISDA Settlement Matrix.
Valuation Business Days:	If Cash Settlement is applicable, as specified by the parties, directly or via the ISDA Settlement Matrix.
Cash Settlement Payment Date:	If Cash Settlement is applicable, as specified by the parties, directly or via the ISDA Settlement Matrix.
Cash Settlement Payment Date Business Days Convention:	If Cash Settlement is applicable, as specified by the parties, directly or via the ISDA Settlement Matrix.
Cash Settlement Method:	If Cash Settlement is applicable, as specified by the parties from Available Cash Settlement Methods, directly or via the ISDA Settlement Matrix.
Cash Settlement Currency:	If Cash Settlement is applicable, and "Cash Price" or "Cash Price—Alternate" apply, as specified by the parties from Available Cash Settlement Methods, directly or via the ISDA Settlement Matrix.
Settlement Rate:	If Cash Settlement is applicable, and "Par Yield Curve—Adjusted," "Par Yield Curve—Unadjusted" or "Zero Coupon Curve—Adjusted" apply, as specified by the parties from Available Cash Settlement Methods, directly or via the ISDA Settlement Matrix parties from Available Cash Settlement Methods, directly or via the ISDA Settlement Matrix.
Cash Settlement Reference Banks:	As specified by the parties.
Quotation Rate:	If Cash Settlement is applicable, as specified by the parties from among the Available Quotation Rates.
Calculation Agent:	As agreed by the parties.

Cap/Floor Available Currencies and Required Business Days

Three Letter Currency Code (ISDA/ISO)	Currency Name (ISDA)	Basic Business Day Locations For Currency (FpML Codes)
EUR	Euro	EUTA
GBP	Pound Sterling	GBLO
JPY	Japanese Yen	JPTO
MXN	Mexican Peso (New)	MXMC
SEK	Swedish Krona	SEST
USD	United States Dollars	USNY
ZAR	South African Rand	ZAJO

Cap/Floor Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
No Adjustment
Preceding
FRN Convention/Eurodollar Convention

Cap/Floor Available Day Count Fractions

ISDA Name
1/1
30/360, 360/360, Bond Basis
Actual/360
Actual/365 (Fixed), Act/365 (Fixed), A/365 (Fixed), A/365F
Actual/Actual, Actual/Actual (ISDA), Act/Act, Act/Act (ISDA)
Actual/Actual (ICMA), Act/Act, Act/Act (ICMA)

Cap/Floor Default Effective Dates

Currency	Default Effective Date
All Currencies Other than CAD, GBP, MXN	Plus Two Banking Days
MXN	Plus One Banking Day
CAD, GBP	Plus Zero

Cap/Floor Earliest and Latest Effective and Termination Dates

Currency	Earliest Effective Date	Latest Effective Date	Earliest Termination Date	Latest Termination Date
N/A	N/A	N/A	N/A	N/A

Cap/Floor Notional Amounts

Currency	Minimum	Increment	Maximum	Default
EUR	5,000,000	100,000	N/A	N/A
GBP	25,000,000	100,000	N/A	N/A
JPY	2,500,000,000	100,000,000	N/A	N/A
MXN	10,000,000	1,000,000	N/A	N/A
SEK	5,000,000	100,000	N/A	N/A
USD	25,000,000	1,000,000	N/A	N/A
ZAR	5,000,000	100,000	N/A	N/A

Cap/Floor Floating Rate Options and Defaults

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
EUR USD-Basis Swaps-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-10:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap	All quoted tenors	N/A	Per ISDA 2006	N

Rate-10:00-Bloomberg				
EUR-Annual Swap Rate-10:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-10:00-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-3 Month	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-3 Month-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-AVERAGE	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS-10:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS-10:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS-COMPOUND-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-Swap-Index	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR-Act/365	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR-Act/365-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURONIA-OIS-	All quoted tenors	N/A	Per ISDA 2006	N

COMPOUND				
EUR-ISDA-EURIBOR Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-EURIBOR Swap Rate-12:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-LIBOR Swap Rate-10:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-LIBOR Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
EUR-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TAM-CDC	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC10-CNO	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC10-CNO-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC10-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC5-CNO	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC5-CNO-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC5-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TMM-CDC-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
GBP-WMBA-SONIA-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
JPY-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-17096	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-17097	All quoted tenors	N/A	Per ISDA 2006	N
MXN-TIIE-Banxico	All quoted tenors	N/A	Per ISDA 2006	N
SEK-Annual Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
SEK-Annual Swap Rate-SESWFI	All quoted tenors	N/A	Per ISDA 2006	N
SEK-SIOR-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
SEK-STIBOR-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
SEK-STIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
SEK-STIBOR-SIDE	All quoted tenors	N/A	Per ISDA 2006	N
USD-Annual Swap	All quoted tenors	N/A	Per ISDA 2006	N

Rate-11:00-BGCANTOR				
USD-BA-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-BA-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-BMA Municipal Swap Index	All quoted tenors	N/A	Per ISDA 2006	N
USD-CD-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-CD-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Reference Banks-ICAP SwapPX	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMT-T7051	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMT-T7052	All quoted tenors	N/A	Per ISDA 2006	N
USD-COF11-FHLBSF	All quoted tenors	N/A	Per ISDA 2006	N
USD-COF11-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
USD-COF11-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
USD-CP-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-CP-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds-H.15-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds-H.15-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-FFCB-DISCO	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDA-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDA-Swap Rate-3:00	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDAFIX3-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDAFIX3-Swap Rate-3:00	All quoted tenors	N/A	Per ISDA 2006	N
USD-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
USD-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)

USD-LIBOR-LIBO	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-OIS-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-11:00-LON-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-11:00-NY-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-3:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-3:00-NY-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
USD-Prime-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-Prime-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-S&P Index-High Grade	All quoted tenors	N/A	Per ISDA 2006	N
USD-SIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-SIBOR-SIBO	All quoted tenors	N/A	Per ISDA 2006	N
USD-SIFMA Municipal Swap Index	All quoted tenors	N/A	Per ISDA 2006	N
USD-TBILL-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-TBILL-H.15-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
USD-TBILL-Secondary Market	All quoted tenors	N/A	Per ISDA 2006	N
USD-TIBOR-ISDC	All quoted tenors	N/A	Per ISDA 2006	N
USD-TIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-ICAP BrokerTec	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-SwapMarker100	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-SwapMarker99	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-T19901	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-T500	All quoted tenors	N/A	Per ISDA 2006	N
VND-Semi-Annual Swap Rate-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
VND-Semi-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N

ZAR-DEPOSIT-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
ZAR-DEPOSIT-SAFEX	All quoted tenors	N/A	Per ISDA 2006	N
ZAR-JIBAR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
ZAR-JIBAR-SAFEX	All quoted tenors	N/A	Per ISDA 2006	N
ZAR-PRIME-AVERAGE	All quoted tenors	N/A	Per ISDA 2006	N
ZAR-PRIME-AVERAGE-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N

Cap/Floor Requirements and Defaults
(Excluding Optional Early Termination and Mandatory Early Termination)

Variable	Requirement	Default
Effective Date Business Day Convention:		No Adjustment
Termination Date Business Day Convention:		No Adjustment
Period End Dates:		Payment Dates
Payment Date Business Day Convention:		Modified Following
Linear Interpolation:		Applicable only to long or short stub periods
Designated Maturities for Linear Interpolation:		Tenors quoted next shorter and longer than the actual Calculation Period length
Compounding:		Inapplicable
Compounding Business Day Convention:	Same as Business Day Convention for Period End Dates	
Method of Averaging:	Weighted Average or Unweighted Average	Unweighted Average
Compounding Method:	Compounding or Flat Compounding	Compounding
Initial Exchange Date:		Effective Date
Initial Exchange Date Business Day Convention:		Following
Interim Exchange Date Business Day Convention:		Modified Following
Final Exchange Date:		Termination Date
Final Exchange Date Business Day Convention:		Modified Following

Cap/Floor Requirements and Defaults
(Optional Early Termination and Mandatory Early Termination)

Setting	Requirement	Default
Optional Early Termination:		Inapplicable
Mandatory Early Termination:		Inapplicable
Option Style:	American, Bermuda, European	
Cash Settlement:	Required for Mandatory Early Termination	Applicable (i.e., Transaction is **not** "torn up for no value")

Optional Early Termination Date:		Cash Settlement Payment Date
Optional Early Termination Date Business Day Convention:		Following
Mandatory Early Termination Date Business Day Convention:		Modified Following

Cap/Floor Requirements and Defaults
(Optional Early Termination—Exercise)

Setting	Requirement	Default
Commencement Date:	American only	
Partial Exercise:		Inapplicable
Multiple Exercise:		Inapplicable
Exercise Business Day:		Banking Day for cash Settlement Currency (TARGET Settlement Day for EUR)
Latest Exercise Time:	On Expiration Date, the Expiration Time	Other than Expiration Date, the Expiration Time

Cap/Floor Requirements and Defaults
(Cash Settlement)

Setting	Requirement/Choices	Default
Cash Settlement Amount:		
ISDA Settlement Matrix:		Applicable, if single currency swap with Currency included in Matrix
Cash Settlement Valuation Time:		
Cash Settlement Valuation Date:		Two Valuation Business Days before Mandatory/Optional Early Termination Date **but** same day for CAD, GBP or DKK with Floating Rate Option of "DKK-CIBOR-DKNA13" or "DKK-CIBOR-DKNA13-Bloomberg"
Valuation Business Day:		Banking Days in locations per the Business Day Location Table, plus additional days required by for fixings under the Floating Rate Option(s)
Cash Settlement Payment Date Business Day Convention:		Following
Cash Settlement Method:	Cash Price Cash Price—Alternate Method Par Yield Curve—Adjusted Par Yield Curve—Unadjusted Zero Coupon Yield—Adjusted	
Cash Settlement Currency:		For single currency, same as Notional Amount, otherwise as specified in ISDA Master Agreement, or otherwise same as Notional Amount for Fixed Amount
Settlement Rate:	ISDA Source/Other Price Source/Reference Banks	

Interest Rate Caps/Floors

Cash Settlement Reference Banks:		Fallbacks per ISDA 2006 Definitions
Quotation Rate:	bid ask mid Exercising Party Pays (Optional Early Termination Only)	

Interest Rate Swaps – ASX Cleared

Terms and Conditions

Summary:	This covers interest rate swaps cleared by ASX Clear (Futures) Pty Limited ("ASX") (such swaps, "Interest Rate Swaps – ASX Cleared").
Limitations on Available Selections and Default Settings:	The terms under which an Interest Rate Swap – ASX Cleared may be traded are as specified in these terms and conditions, which incorporate the ASX OTC Rulebook and the ASX OTC Handbook (collectively, the "ASX Rules"), in particular Schedule 1 to the ASX OTC Handbook (and any successor provisions). **By electing to trade a Single Currency Fixed for Floating Interest Rate Swap – ASX Cleared, participants are representing that they are familiar with the ASX Rules and the limitations on transaction terms contained therein. In particular, participants represent that they are familiar with the limitations on transactions for US Persons set forth in Section 4.3 of the ASX OTC Handbook (or any successor provisions).**
Incorporated Standards:	This contract description incorporates by reference the ASX Rules as in effect from time to time. The ASX Rules themselves may incorporate certain additional standards, such as the 2006 ISDA Definitions. **Be aware that the timing of effectiveness of amendments or supplements to the ISDA standards may vary between bilateral and ASX-cleared contracts, since ASX may reserve the right to select when and how such changes become effective.**
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	IR Swap
ISDA OTC Sub-Product(s):	Fixed Float, OIS and Basis
Further Limitations:	Must comply with the ASX Rules.
Terms:	
Definition Set:	The definition set (*e.g.*, ISDA 2006, as amended) binding on the parties in accordance with the ASX Rules.
Notional Amount:	An amount in Currency determined by the parties subject to limitations in the ASX Rules. This may vary from period to period to the extent permitted by the ASX Rules. The ASX Rules may limit the Currencies and Floating Rate Options for which variable notionals are permitted.
Currency:	One of the currencies permitted for the relevant transaction type per the ASX Rules.
Business Days:	As per the ASX Rules, which may require certain Business Days be applicable on a per Currency or Floating Rate Option Basis and may otherwise limit the available Business Day locations which can be elected.
Business Day Convention:	As per the ASX Rules.
Trade Date:	As per the ASX Rules.
Effective Date:	As per the ASX Rules.

Termination Date:	As agreed by the parties, subject to any minimum or maximum tenor in the ASX Rules.
Termination Date Business Day Convention:	As per the ASX Rules, and thus subject to limitations based on other terms of the transaction.
Stub Periods:	Permitted to the extent allowed under the ASX Rules.
Fixed Rate Payer Payment Dates:	For fixed-for-floating interest rate swaps, as per the ASX Rules.
Fixed Amount:	For fixed-for-floating interest rate swaps, as per the ASX Rules.
Fixed Rate:	As agreed by the parties, subject to any minimum or maximum rate and per-period variability permitted in the ASX Rules and any other restrictions in the ASX Rules.
Floating Rate Payer Payment Dates:	For the floating leg of a fixed-for-floating interest rate swap or for each floating leg of a basis swap, as per the ASX Rules.
Floating Amount:	For the floating leg of a fixed-for-floating interest rate swap or for each floating leg of a basis swap, as per the ASX Rules.
Floating Rate Option:	For the floating leg of a fixed-for-floating interest rate swap or for each floating leg of a basis swap, as determined by the parties, subject to the ASX Rules, which may provide a more limited list of available options for a Currency than does the Definition Set.
Designated Maturity:	For the floating leg of a fixed-for-floating interest rate swap or for each floating leg of a basis swap, as per the ASX Rules, which may provide a more limited set of Designated Maturities than does the related rate source page.
Spread:	For the floating leg of a fixed-for-floating interest rate swap or for each floating leg of a basis swap, as determined by the parties, subject to any minimum or maximum rate and per-period variability permitted by the ASX Rules and any other restrictions in the ASX Rules.
Reset Dates:	For the floating leg of a fixed-for-floating interest rate swap or for each floating leg of a basis swap, as per the ASX Rules.
Floating Rate Daycount Fraction:	For the floating leg of a fixed-for-floating interest rate swap or for each floating leg of a basis swap, as per the ASX Rules.
Floating Rate for Initial Calculation Period:	For the floating leg of a fixed-for-floating interest rate swap or for each floating leg of a basis swap, as per the ASX Rules.
Fixed Rate Payer:	For fixed-for-floating interest rate swaps, as determined by the parties.
Floating Rate Payer:	For the floating leg of a fixed-for-floating interest rate swap or for each floating leg of a basis swap, as determined by the parties.
Compounding:	As per the ASX Rules.
Payer for Additional Payment/Fees:	As determined by the parties, subject to any limitations in the ASX Rules.
Additional Payment/Fees:	As determined by the parties, subject to any limitations in the ASX Rules.
Payment Date for Additional Payment/Fees	As determined by the parties, subject to any limitations in the ASX Rules.

Interest Rate Swaps – Eurex Cleared

Terms and Conditions

Summary:	This covers interest rate swaps cleared by Eurex Clearing AG ("Eurex") (such swaps, "Interest Rate Swaps – Eurex Cleared").
Limitations on Available Selections and Default Settings:	The terms under which an Interest Rate Swap – Eurex Cleared may be traded are as specified in these terms and conditions, which incorporate the Eurex Clearing Conditions (*Clearing-Bedingungen*) (collectively, the "Eurex Rules"). **By electing to trade an Interest Rate Swap – Eurex Cleared, participants are representing that they are familiar with the Eurex Rules and the limitations on transaction terms contained therein.**
Incorporated Standards:	This contract description incorporates by reference the Eurex Rules as in effect from time to time. The Eurex Rules themselves may incorporate certain additional standards, such as the 2000 ISDA Definitions, the 2006 ISDA Definitions or the *Rahmenvertrag für Finanztermingeschäfte* ("DRV"). **Be aware that the timing of effectiveness of amendments or supplements to the ISDA standards may vary between bilateral and Eurex-cleared contracts, since Eurex may reserve the right to select when and how such changes become effective. Also be aware that Eurex has elected to make the 2006 ISDA Definitions applicable to certain classes of transactions, regardless of the parties' election to use the 2000 ISDA Definitions.**
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	IR Swap
ISDA OTC Sub-Product(s):	Fixed Float, Inflation, OIS and Basis
Further Limitations:	Must comply with the Eurex Rules.
Terms:	
Definition Set:	The definition set (*e.g.*, ISDA 2000 Definitions, ISDA 2006 Definitions, each as amended, the DRV) binding on the parties in accordance with the Eurex Rules.
Notional Amount:	An amount in Currency determined by the parties subject to limitations in the Eurex Rules. This may vary from period to period to the extent permitted by the Eurex Rules. The Eurex Rules may limit the Floating Rate Options and other terms for which variable notionals are permitted.

Currency:	One of the currencies permitted for the relevant transaction type per the Eurex Rules.
Business Days:	As per the Eurex Rules, which may require certain Business Days be applicable on a per Currency or Floating Rate Option Basis and may otherwise limit the available Business Day locations which can be elected.
Business Day Convention:	As per the Eurex Rules.
Trade Date:	As per the Eurex Rules.
Effective Date:	As per the Eurex Rules.
Termination Date:	As agreed by the parties, subject to any minimum or maximum tenor in the Eurex Rules for the related type of transaction and Currency.
Termination Date Business Day Convention:	As per the Eurex Rules, and thus subject to limitations based on other terms of the transaction.
Stub Periods:	Permitted to the extent allowed under the Eurex Rules.
Fixed Rate Payer Payment Dates:	For fixed-for-floating interest rate swaps, as per the Eurex Rules.
Fixed Amount:	For fixed-for-floating interest rate swaps, as per the Eurex Rules.
Fixed Rate:	As agreed by the parties, subject to any minimum or maximum rate and per-period variability permitted in the Eurex Rules and any other restrictions in the Eurex Rules.
Floating Rate Payer Payment Dates:	For the floating leg of a fixed-for-floating interest rate swap or for each floating leg of a basis swap, as per the Eurex Rules.
Floating Amount:	For the floating leg of a fixed-for-floating interest rate swap or for each floating leg of a basis swap, as per the Eurex Rules.
Floating Rate Option:	For the floating leg of a fixed-for-floating interest rate swap or for each floating leg of a basis swap, as determined by the parties, subject to the Eurex Rules, which may provide a more limited list of available options for a Currency than does the Definition Set.
Designated Maturity:	For the floating leg of a fixed-for-floating interest rate swap or for each floating leg of a basis swap, as per the Eurex Rules, which may provide a more limited set of Designated Maturities than does the related rate source page.
Spread:	For the floating leg of a fixed-for-floating interest rate swap or for each floating leg of a basis swap, as determined by the parties, subject to any minimum or maximum rate and per-period variability permitted by the Eurex Rules and any other restrictions in the Eurex Rules.

Reset Dates:	For the floating leg of a fixed-for-floating interest rate swap or for each floating leg of a basis swap, as per the Eurex Rules.
Floating Rate Daycount Fraction:	For the floating leg of a fixed-for-floating interest rate swap or for each floating leg of a basis swap, as per the Eurex Rules.
Floating Rate for Initial Calculation Period:	For the floating leg of a fixed-for-floating interest rate swap or for each floating leg of a basis swap, as per the Eurex Rules.
Fixed Rate Payer:	For fixed-for-floating interest rate swaps, as determined by the parties.
Floating Rate Payer:	For the floating leg of a fixed-for-floating interest rate swap or for each floating leg of a basis swap, as determined by the parties.
Compounding:	As per the Eurex Rules.
Payer for Additional Payment/Fees:	As determined by the parties, subject to any limitations in the Eurex Rules.
Additional Payment/Fees:	As determined by the parties, subject to any limitations in the Eurex Rules.
Payment Date for Additional Payment/Fees:	As determined by the parties, subject to any limitations in the Eurex Rules.

Interest Rate Swaps – JSCC Cleared

Terms and Conditions

Summary:	This covers interest rate swaps cleared by Japan Securities Clearing Corporation ("JSCC") (such swaps, "Interest Rate Swaps – JSCC Cleared").
Limitations on Available Selections and Default Settings:	The terms under which an Interest Rate Swap – JSCC Cleared may be traded are as specified in these terms and conditions, which incorporate the JSCC Interest Rate Swap Clearing Business Rules (金利スワップ取引清算業務に関する業務方法書) and the JSCC Handling Procedures of Interest Rate Swap Business Rules (金利スワップ取引清算業務に関する業務方法書の取扱い) (collectively, the "JSCC Rules"). **By electing to trade an Interest Rate Swap – JSCC Cleared, participants are representing that they are familiar with the JSCC Rules and the limitations on transaction terms contained therein. In particular, participants represent that they are familiar with the limitations on transactions for US Persons set forth in Article 47-2 of the JSCC Handling Procedures of Interest Rate Swap Business Rules (or any successor provisions).**
Incorporated Standards:	This contract description incorporates by reference the JSCC Rules as in effect from time to time. The JSCC Rules themselves may incorporate certain additional standards, such as the 2000 ISDA Definitions or 2006 ISDA Definitions. **Be aware that the timing of effectiveness of amendments or supplements to the ISDA standards may vary between bilateral and JSCC-cleared contracts, since JSCC may reserve the right to select when and how such changes become effective.**
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	IR Swap
ISDA OTC Sub-Product(s):	Fixed Float, OIS and Basis
Further Limitations:	Must comply with the JSCC Rules.
Terms:	
Definition Set:	The definition set (*e.g.*, ISDA 2000 or ISDA 2006, each as amended) binding on the parties in accordance with the JSCC Rules.
Notional Amount:	An amount in Currency determined by the parties subject to limitations in the JSCC Rules. This may vary from period to period to the extent permitted by the JSCC Rules. The JSCC Rules may limit the Currencies and Floating Rate Options for which variable notionals are permitted.
Currency:	One of the currencies permitted for the relevant transaction type per the JSCC Rules.
Business Days:	As per the JSCC Rules, which may require certain Business Days be applicable on a per Currency or Floating Rate Option Basis and may otherwise limit the available Business Day locations which can be elected.

Business Day Convention:	As per the JSCC Rules.
Trade Date:	As per the JSCC Rules.
Effective Date:	As per the JSCC Rules.
Termination Date:	As agreed by the parties, subject to any minimum or maximum tenor in the JSCC Rules.
Termination Date Business Day Convention:	As per the JSCC Rules, and thus subject to limitations based on other terms of the transaction.
Stub Periods:	Permitted to the extent allowed under the JSCC Rules.
Fixed Rate Payer Payment Dates:	For fixed-for-floating interest rate swaps, as per the JSCC Rules.
Fixed Amount:	For fixed-for-floating interest rate swaps, as per the JSCC Rules.
Fixed Rate:	As agreed by the parties, subject to any minimum or maximum rate and per-period variability permitted in the JSCC Rules and any other restrictions in the JSCC Rules.
Floating Rate Payer Payment Dates:	For the floating leg of a fixed-for-floating interest rate swap or for each floating leg of a basis swap, as per the JSCC Rules.
Floating Amount:	For the floating leg of a fixed-for-floating interest rate swap or for each floating leg of a basis swap, as per the JSCC Rules.
Floating Rate Option:	For the floating leg of a fixed-for-floating interest rate swap or for each floating leg of a basis swap, as determined by the parties, subject to the JSCC Rules, which may provide a more limited list of available options for a Currency than does the Definition Set.
Designated Maturity:	For the floating leg of a fixed-for-floating interest rate swap or for each floating leg of a basis swap, as per the JSCC Rules, which may provide a more limited set of Designated Maturities than does the related rate source page.
Spread:	For the floating leg of a fixed-for-floating interest rate swap or for each floating leg of a basis swap, as determined by the parties, subject to any minimum or maximum rate and per-period variability permitted by the JSCC Rules and any other restrictions in the JSCC Rules.
Reset Dates:	For the floating leg of a fixed-for-floating interest rate swap or for each floating leg of a basis swap, as per the JSCC Rules.
Floating Rate Daycount Fraction:	For the floating leg of a fixed-for-floating interest rate swap or for each floating leg of a basis swap, as per the JSCC Rules.
Floating Rate for Initial Calculation Period:	For the floating leg of a fixed-for-floating interest rate swap or for each floating leg of a basis swap, as per the JSCC Rules.
Fixed Rate Payer:	For fixed-for-floating interest rate swaps, as determined by the parties.
Floating Rate Payer:	For the floating leg of a fixed-for-floating interest rate swap or for each floating leg of a basis swap, as determined by the parties.
Compounding:	As per the JSCC Rules.
Payer for Additional Payment/Fees:	As determined by the parties, subject to any limitations in the JSCC Rules.
Additional Payment/Fees:	As determined by the parties, subject to any limitations in the JSCC Rules.
Payment Date for Additional Payment/Fees	As determined by the parties, subject to any limitations in the JSCC Rules.

IOS Index Contracts

Terms and Conditions

Summary:	This covers Markit IOS Fixed for Floating Swap Transactions (the "Contracts").
Limitations on Available Selections and Default Settings:	The terms under which the Contracts may be traded are as specified in these terms and conditions. For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest. In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default " and will apply unless the parties vary them.
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions (b) ISDA OTC Taxonomies (c) the Markit IOS Standard Terms Supplement (March 12, 2010 version) or any subsequent Standard Terms Supplement (the "Standard Terms")
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Credit
ISDA OTC Base Product:	Index
ISDA OTC Sub-Product:	IOS
ISDA OTC Transaction Type:	IOS
Further Limitations:	None
Terms:	
Effective Date:	As specified by the parties, subject to adjustment in accordance with the Standard Terms.
Scheduled Termination Date:	As agreed by the parties.
Termination Date:	Per the Standard Terms.
Notional Amount:	An amount is USD agreed by the parties.
Index:	One of the Markit IOS Index series, as specified by the parties from all then-available series (to the extent such series is not then a narrow-based index within the meaning of the CFTC's regulations).
Annex Date:	As agreed by the parties.
Index Provider:	Per the Standard Terms.
Fixed Rate Payer:	As agreed by the parties.
Floating Rate Payer:	As agreed by the parties.
Period End Dates:	Per the Standard Terms.
Payment Dates:	Per the Standard Terms.
Calculation Agent:	As agreed by the parties or, if not so agreed, per the Standard Terms.
Day Count Fraction:	Per the Standard Terms.
Business Days:	For any purpose, per the Standard Terms.
Business Day Convention:	Per the Standard Terms.
Initial Payment:	
Initial Payment:	Per the Standard Terms.

Initial Payment Amount:	An amount in USD as specified by the parties.
Initial Payment Payer:	As specified by the parties.
Initial Payment Date:	Per the Standard Terms.
Settlement Payments:	
Mark to Market Amount Payment:	Per the Standard Terms.
Mark to Market Amount Payer:	Per the Standard Terms.
Mark to Market Amount:	Per the Standard Terms.
Financing Payment:	Per the Standard Terms.
Financing Payment Amount:	Per the Standard Terms.
Interest Payment:	Per the Standard Terms.
Interest Payment Amount:	Per the Standard Terms.
Net Payment:	Per the Standard Terms.
Net Payment Amount Payer:	Per the Standard Terms.
Net Payment Amount:	Per the Standard Terms.
Agency Coupon:	Per the Standard Terms.
Index LIBOR:	Per the Standard Terms.
Index Factor:	Per the Standard Terms.
Commencing Index Factor:	Per the Standard Terms.
Period End Index Factor:	Per the Standard Terms.
Index Price:	Per the Standard Terms.
Commencing Index Price:	Per the Standard Terms.
Period End Index Price:	Per the Standard Terms.
Event Affecting the Index:	
Events and Adjustments:	All are per the Standard Terms.

MBX Index Contracts

Terms and Conditions

Summary:	This covers Markit MBX Fixed for Floating Swap Transactions (the "Contracts").
Limitations on Available Selections and Default Settings:	The terms under which the Contracts may be traded are as specified in these terms and conditions.
	For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest.
	In many cases there are normal "vanilla" terms on which the parties will transact.
	These are shown as "Default " and will apply unless the parties vary them.
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards:
	(a) 2006 ISDA Definitions;
	(b) ISDA OTC Taxonomies; and
	(c) the Markit MBX Standard Terms Supplement (September 12, 2010 version) or any subsequent Standard Terms Supplement (the "Standard Terms").
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Credit
ISDA OTC Base Product:	Index
ISDA OTC Sub-Product:	MBX
ISDA OTC Transaction Type:	MBX
Further Limitations:	None
Terms:	
Effective Date:	As specified by the parties, subject to adjustment in accordance with the Standard Terms.
Scheduled Termination Date:	As agreed by the parties.
Termination Date:	Per the Standard Terms.
Notional Amount:	An amount is USD agreed by the parties.
Index:	One of the Markit MBX Index series, as specified by the parties from all then-available series (to the extent such series is not then a narrow-based index within the meaning of the CFTC's regulations).
Annex Date:	As agreed by the parties.
Index Provider:	Per the Standard Terms.
Fixed Rate Payer:	As agreed by the parties.
Floating Rate Payer:	As agreed by the parties.
Period End Dates:	Per the Standard Terms.
Reset Dates:	Per the Standard Terms
Payment Dates:	Per the Standard Terms.
Calculation Agent:	As agreed by the parties or, if not so agreed, per the Standard Terms.
Day Count Fraction:	Per the Standard Terms.
Business Days:	For any purpose, per the Standard Terms.
Business Day Convention:	Per the Standard Terms.

Initial Payment:	
Initial Payment:	Per the Standard Terms.
Initial Payment Amount:	An amount in USD as specified by the parties.
Initial Payment Payer:	As specified by the parties.
Initial Payment Date:	Per the Standard Terms.
Settlement Payments:	
Mark to Market Amount Payment:	Per the Standard Terms.
Mark to Market Amount Payer:	Per the Standard Terms.
Mark to Market Amount:	Per the Standard Terms.
Financing Payment:	Per the Standard Terms.
Financing Payment Amount:	Per the Standard Terms.
Interest Payment:	Per the Standard Terms.
Interest Payment Amount:	Per the Standard Terms.
Principal Payment:	Per the Standard Terms.
Principal Payment Amount:	Per the Standard Terms.
Net Payment:	Per the Standard Terms.
Net Payment Amount Payer:	Per the Standard Terms.
Net Payment Amount:	Per the Standard Terms.
Agency Coupon:	Per the Standard Terms.
Index LIBOR:	Per the Standard Terms.
Index Factor:	Per the Standard Terms.
Commencing Index Factor:	Per the Standard Terms.
Period End Index Factor:	Per the Standard Terms.
Index Price:	Per the Standard Terms.
Commencing Index Price:	Per the Standard Terms.
Period End Index Price:	Per the Standard Terms.
Event Affecting the Index:	
Events and Adjustments:	All are per the Standard Terms.

Municipal Market Data Rate Lock Transactions

Terms and Conditions

Summary:	This covers rate lock transactions indexed to the Thomson Reuters Municipal Market Data ("MMD") AAA Curve ("MMD Rate Lock Transactions").
Limitations on Available Selections and Default Settings:	The terms under which a MMD Rate Lock Transaction may be traded are as specified in these terms and conditions and in the attached tables. For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest. For Business Days, the defaults shall be the locations specified. The parties may add additional locations from the Available Locations and may eliminate some or all of the other locations, so long as there is at least one location in which payment may be made. For these purposes "TARGET" is considered a location. In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default " and will apply unless the parties vary them.
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions (b) ISDA OTC Taxonomies (c) FpML Location Codes For convenience, certain terms are mapped to their FpML 5.5 equivalent.
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	IR Swap
ISDA OTC Sub-Product:	Exotic
Further Limitations:	None
Terms:	
Notional Amount ("notional"):	An amount in USD agreed by the parties.
Effective Date ("effectiveDate"):	The date specified by the parties, adjusted in accordance with any applicable Business Day Convention. The parties may express the unadjusted Effective Date as a number of Business Days or Banking Days from the Trade Date ("relativeEffectiveDate").
Effective Date Business Days:	As specified by the parties from among the Available Business Days.
Effective Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Termination Date ("terminationDate"):	The date specified by the parties, adjusted in accordance with any applicable Business Day Convention. The parties may express the unadjusted Termination Date as a number of days, months or years from the Effective Date ("relativeTerminationDate").

Termination Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
DV01:	As specified by the parties.
Fixed Amount:	
Fixed Rate Payer ("payerPartyReference"):	As specified by the parties.
Currency Amount ("notionalAmount"):	As specified by the parties.
Fixed Amount:	Notwithstanding anything to the contrary contained in the 2006 ISDA Definitions, the Fixed Amount shall equal:
$DV01 \times Fixed\ Rate \times Currency\ Amount \times Day\ Count\ Fraction$	
Fixed Rate Payment Dates ("unadjustedPaymentDate"):	The Termination Date
Day Count Fraction:	1/1
Floating Amount:	
Floating Rate Payer ("payerPartyReference"):	As specified by the parties.
Currency Amount ("notionalAmount"):	As specified by the parties.
Floating Amount:	Notwithstanding anything to the contrary contained in the 2006 ISDA Definitions, the Floating Amount shall equal:
$DV01 \times Calculation\ Amount \times (Floating\ Rate + Spread) \times Floating\ Rate\ Day\ Count\ Fraction$	
Payment Dates ("unadjustedPaymentDate"):	The Termination Date
Relevant Rate:	The Relevant Rate for a Reset Date will be the level of the Thomson Reuters Municipal index for a tenor of the Designated Maturity which represents the offer-side of 5.00% coupon "AAA" rated state general obligation bonds based on institutional block size ($2 million+) market activity in both the primary and secondary municipal bond market, as of at 3:00 p.m. eastern standard time as published on the Thomson Reuters TM3 page.
Designated Maturity ('indexTenor')	As specified by the parties from among the available tenors.
Spread:	Zero
Day Count Fraction:	1/1
Reset Dates ("resetDate"):	The second Business Day preceding the Floating Rate Payment Date.
Reset Dates Business Days:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.
Reset Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Calculation Agent:	As agreed by the parties.

Fixed Floating Available Currencies and Required Business Days

Three Letter Currency Code (ISDA/ISO)	Currency Name (ISDA)	Basic Business Day Locations For Currency (FpML Codes)
USD	United States Dollars	USNY

Fixed Floating Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
No Adjustment
Preceding
FRN Convention/Eurodollar Convention

Notional Amounts

Currency	Minimum	Increment	Maximum	Default
USD	25,000,000	1,000,000	N/A	N/A

Natural Gas Date/Instrument Spread Contracts

Terms and Conditions

Summary:	This covers "Natural Gas Date/Instrument Spread Contracts". A natural-gas date/instrument spread contract is a cash-settled agreement between two counterparties whereby one counterparty agrees to pay a floating amount to the other counterparty on a given date, and then receive a different floating amount from the other counterparty on a different, later date. The difference between the two floating amounts is the spread, which is the quoted price for the contract. The floating amounts are based on the notional quantity traded and the price of natural gas a stated hub published by one of a series of industry.
Publication Sources:	• CGPR—Canadian Gas Price Reporter • Gas Daily—Platt's Gas Daily's Daily Report • IFERC—Platt's Inside FERC Gas Market Reporter • NGI—Natural Gas Intelligence's Bidweek Survey The floating amount can be based on the price for a given period in a given issue of the publication source (*e.g.*, monthly based on the first issue of the month) or an average of prices (*e.g.*, average of weekly bid prices for each weekly issue), as agreed by the parties.
Reference Commodities:	• AECO—Alberta Energy Co. (CGPR) • ALG—Algonquin Energy Co. (IFERC) • Chicago—Chicago City Gate (IFERC) • CIG—Colorado Interstate Gas, North Mainline (IFERC) • DOM—Dominion Transmission Co. (IFERC) • HSC—Houston Ship Channel (IFERC) • Malin—Pacific Gas Transmission Co., Malin (IFERC) • Michigan—Michigan Consolidated Gas Company Citygate (IFERC) • NGPC Mid Con—Natural Gas Pipeline Co of America (IFERC) • Panhandle—Panhandle Eastern Pipeline Co. (IFERC) • Permian—El Paso Natural Gas Co. Permian Basin Pool (IFERC) • PG&E Citygate—PG&E Citygate (IFERC) • Rockies—Northwest Pipeline, Rocky Mountain Pool (IFERC) • San Juan— El Paso Natural Gas Co. San Juan Basin Pool (IFERC) • Socal—Socal Citygate (IFERC) • Sumas—Northwest Pipeline, Sumas (IFERC) • TCO—Columbia Gas Transmission Company (IFERC) • TETCO M3—Texas Eastern Transmission Corp M3 Zone (IFERC) • Texok— Natural Gas Pipeline Co of Americak TexOK (IFERC) • Trans Z6 NY—Transcontinenal Gas Pipeline, Zone 6 (NY) (IFERC) • Ventura—Northern Border Pipeline, Ventura (IFERC) • Waha—Waha Hub, West Texas (IFERC)
Settlement Currency:	Currency in which payments are made between the two counterparties: • USD • CAD (AECO only)
Quoting Convention and Minimum Increment:	Notional amount, as agreed by counterparties.
Minimum Size:	Notional amount, as agreed by counterparties.

Notional Currency:	Currency in which payments are made between the two counterparties: • USD • CAD (AECO only)
Trading Conventions:	Buy or Sell on the near leg and Buy or Sell on the far leg. These would be reversed so that if the first leg is buying the second leg must be selling, for instance.
Calculation Periods:	Two calculation periods – one for each leg of the spread. A single date or date range over which the reference price of the commodity will be calculated. If a date range the reference price will be averaged across the days, contracts or publication source issues as agreed by the counterparties.
Settlement Date(s):	Specified settlement or payment date when the floating amounts are exchanged.
Settlement Procedure:	Bilateral cash settlement performed in settlement currency.

Natural Gas – Financial Basis Swap Contracts

Terms and Conditions

Summary:	This covers "Natural Gas – Financial Basis Swap Contracts".
	A natural gas financial basis swap contract is a cash settled agreement between two counterparties whereby one counterparty agrees to pay a floating amount to the other counterparty on a given date(s), which floating amount is calculated based on the reported price for natural gas at a given hub, and in exchange, the second counterparty will pay a floating amount to the first counterparty on the same given date(s) based on the maturity price of a natural gas futures contract tied to a different hub.
	The floating amounts paid are determined based on the notional quantity and, in the case of the first floating amount, the price of natural gas a stated hub published by one of a series of industry publications and, in the case of the second floating amount, an applicable futures contract based on the reference commodity.
Publication Sources:	• CGPR—Canadian Gas Price Reporter
	• Gas Daily—Platt's Gas Daily's Daily Report
	• IFERC—Platt's Inside FERC Gas Market Reporter
	• NGI—Natural Gas Intelligence's Bidweek Survey
	The floating amount can be based on the price for a given period in a given issue of the Publication Source (*e.g.*, monthly based on the first issue of the month) or an average of prices (*e.g.*, average of weekly bid prices for each weekly issue), as agreed by the parties.
Reference Commodities:	• AECO—Alberta Energy Co. (CGPR)
	• ALG—Algonquin Energy Co. (IFERC)
	• Chicago—Chicago City Gate (IFERC)
	• CIG—Colorado Interstate Gas, North Mainline (IFERC)
	• DOM—Dominion Transmission Co. (IFERC)
	• HSC—Houston Ship Channel (IFERC)
	• Malin—Pacific Gas Transmission Co., Malin (IFERC)
	• Michigan—Michigan Consolidated Gas Company Citygate (IFERC)
	• NGPC Mid Con—Natural Gas Pipeline Co of America (IFERC)
	• Panhandle—Panhandle Eastern Pipeline Co. (IFERC)
	• Permian—El Paso Natural Gas Co. Permian Basin Pool (IFERC)
	• PG&E Citygate—PG&E Citygate (IFERC)
	• Rockies—Northwest Pipeline, Rocky Mountain Pool (IFERC)
	• San Juan— El Paso Natural Gas Co. San Juan Basin Pool (IFERC)
	• Socal—Socal Citygate (IFERC)
	• Sumas—Northwest Pipeline, Sumas (IFERC)
	• TCO—Columbia Gas Transmission Company (IFERC)
	• TETCO M3—Texas Eastern Transmission Corp M3 Zone (IFERC)
	• Texok— Natural Gas Pipeline Co of Americak TexOK (IFERC)
	• Trans Z6 NY—Transcontinenal Gas Pipeline, Zone 6 (NY) (IFERC)
	• Ventura—Northern Border Pipeline, Ventura (IFERC)
	• Waha—Waha Hub, West Texas (IFERC)
Contracts on Reference Commodities:	• NYMEX Henry Hub Natural Gas (Index Swap Future) Last Day Settlement
	For transactions where the settlement currency is CAD, this price will be converted to CAD at then-current spot.
Settlement Currency:	Currency in which payments are made between the two counterparties:
	• USD
	• CAD (AECO only)
Quoting Convention	Notional amount, as agreed by counterparties.

and Minimum Increment:	
Minimum Size:	Notional amount, as agreed by counterparties.
Notional Currency:	Currency in which the fixed and floating prices are quoted: • USD • CAD (AECO only)
Trading Conventions:	Buy or Sell which refers to whether or not the non-futures based floating amount is paid (buy) or received (sell).
Calculation Period:	A single date or date range over which the reference price of the commodity will be calculated. If a date range the reference price will be averaged across the days, contracts or Publication Source issues as agreed by the counterparties.
Trade Date:	The date on which counterparties enter into the contract.
Settlement Date(s):	Specified settlement or payment date(s) when the fixed payment amount and the floating payment amount are exchanged (can be netted).
Settlement Procedure:	Bilateral cash settlement performed in settlement currency.

Natural Gas – Fixed/Floating Swap Contracts

Terms and Conditions

Summary:	This covers "Natural Gas – Fixed/Floating Swap Contracts". A fixed/floating natural gas swap contract is a cash settled agreement between two counterparties whereby one counterparty agrees to pay a fixed amount to the other counterparty on a given date, and in exchange the second counterparty will pay a floating amount to the first counterparty on the same given date. The fixed amount paid is determined based on the notional quantity traded and the price of the reference commodity. The floating amount paid is determined based on the notional quantity and the price of an applicable futures contract based on the reference commodity over an agreed future calculation period.
Reference Commodities:	- Henry Hub Natural Gas - Waha Natural Gas - Permian Natural Gas Basis Swap - TTF Natural Gas
Contracts on Reference Commodities:	- NYMEX Henry Hub Natural Gas (Index Swap Future) - NYMEX Waha Natural Gas Basis Swap - NYMEX Permian Natural Gas Basis Swap - ICE TTF Natural Gas (Monthly)
Settlement Currency:	Currency in which payments are made between the two counterparties: - USD (Other than TTF) - EUR (TTF)
Quoting Convention and Minimum Increment:	Notional amount, as agreed by counterparties
Minimum Size:	Notional amount, as agreed by counterparties
Notional Currency:	Currency in which the fixed and floating prices are quoted: - USD (Other than TTF) - EUR (TTF)
Trading Conventions:	Buy or Sell which refers to whether or not the fixed amount is paid (buy) or received (sell).
Calculation Periods:	A single date or date range over which the reference price of the commodity will be calculated. If a date range the reference price will be averaged across all days.
Trade Date:	The date on which counterparties enter into the contract.
Settlement Date(s):	Specified settlement or payment date when the fixed payment amount and the floating payment amount are exchanged (can be netted).
Settlement Procedure:	Bilateral cash settlement performed in settlement currency. The contracts settle on both the NYMEX Last Day and NYMEX Penultimate publications.

Natural Gas – Swing Swap Contracts

Terms and Conditions

Summary:	This covers "Natural Gas – Swing Swap Contracts". A natural gas swing swap contract is a cash settled agreement between two counterparties whereby one counterparty agrees to pay a floating amount to the other counterparty on a given date(s), which floating amount is calculated based on the daily reported price for natural gas at a given hub, and in exchange the second counterparty will pay a floating amount to the first counterparty on the same given date(s) based on the price at the same hub reported for a different period (e.g., weekly or monthly). The floating amounts paid are determined based on the notional quantity and, in the case of the first floating amount, the daily price of natural gas a stated hub published by one of a series of industry publications and, in the case of the second floating amount, a price of natural gas the same hub published with respect to a different periodicity.
Publication Sources (Non-Daily):	• CGPR—Canadian Gas Price Reporter • IFERC—Platt's Inside FERC Gas Market Reporter • NGI—Natural Gas Intelligence's Bidweek Survey The floating amount can be based on the price for a given period in a given issue of the Publication Source (*e.g.*, monthly based on the first issue of the month) or an average of prices (*e.g.*, average of weekly bid prices for each weekly issue), as agreed by the parties.
Publication Sources (Daily):	• Gas Daily –Platt's Gas Daily's Daily Report
Reference Commodities and Non-Daily Publication Source:	• AECO—Alberta Energy Co. (CGPR) • ALG—Algonquin Energy Co. (IFERC) • Chicago—Chicago City Gate (IFERC) • CIG—Colorado Interstate Gas, North Mainline (IFERC) • DOM—Dominion Transmission Co. (IFERC) • HSC—Houston Ship Channel (IFERC) • Malin—Pacific Gas Transmission Co., Malin (IFERC) • Michigan—Michigan Consolidated Gas Company Citygate (IFERC) • NGPC Mid Con—Natural Gas Pipeline Co of America (IFERC) • Panhandle—Panhandle Eastern Pipeline Co. (IFERC) • Permian—El Paso Natural Gas Co. Permian Basin Pool (IFERC) • PG&E Citygate—PG&E Citygate (IFERC) • Rockies—Northwest Pipeline, Rocky Mountain Pool (IFERC) • San Juan— El Paso Natural Gas Co. San Juan Basin Pool (IFERC) • Socal—Socal Citygate (IFERC) • Sumas—Northwest Pipeline, Sumas (IFERC) • TCO—Columbia Gas Transmission Company (IFERC) • TETCO M3—Texas Eastern Transmission Corp M3 Zone (IFERC) • Texok— Natural Gas Pipeline Co of Americak TexOK (IFERC) • Trans Z6 NY—Transcontinenal Gas Pipeline, Zone 6 (NY) (IFERC) • Ventura—Northern Border Pipeline, Ventura (IFERC) • Waha—Waha Hub, West Texas (IFERC)
Settlement Currency:	Currency in which payments are made between the two counterparties: • USD • CAD (AECO only)
Quoting Convention and Minimum Increment:	Notional amount, as agreed by counterparties.
Minimum Size:	Notional amount, as agreed by counterparties.

Notional Currency:	Currency in which the fixed and floating prices are quoted: • USD • CAD (AECO only)
Trading Conventions:	Buy or Sell which refers to whether or not the non-daily price based floating amount is paid(buy) or received (sell).
Calculation Period:	The reference price may be averaged across the days, contracts or publication source issues as agreed by the counterparties.
Trade Date:	The date on which counterparties enter into the contract.
Settlement Date(s):	Specified settlement or payment date(s) when the fixed payment amount and the floating payment amount are exchanged (can be netted).
Settlement Procedure:	Bilateral cash settlement performed in settlement currency.

Non-Deliverable Swaps

Terms and Conditions

Summary:	This covers non-deliverable single-currency swaps ("Non-Deliverable Single-Currency Swaps") and non-deliverable cross-currency swaps ("Non-Deliverable Cross-Currency Swaps" and, together with Non-Deliverable Single-Currency Swaps, "Non-Deliverable Swaps").
Limitations on Available Selections and Default Settings:	The terms under which Non-Deliverable Single-Currency Swaps and Non-Deliverable Cross-Currency Swaps may be traded are as specified in these terms and conditions or in the attached tables. For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest. For Business Days, the defaults shall be the locations specified. The parties may add additional locations from the Available Locations and may eliminate some or all of the other locations, so long as there is at least one location in which payment may be made. For these purposes "TARGET" is considered a location. In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default" and will apply unless the parties vary them.
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions (including Supplement 31 thereto); (b) ISDA OTC Taxonomies; (c) FpML Location Codes; (d) the ISDA/EMTA 1998 FX and Currency Option Definitions ("1998 Definitions"); (e) the EMTA Non-Deliverable Forward Templates; (f) the EMTA-ISDA Market Practice for Non-Deliverable CLP "*Cámara*" (CLP TNA) Interest Rate Swap Transactions ("CLP TNA Best Practices"); (g) the Recommended EMTA-ISDA Market Practice for BRL CDI Non-Deliverable Interest Rate Swap Transactions (Amended March 13, 2009) ("BRL CDI Best Practices"); (h) The current ISDA Revised Non-Deliverable Swap Transaction Standard Terms Supplement ("Asian STS"); and (i) The current ISDA Non-Deliverable Swap Transaction Fallback Matrix (the "Asian Matrix," and, together with the Asian STS, the "Asian Terms").

	For convenience, certain terms are mapped to their FpML 5.5 equivalent.
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	IR Swap
ISDA OTC Sub-Product:	Exotic
Further Limitations:	None
Terms:	
Settlement Currency:	With respect to Non-Deliverable Single-Currency Swaps, USD. With respect to any Non-Deliverable Cross-Currency Swap, for any currency pair selected by the parties from among those specified in the list of Available Currency Pairs, the currency specified as such in that list.
Index Currency:	With respect to any Non-Deliverable Single-Currency Swaps, the currency elected by the parties from among those specified in the list of Available Single Currencies. With respect to any Non-Deliverable Cross-Currency Swaps, for any currency pair selected by the parties from among those specified in the list of Available Currency Pairs, the currency specified as such in that list.
Effective Date ("effectiveDate"):	The date specified by the parties, adjusted in accordance with any applicable Business Day Convention. The parties may express the unadjusted Effective Date as a number of Business Days or Banking Days from the Trade Date ("relativeEffectiveDate").
Effective Date Business Days:	As specified by the parties from among the Available Business Days.
Effective Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Termination Date ("terminationDate"):	The date specified by the parties, adjusted in accordance with any applicable Business Day Convention. The parties may express the unadjusted Termination Date as a number of days, months or years from the Effective Date ("relativeTerminationDate").
Termination Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
FX Rate:	The amount of Index Currency corresponding to one unit of the Settlement Currency. The FX Rate will be determined on the date determined as specified for the relevant Available Single Currency or Available Currency Pair and in accordance: (a) in the case of Index Currencies not identified as subject to Asian Terms, with the specified NDF Template and Rate Sources and Fallback Rates, treating the scheduled date of determination of the FX Rate as the "Valuation Date" under the NDF Template; and (b) in the case of Index Currencies identified as subject to Asian Terms, in accordance with the Asian Terms.
Fixed Amount:	
Fixed Rate Payer ("payerPartyReference"):	As specified by the parties.
Currency Amount ("notional"):	For any Non-Deliverable Single-Currency Swap Transaction or for any Non-Deliverable Cross-Currency Swap Transaction involving ARS or PEN, an amount in the Index Currency agreed by the parties.

	For any other Non-Deliverable Cross-Currency Swap Transaction, an amount in the Index Currency or Settlement Currency agreed by the parties.
Fixed Amount:	If the Currency Amount is denominated in the Settlement Currency, an amount calculated in accordance with the 2006 ISDA Definitions. If the Currency Amount is not denominated in the Settlement Currency and the Index Currency is not identified as being subject to Asian Terms, then notwithstanding anything to the contrary contained in the 2006 ISDA Definitions, the Fixed Amount shall equal an amount in the Settlement Currency equal to:
FX Rate × Fixed Rate × Currency Amount × Day Count Fraction	
	If the Currency Amount is not denominated in the Settlement Currency and the Index Currency is identified as being subject to Asian Terms, then the Fixed Amount shall be calculated in accordance with the Asian Terms.
Fixed Rate Period End Dates:	As specified by the parties, subject to adjustment in accordance with any Fixed Rate Payer Period End Date Business Day Convention.
Fixed Rate Payer Period End Date Business Days:	If a Fixed Rate Payer Period End Date Business Day Convention is applicable, as specified by the parties from among the Available Business Days.
Fixed Rate Payer Payment Date Day Convention:	As specified by the parties from among the Available Business Day Conventions. If "No Adjustment" is specified, then the Fixed Rate Payer Period End Dates will not be adjusted.
Fixed Rate Payment Dates:	As specified by the parties, subject to adjustment in accordance with the Fixed Rate Payer Payment Date Business Day Convention.
Fixed Rate Payer Payment Date Business Days:	As specified by the parties from among the Available Business Days.
Fixed Rate Payer Payment Date Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Day Count Fraction:	As specified by the parties from among the Available Day Count Fractions.
Floating Amount:	
Floating Rate Payer ("payerPartyReference"):	As specified by the parties.
Currency Amount ("notional"):	For any Non-Deliverable Single-Currency Swap Transaction, an amount in the Index Currency agreed by the parties. For any Non-Deliverable Cross-Currency Swap, an amount in the Settlement Currency agreed by the parties. For any other Non-Deliverable Cross-Currency Swap, an amount agreed by the parties in whichever of the Index Currency or Settlement Currency is not the currency in which the Fixed Rate Payer Currency Amount is denominated.
Floating Amount:	If the Currency Amount is denominated in the Settlement Currency, an amount calculated in accordance with the 2006 ISDA Definitions. If the Currency Amount is denominated in BRL, then notwithstanding anything to the contrary contained in the 2006 ISDA Definitions, the Floating Amount shall

	be calculated as set forth under Definition of BRL Floating Rate Option.
	If the Currency Amount is not denominated in the Settlement Currency or BRL and the Index Currency is not identified as being subject to Asian Terms, then notwithstanding anything to the contrary contained in the 2006 ISDA Definitions, the Floating Amount shall equal an amount in the Settlement Currency equal to:
$FX\ Rate \times Currency\ Amount \times (Floating\ Rate + Spread) \times Floating\ Rate\ Day\ Count\ Fraction$	
	If the Currency Amount is not denominated in the Settlement Currency and the Index Currency is identified as being subject to Asian Terms, then the Floating Amount shall be calculated in accordance with the Asian Terms.
Floating Rate Option:	For the relevant Currency, as selected by the parties from among the Available Floating Rate Options for such Currency.
Designated Maturity ('indexTenor"):	As specified by the parties from among the available tenors.
Spread:	As specified by the parties.
Reset Dates ("resetDate"):	As specified by the parties.
Reset Dates Business Days:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.
Reset Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Floating Rate Period End Dates:	As specified by the parties, subject to adjustment in accordance with any Floating Rate Payer Period End Date Business Day Convention.
Floating Rate Payer Period End Date Business Days:	If a Floating Rate Payer Period End Date Business Day Convention is applicable, as specified by the parties from among the Available Business Days.
Floating Rate Payer Payment Date Day Convention:	As specified by the parties from among the Available Business Day Conventions. If "No Adjustment" is specified, then the Floating Rate Payer Period End Dates will not be adjusted.
Floating Rate Payment Dates:	As specified by the parties, subject to adjustment in accordance with the Floating Rate Payer Payment Date Business Day Convention.
Floating Rate Payer Payment Date Business Days:	As specified by the parties from among the Available Business Days.
Floating Rate Payer Payment Date Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Day Count Fraction:	As specified by the parties from among the Available Day Count Fractions.
Compounding:	As specified by the parties.
Method of Averaging:	As specified by the parties.
Final Exchange:	
Final Exchange Date:	As specified by the parties.
Final Exchange Business Days:	As specified by the parties from among the Available Business Days.
Final Exchange Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Fixed Rate Payer Final Exchange Amount:	If the Fixed Rate Payer Final Exchange Amount is denominated in the Settlement Currency, the Fixed Rate Payer Final Exchange Amount.

	If the Fixed Rate Payer Final Exchange Amount is denominated in the Index Currency and the Index Currency is not identified as being subject to Asian Terms, an amount in the Settlement Currency equal to:
FX Rate × Currency Amount	
	If the Fixed Rate Payer Final Exchange Amount is not denominated in the Settlement Currency and the Index Currency is identified as being subject to Asian Terms, then the Fixed Rate Payer Final Exchange Amount shall be calculated in accordance with the Asian Terms.
Floating Rate Payer Final Exchange Amount:	If the Floating Rate Payer Final Exchange Amount is denominated in the Settlement Currency, the Floating Rate Payer Final Exchange Amount. If the Floating Rate Payer Final Exchange Amount is denominated in the Index Currency and the Index Currency is not identified as being subject to Asian Terms an amount in the Settlement Currency equal to:
FX Rate × Currency Amount	
	If the Floating Rate Payer Final Exchange Amount is not denominated in the Settlement Currency and the Index Currency is identified as being subject to Asian Terms, then the Floating Rate Payer Final Exchange Amount shall be calculated in accordance with the Asian Terms.

Non-Deliverable Swap Settlement Currencies and Required Business Days

Three Letter Currency Code (ISDA/ISO)	Currency Name (ISDA)	Basic Business Day Locations For Currency (FpML Codes)
USD	United States Dollars	USNY

Non-Deliverable Swap Available Currencies

Index Currency	NDF Template	Rate Source	Fallback Rate Source(s) (in order)	Determination Date	Business Days
INR	N/A	N/A	N/A	N/A	INMU
MYR	N/A	N/A	N/A	N/A	MYKL
THB	N/A	N/A	N/A	N/A	THBA

Non-Deliverable Cross-Currency Swap Available Currency Pairs

Index Currency	Settlement Currency	NDF Template	Rate Source	Fallback Rate Source(s) (in order)	Determination Date	Business Days
ARS	USD	17 May 06	ARS03	ARS04	Payment – 2 BD	ARBA USNY
BRL	USD	17 May 06	BRL09	BRL12, BRL13	Payment – 2 BD	USNY and any of BR{SP,RJ, BR}
CLP	USD	01 Aug 06	CLP10	CLP11	Payment – 2 BD	CLSA USNY
COP	USD	01 Aug 06	COP02	COP03	Payment – 2 BD	USNY COBO
PEN	USD	03 Dec 07	PEN05	PEN04	Payment – 2	USNY

					BD	PELI

Applicability of Asian Terms

Index Currency	Asian Terms
ARS	Not Applicable
BRL	Not Applicable
CLP	Not Applicable
COP	Not Applicable
INR	Applicable
MYR	Applicable
PEN	Not Applicable
THB	Applicable

Non-Deliverable Swap Floating Rate Options

Index Currency	Floating Rate Option	Defined In	Business Days
ARS	Not Applicable—Fixed Leg ONLY		ARBA USNY
BRL	BRL-CDI-CETIP	See below	USNY and any of BR{SP,RJ, BR}
CLP	*CLP-Indice Cámara Promedio (ICP)*	CLP TNA Best Practices	USNY CLSA
CLP	CLP-*Unidad de Fomentos (UF/CLF)*	See below	USNY CLSA
COP	COP-IBR-OIS-COMPOUND	ISDA 2006	USNY COBO
COP	COP-*Unidad de Valor Real (UVR)*	See below	USNY COBO
INR	INR-FBIL-MIBOR-OIS-COMPOUND	ISDA 2006	INMU
INR	INR-MITOR-OIS-COMPOUND	ISDA 2006	INMU
MYR	MYR-KLIBOR-BNM	ISDA 2006	MYKL
PEN	Not Applicable—Fixed Leg ONLY		USNY PELI
THB	THB-THBFIX-Reuters	ISDA 2006	THBA
USD	Any USD Floating Rate Option available under tpSEF's Fixed/Floating Swap Listing	See tpSEF's Fixed/Floating Swap Listing	See tpSEF's Fixed/Floating Swap Listing

Definition of BRL Floating Rate Option

Floating Amount:	Notwithstanding anything to the contrary
$$FX\ Rate \times Currency\ Amount \times \left[\prod_{j=1}^{N}\left(1 + \frac{Relevant\ Rate_j}{252}\right) - 1\right]^{252/N}$$	
	Where: N=number of Reset Dates in the Calculation Period j=a particular Reset Date *Relevant Rate*=the Relevant Rate for instance j of Reset Date
BRL-CDI-CETIP:	For any Reset Date, the Overnight Brazilian Interbank Deposit Rate Annualized, known as the average ("Media") of the

	DIOVER- EXTRA Group as published by CETIP (*Câmara de Custódia e Liquidação*) (the "Overnight CDI Rate") for such date; provided that (i) such rate is published not later than 12:00 p.m. on the Brazil Business Day next following such Reset Date and (ii) any adjustments made by CETIP to such rate at any time later than the end of the business day on such Reset Date shall not be taken into account. If for any Reset Date there is no published Overnight CDI Rate (including as a result of the proviso above), CDI for the relevant Reset Date will be the overnight deposit rate published for such date by the BM&F in accordance with its rules (see http://www.bmf.com.br/portal/pages/boletim1/bd_manual/indica doreFinanceiros1.asp, or any successor page). If the BM&F does not publish such a rate for such date, CDI for the relevant Reset Date shall be determined jointly by the parties. If the parties do not agree on a determination of such rate within one Brazil Business Day following the relevant Reset Date, CDI shall be determined through a CDI Reference Dealer Poll as described herein. If CDI for a Reset Date is not so determined by a CDI Reference Dealer Poll, BRL-CDI-Reference Dealers shall apply.
BRL-CDI-Reference Dealers:	If applicable for a Reset Date as set forth above, the Calculation Agent shall conduct up to four dealer polls commencing on the Brazil Business Day following the relevant Reset Date, in each case by requesting each of the CDI Reference Dealers to provide a quotation of the CDI. If at least four such quotations are obtained from CDI Reference Dealers in any such poll, the highest and lowest quotations will be disregarded and CDI for the relevant Reset Date will equal the arithmetic mean of the remaining quotations. If fewer than four such quotations are obtained from a poll, the Calculation Agent shall conduct additional such polls until four such quotations are obtained in any poll; provided that the Calculation Agent shall not conduct more than four polls in the aggregate (with not more than two polls on any day and with such polls conducted over not more than two Brazil Business Days). If four quotations are not obtained from any of such four polls, CDI shall CDI shall not be determined by a CDI Reference Dealer Poll.
CDI Reference Dealers:	At least six and not more than eight leading onshore dealers in the CDI market selected by the Calculation Agent.
Reset Dates ("resetDate"):	Each Scheduled Reset Date (as defined in the BRL CDI Best Practices).
Reset Dates Business Days:	As specified by the parties from among the Available BR Business Days.
Available BR Business Days:	Any of BR{SP,RJ, BR} and not otherwise declared a financial market holiday by the BM&F.

Definition of CLP-*Unidad de Fomento* (*UF/CLF*)

CLP-*Unidad de Fomento (UF/CLF)*:	For any Reset Date, the difference between the value of the *unidad de fomento* (*UF/CLF*) as certified by the Chilean *Banco Central de Chile* for the calendar day preceding such Reset Date

	and the value of the *unidad de fomento* (*UF/CLF*) as certified by the Chilean *Banco Central de Chile* for such Reset Date. The Calculation Agent shall convert such difference to the appropriate annualized percentage based on the terms of the Floating Amount payable by reference to the CLP-*Unidad de Fomento* (*UF/CLF*). If for any Reset Date there is no published value of the *unidad de fomento* (*UF/CLF*) as certified by the Chilean *Banco Central de Chile*, the Calculation Agent shall determine the CLP-*Unidad de Fomento* (*UF/CLF*) for such day.

Definition of COP-*Unidad de Valor Real (UVR)*

COP-*Unidad de Valor Real (UVR)*:	For any Reset Date, the difference between the value of the *unidad de valor real (UVR)* as certified by the Colombian *Banco de Republica* for the calendar day preceding such Reset Date and the value of *unidad de valor real (UVR)* as certified by the Colombian *Banco de Republica* for such Reset Date. The Calculation Agent shall convert such difference to the appropriate annualized percentage based on the terms of the Floating Amount payable by reference to the COP-*Unidad de Valor Real (UVR)*. If for any Reset Date there is no published the difference between the value of the *unidad de valor real (UVR)* as certified by the Colombian *Banco de Republica*, the Calculation Agent shall determine the COP-*Unidad de Valor Real (UVR)* for such day.

Non-Deliverable Swap Available Day Count Fractions

ISDA Name
1/1
30/360, 360/360, Bond Basis
Actual/360
Actual/365 (Fixed), Act/365 (Fixed), A/365 (Fixed), A/365F
Actual/Actual, Actual/Actual (ISDA), Act/Act, Act/Act (ISDA)
Actual/Actual (ICMA), Act/Act, Act/Act (ICMA)

Non-Deliverable Swap Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
No Adjustment
Preceding
FRN Convention/Eurodollar Convention

Non-Deliverable Single-Currency Swap Notional Amounts

Currency	Minimum	Increment
INR	5,000,000	100,000
MYR	5,000,000	100,000
RHB	5,000,000	100,000

Non-Deliverable Cross-Currency Swap Notional Amounts

Currency	Minimum	Increment
ARS	As implied by the USD minimum	As implied by the USD increment
BRL	As implied by the USD minimum	As implied by the USD increment
CLP	As implied by the USD minimum	As implied by the USD increment
COP	As implied by the USD minimum	As implied by the USD increment
PEN	As implied by the USD minimum	As implied by the USD increment
USD	1,000,000	100,000

Terms and Conditions

Summary:	This covers "Non-Deliverable Foreign Exchange Options".
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards:
	(a) the 1998 FX and Currency Option Definitions, as amended and supplemented from time to time, including the 2005 Barrier Option Supplement to the 1998 FX and Currency Option Definitions (the "1998 Definitions");
	(b) the current EMTA Template Terms for Non-Deliverable Currency Option Transactions applicable to the Reference Currency and Settlement Currency (to the extent available for a particular Currency Pair) (available at: https://www.emta.org/ndftt.aspx); and
	(c) ISDA OTC Taxonomies.
Contract Types:	Each Non-Deliverable Foreign Exchange Option traded is bespoke and the terms agreed between the Buyer and Seller. All option strategies result in call options and/or put options executed with the following strategies traded as agreed between the parties:
	Vanilla: Outright Call / Put, Straddle, Strangle, Butterfly, Risk Reversal, Calendar (tenor) spread, Cross Currency Spread, Condor, Call Spread, Put Spread, Live Trading with no delta hedge.
	Exotic: Barriers, Baskets, Digitals (or Binary), Knockins, Knockouts, Reverse Knockins/Kockouts, No Touch, Double No Touch, Average Price, Worst of Options, Compound Options; trades may be with or without delta hedges and some structures may also be bilaterally negotiated with additional options as part of the package to form a vega hedge.
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Foreign Exchange
ISDA OTC Base Product:	Vanilla Option, NDO, Simple Exotic or Complex Exotic
Terms:	
Trade Date:	The date the transaction is agreed between and becomes legally binding on the parties.
Commencement Date:	The Trade Date, unless otherwise specified by the parties. This applies only where the Currency Option Style is American.
Buyer:	As specified by the parties.
Seller:	As specified by the parties.
Currency Option Style:	As specified by the parties.

	(An American option can be exercised any time up to and including the Expiration Date; a European option can only be exercised on the Expiration Date.)
Currency Option Type:	A Call with respect to the Call Currency and a Put with respect to the Put Currency; Binary in the case of a binary or digital option.
Call Currency:	The currency as specified by the parties from among those included in the list of available Currency Pairs. The Put Currency and Call Currency must represent a traded pair included in the list of available Currency Pairs.
Call Currency Amount:	As specified by the parties or, if not so specified, derived from the Put Currency Amount and Strike Price.
Put Currency:	The currency as specified by the parties from among those included in the list of available Currency Pairs. The Put Currency and Call Currency must represent a traded pair included in the list of available Currency Pairs.
Put Currency Amount:	As specified by the parties or, if not so specified, derived from the Call Currency Amount and Strike Price.
Strike Price:	As specified by the parties (if only one of the Put Currency or Call Currency is specified). If no Strike Price is specified and Automatic Exercise is applicable, the Strike Price will be calculated using the Put Currency and Call Currency in order to determine if the option is to be automatically exercised.
Reference Currency:	As specified by the parties.
Settlement Currency:	As specified by the parties.
Settlement Rate:	As specified by the parties or otherwise per the 1998 Definitions.
Settlement Rate Option:	As specified by the parties.
Expiration Date:	As specified by the parties.
Expiration Time:	The time in the location specified by the parities.
Latest Exercise Time:	The Expiration Time, unless otherwise specified by the parties. This applies only where the Currency Option Style is American.
Automatic Exercise:	Applicable, unless otherwise specified by the parties.
Settlement:	Non-Deliverable
Settlement Amount:	In the case of a digital or binary option, as specified by the parties.
Settlement Date:	As specified by the parties.
Valuation Date:	As specified by the parties.
Averaging Dates:	As specified by the parties.

Premium:	As specified by the parties.
Premium Payment Date:	As specified by the parties.
Barrier Event:	As specified by the parties.
Calculation Agent:	As specified by the parties.
Business Day:	As specified by the parties.
Business Day Convention:	As specified by the parties.
Disruption Events:	As specified by the parties.
Disruption Fallbacks:	As specified by the parties for each applicable Disruption Event or otherwise per the 1998 Definitions.

Non-Deliverable Foreign Exchange Option Available Currency Pairs

AUD/CNY	CNY/THB	IDR/PHP	MYR/CNH	THB/INR
AUD/IDR	CNY/TWD	IDR/THB	MYR/CNY	THB/KRW
AUD/INR	EUR/ARS	IDR/TWD	MYR/EUR	THB/MYR
AUD/KRW	EUR/BRL	INR/AUD	MYR/GBP	THB/PHP
AUD/MYR	EUR/CLP	INR/CAD	MYR/IDR	THB/TWD
AUD/PHP	EUR/CNY	INR/CHF	MYR/INR	TWD/AUD
AUD/TWD	EUR/COP	INR/CNH	MYR/JPY	TWD/CAD
BRL/JPY	EUR/IDR	INR/CNY	MYR/KRW	TWD/CHF
BRL/MXN	EUR/INR	INR/EUR	MYR/NZD	TWD/CNH
CAD/BRL	EUR/KRW	INR/GBP	MYR/PHP	TWD/CNY
CAD/CNY	EUR/KZT	INR/HKD	MYR/SGD	TWD/EUR
CAD/IDR	EUR/MYR	INR/IDR	MYR/TWD	TWD/GBP
CAD/INR	EUR/PEN	INR/JPY	NZD/CNY	TWD/HKD
CAD/KRW	EUR/PHP	INR/KRW	NZD/IDR	TWD/IDR
CAD/MYR	EUR/TWD	INR/NZD	NZD/INR	TWD/INR
CAD/PHP	EUR/UAH	INR/PHP	NZD/KRW	TWD/JPY
CAD/TWD	GBP/BRL	INR/SGD	NZD/MYR	TWD/KRW
CHF/BRL	GBP/CNY	INR/TWD	NZD/PHP	TWD/MYR
CHF/CNY	GBP/IDR	JPY/CNY	NZD/TWD	TWD/NZD
CHF/IDR	GBP/INR	JPY/IDR	PHP/AUD	TWD/PHP
CHF/INR	GBP/KRW	JPY/INR	PHP/CAD	TWD/SGD
CHF/KRW	GBP/MYR	JPY/KRW	PHP/CHF	TWD/THB
CHF/MYR	GBP/PHP	JPY/MYR	PHP/CNH	USD/ARS
CHF/PHP	GBP/TWD	JPY/PHP	PHP/CNY	USD/BRL
CHF/TWD	HKD/CNY	JPY/TWD	PHP/EUR	USD/CLP

CNH/IDR	HKD/IDR	KRW/AUD	PHP/GBP	USD/CNY
CNH/INR	HKD/INR	KRW/CAD	PHP/HKD	USD/COP
CNH/KRW	HKD/KRW	KRW/CHF	PHP/IDR	USD/EGP
CNH/MYR	HKD/MYR	KRW/CNH	PHP/INR	USD/GHS
CNH/PHP	HKD/PHP	KRW/CNY	PHP/JPY	USD/IDR
CNH/TWD	HKD/TWD	KRW/EUR	PHP/KRW	USD/INR
CNY/AUD	IDR/AUD	KRW/GBP	PHP/MYR	USD/KES
CNY/CAD	IDR/CAD	KRW/IDR	PHP/NZD	USD/KRW
CNY/CHF	IDR/CHF	KRW/INR	PHP/THB	USD/KZT
CNY/EUR	IDR/CNH	KRW/JPY	PHP/TWD	USD/MYR
CNY/GBP	IDR/CNY	KRW/MYR	SGD/CNY	USD/NGN
CNY/HKD	IDR/EUR	KRW/NZD	SGD/IDR	USD/PEN
CNY/IDR	IDR/GBP	KRW/PHP	SGD/INR	USD/PHP
CNY/INR	IDR/HKD	KRW/SGD	SGD/KRW	USD/RUB
CNY/JPY	IDR/INR	KRW/THB	SGD/MYR	USD/TWD
CNY/KRW	IDR/JPY	KRW/TWD	SGD/PHP	USD/UAH
CNY/MYR	IDR/KRW	MYR/AUD	SGD/TWD	USD/VND
CNY/NZD	IDR/MYR	MYR/CAD	THB/CNY	USD/ZMW
CNY/PHP	IDR/NZD	MYR/CHF	THB/IDR	

Terms and Conditions

Summary:	A non-deliverable forward ("NDF") is an outright forward in which the counterparties settle the difference between the contracted NDF price or rate and the prevailing spot price or rate on an agreed notional amount in an agreed settlement currency.
Reference Currency (*i.e.*, Non-Delivery Currency):	• AOA Angolan Kwanza • ARS Argentine Peso • BDT Bangladeshi Taka • BRL Brazilian Real • CLP Chilean Peso • COP Colombian Peso • CNY Chinese Renminbi • DZD Algerian Dinar • EGP Egyptian pound • GHS Ghanaian Cedi • GTQ Guatemalan quetzal • IDR Indonesian Rupiah • INR Indian Rupee • KES Kenyan Shilling • KRW South Korean Won • KZT Kazakh tenge • LKR Sri Lankan Rupee • MAD Moroccan Dirham • MUR Mauritian Rupee • MYR Malaysian Ringgit • MZN Mozambican Metical • NGN Nigerian Naira • PEN Peruvian nuevo sol • PHP Philippine Peso • PKR Pakistani Rupee • RUB Russian ruble • TND Tunisian Dinar • TWD Taiwan Dollar • TZS Tanzanian Shilling

	• UAH Ukrainian Hryvnia
	• UGX Ugandan Shilling
	• UYU Uruguayan peso
	• VEB Venezuelan bolívar
	• VND Vietnamese đồng
	• XAF Central African CFA Franc
	• XOF West African CFA Franc
	• ZMW Zambian Kwacha
Settlement Currency:	• AUD Australian Dollar
	• CAD Canadian Dollar
	• EUR Euro
	• GBP British Pound
	• JPY Japanese Yen
	• USD US Dollar
	• CHF Swiss Franc
Quoting Convention and Minimum Increment:	Notional amount, as agreed by counterparties.
Minimum Size:	Notional amount, as agreed by counterparties.
Notional Currency:	Currency in which contract size is expressed, as agreed by counterparties.
Trading Conventions:	Buy or Sell which refers to the contract size expressed in notional currency.
Forward Rates:	Currency exchange rate expressed as the amount of reference currency per unit of settlement currency.
Trade Date:	The date on which parties enter into the contract.
Settlement Date:	Specified settlement or payment date, as agreed by counterparties.
Fixing Date:	The date at which the difference between the prevailing market exchange rate and the agreed upon exchange rate is calculated.
Settlement Procedure:	Bilateral settlement performed in settlement currency.
Disruption Events:	Unless otherwise specified by the parties, as set forth in the EMTA Template Terms for Non-Deliverable FX Forward Transactions applicable to the Reference Currency and Settlement Currency: http://www.emta.org/ndftt.aspx

PO Index Contracts

Terms and Conditions

Summary:	This covers Markit PO Fixed for Floating Swap Transactions (the "Contracts").
Limitations on Available Selections and Default Settings:	The terms under which the Contracts may be traded are as specified in these terms and conditions. For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest. In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default " and will apply unless the parties vary them.
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions; (b) ISDA OTC Taxonomies; and (c) the Markit PO Standard Terms Supplement (June 12, 2010 version) or any subsequent Standard Terms Supplement (the "Standard Terms").
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Credit
ISDA OTC Base Product:	Index
ISDA OTC Sub-Product:	PO
ISDA OTC Transaction Type:	PO
Further Limitations:	None
Terms:	
Effective Date:	As specified by the parties, subject to adjustment in accordance with the Standard Terms.
Scheduled Termination Date:	As agreed by the parties.
Termination Date:	Per the Standard Terms.
Notional Amount:	An amount is USD agreed by the parties.
Index:	One of the Markit PO Index series, as specified by the parties from all then-available series (to the extent such series is not then a narrow-based index within the meaning of the CFTC's regulations).
Annex Date:	As agreed by the parties.
Index Provider:	Per the Standard Terms.
Fixed Rate Payer:	As agreed by the parties.
Floating Rate Payer:	As agreed by the parties.
Period End Dates:	Per the Standard Terms.
Reset Dates:	Per the Standard Terms
Payment Dates:	Per the Standard Terms.
Calculation Agent:	As agreed by the parties or, if not so agreed, per the Standard Terms.
Day Count Fraction:	Per the Standard Terms.
Business Days:	For any purpose, per the Standard Terms.
Business Day Convention:	Per the Standard Terms.
Initial Payment:	

Initial Payment:	Per the Standard Terms.
Initial Payment Amount:	An amount in USD as specified by the parties.
Initial Payment Payer:	As specified by the parties.
Initial Payment Date:	Per the Standard Terms.
Settlement Payments	
Mark to Market Amount Payment:	Per the Standard Terms.
Mark to Market Amount Payer:	Per the Standard Terms.
Mark to Market Amount:	Per the Standard Terms.
Financing Payment:	Per the Standard Terms.
Financing Payment Amount:	Per the Standard Terms.
Principal Payment:	Per the Standard Terms.
Principal Payment Amount:	Per the Standard Terms.
Net Payment:	Per the Standard Terms.
Net Payment Amount Payer:	Per the Standard Terms.
Net Payment Amount:	Per the Standard Terms.
Agency Coupon:	Per the Standard Terms.
Index LIBOR:	Per the Standard Terms.
Index Factor:	Per the Standard Terms.
Commencing Index Factor:	Per the Standard Terms.
Period End Index Factor:	Per the Standard Terms.
Index Price:	Per the Standard Terms.
Commencing Index Price:	Per the Standard Terms.
Period End Index Price:	Per the Standard Terms.
Event Affecting the Index:	
Events and Adjustments:	All are per the Standard Terms.

Single Currency Fixed for Floating Interest Rate Swaps - CME Cleared

Terms and Conditions

Summary:	This covers single currency fixed for floating interest rate swaps cleared by the Chicago Mercantile Exchange Inc. ("CME").
Limitations on Available Selections and Default Settings:	The terms under which a Single Currency Fixed for Floating Interest Rate Swap/CME Cleared may be traded are as specified in these terms and conditions, which incorporate the CME Rulebook, in particular Chapters 900 and 901 (and any successor provisions) and the CME Cleared IRS Product Scope (or any successor). **By electing to trade a Single Currency Fixed for Floating Interest Rate Swap/CME Cleared, participants are representing that they are familiar with the CME Rulebook and the limitations on transaction terms contained in it.**
Incorporated Standards:	This contract description incorporates by reference the CME Rulebook as in effect from time to time. The CME Rulebook itself may incorporate certain additional standards, such as the 2000 ISDA Definitions and 2006 ISDA Definitions. **Be aware that the timing of effectiveness of amendments or supplements to the ISDA standards may vary between bilateral and CME contracts, since the CME may reserve the right to select when and how such changes become effective.**
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	IR Swap
ISDA OTC Sub-Product(s):	Fixed Float and OIS
Further Limitations:	Must comply with CME Clearing Requirements.
Terms:	
Definition Set:	The definition set (*e.g.*, ISDA 2000/ISDA2006) elected by, or otherwise binding on, the parties in accordance with the CME Rulebook.
Effective Date:	As per the CME Rulebook.
Notional Amount:	An amount in Currency determined by the parties subject to limitations in the CME Rulebook. This may vary from period to period to the extent permitted by the CME Rulebook. The CME Rulebook may limit the Currencies and Floating Rate Options for which variable notionals are permitted.
Currency:	One of the currencies permitted for the relevant transaction type per the CME Rulebook.
Business Days:	As per the CME Rulebook, which may require certain Business Days be applicable on a per Currency or Floating Rate Option Basis and may otherwise limit the available Business Day locations which can be elected.
Business Day Convention:	As per the CME Rulebook.
Trade Date:	As per the CME Rulebook.
Termination Date:	As agreed by the parties, subject to any minimum or

	maximum tenor in the CME Rulebook.
Termination Date Business Day Convention:	As per the CME Rulebook, and thus subject to limitations based on other terms of the transaction.
Stub Periods:	Permitted to the extent allowed under the CME Rulebook.
Fixed Rate Payer Payment Dates:	As per the CME Rulebook.
Fixed Amount:	As per the CME Rulebook, which may permit use of a schedule.
Fixed Rate:	As agreed by the parties, subject to any minimum or maximum rate and per-period variability permitted in the CME Rulebook.
Floating Rate Payer Payment Dates:	As per the CME Rulebook.
Floating Amount:	As per the CME Rulebook.
Floating Rate Option:	As determined by the parties, subject to the CME Rulebook, which may provide a more limited list of available options for a Currency than does the Definition Set.
Designated Maturity:	As per the CME Rulebook, which may provide a more limited set of Designated Maturities than does the related rate source page.
Spread:	Subject to any minimum or maximum rate and per-period variability permitted by the CME Rulebook.
Reset Dates:	As the per CME Rulebook.
Floating Rate Daycount Fraction:	As per the CME Rulebook.
Floating Rate for Initial Calculation Period:	As per the CME Rulebook.
Fixed Rate Payer:	As determined by the parties.
Floating Rate Payer:	As determined by the parties.
Compounding:	As per the CME Rulebook.
Payer for Additional Payment/Fees:	As determined by the parties, subject to limitations in the CME Rulebook.
Additional Payment/Fees:	As determined by the parties, subject to limitations in the CME Rulebook.
Payment Date for Additional Payment/Fees	As determined by the parties, subject to limitations in the CME Rulebook.

Single Currency Fixed for Floating Interest Rate Swaps – LCH Cleared

Terms and Conditions

Summary:	This covers single currency fixed for floating swaps cleared by LCH.Clearnet ("LCH").
Limitations on Available Selections and Default Settings:	The terms under which a Single Currency Fixed for Floating Interest Rate Swaps/LCH Cleared contract may be traded are as specified in these terms and conditions, which incorporate the LCH Rulebook, in particular Schedule 4A (or any successor provisions). **By electing to trade a Single Currency Fixed for Floating Interest Rate Swap/LCH Cleared, participants are representing that they are familiar with the LCH Rulebook and the limitations on transaction terms contained in it.**
Incorporated Standards:	This contract description incorporates by reference the LCH Rulebook as in effect from time to time. The LCH Rulebook itself may incorporate certain additional standards, such as the 2000 ISDA Definitions and 2006 ISDA Definitions. **Be aware that the timing of effectiveness of amendments or supplements to the ISDA standards may vary between bilateral and LCH contracts, since the LCH may reserve the right to select when and how such changes become effective.**
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	IR Swap
ISDA OTC Sub-Product(s):	Fixed Float and OIS
Further Limitations:	Must comply with LCH Clearing Requirements
Terms:	
Definition Set:	The definition set (e.g., ISDA 2000/ISDA 2006) elected by, or otherwise binding on, the parties in accordance with the LCH Rulebook.
Notional Amount:	An amount in Currency determined by the parties subject to limitations in the LCH Rulebook. This may vary from period to period to the extent permitted by the LCH Rulebook. The LCH Rulebook may limit the Currencies and Floating Rate Options for which variable notionals are permitted.
Currency:	One of the currencies permitted for the relevant transaction type per the LCH Rulebook.
Trade Date:	As per the LCH Rulebook.
Effective Date:	As per the LCH Rulebook.
Termination Date:	As agreed by the parties, subject to any minimum or maximum tenor in the LCH Rulebook.
Payer for Additional Payment/Fees:	As determined by the parties, subject to limitations in the LCH Rulebook.
Additional Payment/Fees:	As determined by the parties, subject to limitations in the LCH Rulebook
Payment Date for Additional Payment/Fees	As determined by the parties, subject to limitations in the LCH Rulebook, which may limit the earliest or latest day on which such fees may be paid based on Currency or other factors.

Business Days:	As per the LCH Rulebook, which may require certain Business Days be applicable on a per Currency or Floating Rate Option Basis and may otherwise limit the available Business Day locations which can be elected.
Business Day Convention:	As per the LCH Rulebook.
Stub Periods:	Permitted to the extent allowed under the LCH Rulebook.
Fixed Rate Payer:	As determined by the parties.
Fixed Rate Payer Payment Dates:	As per the LCH Rulebook.
Fixed Amount:	As per the LCH Rulebook, which may permit use of a schedule.
Fixed Rate:	As agreed by the parties, subject to any minimum or maximum rate and per-period variability permitted in the LCH Rulebook.
Floating Rate Payer	As determined by the parties.
Floating Rate Payer Payment Dates:	As per the LCH Rulebook.
Floating Rate Payer Compounding Dates:	As per the LCH Rulebook.
Floating Amount:	As per the LCH Rulebook.
Floating Rate Option:	As determined by the parties, subject to the LCH Rulebook, which may provide a more limited list of available options for a Currency than does the Definition Set.
Designated Maturity:	As per the LCH Rulebook, which may provide a more limited set of Designated Maturities than does the related rate source page.
Spread:	Subject to any minimum or maximum rate and per-period variability permitted by the LCH Rulebook.
Reset Dates:	As the per LCH Rulebook.
Floating Rate Daycount Fraction:	As per the LCH Rulebook.
Negative Interest Rates:	As per the LCH Rulebook, which may require use of a single method.
Withholding and Tax:	As per the LCH Rulebook.
Governing Law:	As per the LCH Rulebook, which may dictate the law applicable to the Transaction.

U.S. Electricity – Fixed/Floating Swap Contracts

Terms and Conditions

Summary:	This covers fixed-for-floating U.S. electricity swaps ("U.S. Electricity – Fixed/Floating Swap Contracts").
Limitations on Available Selections and Default Settings:	The terms under which U.S. Electricity – Fixed/Floating Swap Contracts may be traded are shown below or in the attached tables. For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest. In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default" and will apply unless the parties vary them.
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards: 2005 ISDA Commodity Derivatives Definitions ("Commodity Definitions")
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Commodity
ISDA OTC Base Product:	Energy
ISDA OTC Sub-Product:	Elec
ISDA OTC Transaction type:	Swap
Further Limitations:	None
Terms:	
Trade Date:	As agreed by the parties.
Effective Date:	The date specified by the parties, adjusted in accordance with any applicable Business Day Convention.
Effective Date Business Days:	USNY
Effective Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Termination Date:	As specified by the parties.
Termination Date Business Days:	USNY
Termination Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Commodity	As specified by the parties from among the Available Commodities.
Notional Quantity:	The sum of the Notional Quantities per Calculation Period.
Notional Quantity per Calculation Period:	As specified by the parties on a per-Calculation-Period Basis.
Settlement Periods:	If specified by the parties or if applicable to the relevant Commodity Reference Price and specified herein. Parties may specify one of the Available Set Tenors as a Settlement Period or may specify another period.

Applicable Days:	If applicable to the relevant Commodity Reference Price and specified therein or if applicable to the relevant Available Set Tenor and specified therein (i.e., Month). Applicable Days does not apply to Commodity Reference Prices under the headings "ISDA Definition" or "Exchange Definition".
Duration:	Hourly
Start Time(s)/End Time(s):	If specified by the parties or if applicable to the relevant Commodity Reference Price and specified herein.
Payment Dates:	In relation to each Calculation Period, as specified by the parties, each such day being subject to adjustment in accordance with the Payment Date Business Day Convention.
Payment Date Business Days:	USNY
Payment Date Business Day Convention:	As specified by the parties.
Fixed Amount:	
Fixed Price Payer:	As specified by the parties.
Fixed Price or Fixed Amount:	As specified by the parties per Unit of the Commodity.
Floating Amount:	
Floating Price Payer:	As specified by the parties.
Applicable Spread:	As specified by the parties.
Commodity Reference Price:	As specified by the parties from among the Available Commodity Reference Prices.
Market Disruption:	
Market Disruption Events:	Unless otherwise specified by the parties, per the Commodity Definitions.
Additional Market Disruption Events:	As specified by the parties.
Consequences of Market Disruption Events:	Unless otherwise specified by the parties, per the Commodity Definitions.
Disruption Fallbacks:	Unless otherwise specified by the parties, per the Commodity Definitions.
Fallback Reference Price:	None, unless specified by the parties.
Maximum Days of Disruption:	Unless otherwise specified by the parties, per the Commodity Definitions.
Calculation Agent:	As agreed by the parties.

U.S. Electricity – Fixed/Floating Swap Contracts Available Currencies and Required Business Days

Three Letter Currency Code (ISDA/ISO)	Currency Name (ISDA)	Basic Business Day Locations For Currency (FpML Codes)
USD	United States Dollars	USNY

U.S. Electricity – Fixed/Floating Swap Contracts Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
Nearest
Preceding

U.S. Electricity – Fixed/Floating Swap Contracts Available Set Tenors

Set Tenor	Settlement Period	
Month	The specified calendar month; if OFF PEAK/PEAK is not specified, PEAK is assumed	
Season	**Season**	**Days in Specified Year**
	Winter	1 January through the last day of February in the specified year
	Spring	1 March through 30 April in the specified year
	Summer	1 July through 31 August in the specified year
Quarter	**Quarter Number**	**Days in Specified Year**
	Q1	1 January through 31 March
	Q2	1 April through 30 June
	Q3	1 July through 30 September
	Q4	1 October through 31 December
Calendar Year	1 January through 31 December in the specified year	
Planning Year	1 June in the specified beginning calendar year through 31 May in the specified ending calendar year	

U.S. Electricity – Fixed/Floating Swap Contracts Available Commodity Reference Prices

ISDA Definitions

The following Commodity Reference Prices are as defined in Sub-Annex A to the Commodity Definitions.

Note that these Commodity Reference Prices relate to all hours in the Pricing Date (i.e., are "Around the Clock"); for the equivalent Peak and Off-Peak prices, see below.

ISDA Definition
ELECTRICITY-NYISO-ZONE A (WEST)-DAY AHEAD
ELECTRICITY-NYISO-ZONE G (HUD VL)-DAY AHEAD
ELECTRICITY-NYISO-ZONE J (N.Y.C.)-DAY AHEAD
ELECTRICITY-ISO NEW ENGLAND-MASS HUB-DAY AHEAD
ELECTRICITY-ISO NEW ENGLAND-NE MASS BOSTON-DAY AHEAD
ELECTRICITY-PJM-EASTERN HUB-DAY AHEAD
ELECTRICITY-PJM-PSEG-DAY AHEAD
ELECTRICITY-PJM-WESTERN HUB-DAY AHEAD

Exchange Definitions

The following Commodity Reference Prices are as defined in Sub-Annex A to the Commodity Definitions. **Note that these Commodity Reference Prices relate to all hours in the Pricing Date (i.e., are "Around the Clock"); for the equivalent Peak and Off-Peak prices, see below.**

ISDA Definition					
Commodity Reference Price	**Relevant Commodity**	**Relevant Unit**	**Exchange**	**Currency**	**Specified Price**
ELECTRICITY	Electricity	MwH	ICE	USD 0.01	"ELECTRICIT

-NP15 DAY AHEAD PEAK-ICE					Y-CAISO-NP15-DAY AHEAD"
ELECTRICITY -NP15 DAY AHEAD PEAK-ICE	Electricity	MwH	ICE	USD 0.01	"ELECTRICIT Y-CAISO-NP15-DAY AHEAD"
ELECTRICITY -SP15 DAY AHEAD OFF PEAK-ICE	Electricity	MwH	ICE	USD 0.01	"ELECTRICIT Y-CAISO-SP15-DAY AHEAD"
ELECTRICITY -SP15 DAY AHEAD PEAK-ICE	Electricity	MwH	ICE	USD 0.01	"ELECTRICIT Y-CAISO-SP15-DAY AHEAD"
ELECTRICITY -PALO VERDE OFF PEAK-ICE	Electricity	MwH	ICE	USD 0.01	ELECTRICITY -PALO VERDE OFF-PEAK-ICE
ELECTRICITY -PALO VERDE PEAK-ICE	Electricity	MwH	ICE	USD 0.01	ELECTRICITY -PALO VERDE PEAK-ICE
ELECTRICITY -MID C OFF PEAK-ICE	Electricity	MwH	ICE	USD 0.01	ELECTRICITY -MID C OFF-PEAK-ICE
ELECTRICITY -MID C PEAK-ICE	Electricity	MwH	ICE	USD 0.01	ELECTRICITY -MID C PEAK-ICE

Non-ISDA, Non-Exchange Definitions

For any of the Commodity Reference Prices below, the price for the Settlement Period specified for that Pricing Date will be that hour's Specified Price per MWh of electricity for delivery on an Applicable Day specified for that Commodity Reference Price, published by the specified Source on the specified Page under the specified Heading (or any successor Source, Page or Heading), that reports prices effective on such Applicable Day.

Commodity Reference Price	Settlement Period	Source	Page	Heading
ELECTRICITY-PJM-AEP DAYTON HUB-ATC DAY AHEAD	N/A	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	AEP DAYTON HUB, TotalLMP
ELECTRICITY-PJM-AEP DAYTON HUB-OFF PEAK DAY AHEAD	Eastern Off Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	AEP DAYTON HUB, TotalLMP
ELECTRICITY-PJM-AEP DAYTON HUB-OFF PEAK DAY AHEAD	Eastern Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	AEP DAYTON HUB, TotalLMP
ELECTRICITY-PJM-AEP DAYTON HUB-	N/A	PJM	http://www.pjm.com/markets-and-operations/energy/real-time/lmp.aspx	AEP DAYTON HUB, TotalLMP

ATC REALTIME				
ELECTRICITY-PJM-AEP DAYTON HUB-OFF PEAK REAL TIME	Eastern Off Peak	PJM	http://www.pjm.com/markets-and-operations/energy/real-time/lmp.aspx	AEP DAYTON HUB, TotalLMP
ELECTRICITY-PJM-AEP DAYTON HUB-OFF PEAK REAL TIME	Eastern Peak	PJM	http://www.pjm.com/markets-and-operations/energy/real-time/lmp.aspx	AEP DAYTON HUB, TotalLMP
ELECTRICITY-PJM-COMED HUB-ATC DAY AHEAD	N/A	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	COMED, TotalLMP
ELECTRICITY-PJM-COMED HUB-OFF PEAK DAY AHEAD	Eastern Off Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	COMED, TotalLMP
ELECTRICITY-PJM-COMED HUB-OFF PEAK DAY AHEAD	Eastern Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	COMED, TotalLMP
ELECTRICITY-MISO-INDIANA HUB-ATC DAY AHEAD	N/A	MISO	https://www.misoenergy.org/Library/MarketReports/Pages/MarketReports.aspx (Report Type: Day-Ahead, Report: Name: Day Ahead Pricing (pdf))	Indiana Hub, LMP Prices ($ per MW)
ELECTRICITY-MISO-INDIANA HUB-OFF PEAK DAY AHEAD	Eastern Off Peak	MISO	https://www.misoenergy.org/Library/MarketReports/Pages/MarketReports.aspx (Report Type: Day-Ahead, Report: Name: Day Ahead Pricing (pdf))	Indiana Hub, LMP Prices ($ per MW)
ELECTRICITY-MISO-INDIANA HUB-PEAK DAY AHEAD	Eastern Peak	MISO	https://www.misoenergy.org/Library/MarketReports/Pages/MarketReports.aspx (Report Type: Day-Ahead, Report: Name: Day Ahead Pricing (pdf))	Indiana Hub, LMP Prices ($ per MW)
ELECTRICITY-MISO-INDIANA HUB-ATC REAL TIME	N/A	MISO	https://www.misoenergy.org/Library/MarketReports/Pages/MarketReports.aspx (Report Type: Real -Time, Report: Real-Time Pricing (pdf))	Indiana Hub, LMP Prices ($ per MW)
ELECTRICITY-MISO-INDIANA HUB-OFF PEAK REAL TIME	Eastern Off Peak	MISO	https://www.misoenergy.org/Library/MarketReports/Pages/MarketReports.aspx (Report Type: Real -Time, Report: Real-Time Pricing (pdf))	Indiana Hub, LMP Prices ($ per MW)
ELECTRICITY-MISO-INDIANA HUB-PEAK REAL	Eastern Peak	MISO	https://www.misoenergy.org/Library/MarketReports/Pages/MarketReports.aspx (Report Type: Real -Time, Report: Real-Time Pricing (pdf))	Indiana Hub, LMP Prices ($ per MW)

TIME				
ELECTRICITY-MISO-MICHIGAN HUB-ATC DAY AHEAD	N/A	MISO	https://www.misoenergy.org/Library/MarketReports/Pages/MarketReports.aspx (Report Type: Day-Ahead, Report: Name: Day Ahead Pricing (pdf))	Michigan Hub, LMP Prices ($ per MW)
ELECTRICITY-MISO-MICHIGAN HUB-OFF PEAK DAY AHEAD	Central Off Peak	MISO	https://www.misoenergy.org/Library/MarketReports/Pages/MarketReports.aspx (Report Type: Day-Ahead, Report: Name: Day Ahead Pricing (pdf))	Michigan Hub, LMP Prices ($ per MW)
ELECTRICITY-MISO-MICHIGAN HUB-PEAK DAY AHEAD	Central Peak	MISO	https://www.misoenergy.org/Library/MarketReports/Pages/MarketReports.aspx (Report Type: Day-Ahead, Report: Name: Day Ahead Pricing (pdf))	Michigan Hub, LMP Prices ($ per MW)
ELECTRICITY-MISO-NORTHERN ILLINOIS HUB-ATC DAY AHEAD	N/A	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	N ILLINOIS HUB, TotalLMP
ELECTRICITY-MISO-NORTHERN ILLINOIS HUB-OFF PEAK DAY AHEAD	Central Off Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	N ILLINOIS HUB, TotalLMP
ELECTRICITY-MISO-NORTHERN ILLINOIS HUB-PEAK DAY AHEAD	Central Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	N ILLINOIS HUB, TotalLMP
ELECTRICITY-MISO-NORTHERN ILLINOIS HUB-ATC REAL TIME	N/A	PJM	http://www.pjm.com/markets-and-operations/energy/real-time/lmp.aspx	N ILLINOIS HUB, TotalLMP
ELECTRICITY-MISO-NORTHERN ILLINOIS HUB-OFF PEAK REAL TIME	Central Off Peak	PJM	http://www.pjm.com/markets-and-operations/energy/real-time/lmp.aspx	N ILLINOIS HUB, TotalLMP
ELECTRICITY-MISO-NORTHERN ILLINOIS HUB-PEAK REAL TIME	Central Peak	PJM	http://www.pjm.com/markets-and-operations/energy/real-time/lmp.aspx	N ILLINOIS HUB, TotalLMP
ELECTRICITY-ISO NEW	N/A	ISO NE	http://www.iso-ne.com/markets/hst_rpts/hstRpts.do?cate	.Z.CONNECTICUT, Locational

ENGLAND-CONNECTICUT ZONE-ATC DAY AHEAD			gory=Hourly Report Type: Hourly Data; Report Day-Ahead LMPs (March 2003 - Present)	Marginal Pricing $/MWh
ELECTRICITY-ISO NEW ENGLAND-CONNECTICUT ZONE-OFF PEAK DAY AHEAD	Eastern Off Peak	ISO NE	http://www.iso-ne.com/markets/hst_rpts/hstRpts.do?category=Hourly Report Type: Hourly Data; Report Day-Ahead LMPs (March 2003 - Present)	.Z.CONNECTICUT, Locational Marginal Pricing $/MWh
ELECTRICITY-ISO NEW ENGLAND-CONNECTICUT ZONE-PEAK DAY AHEAD	Eastern Peak	ISO NE	http://www.iso-ne.com/markets/hst_rpts/hstRpts.do?category=Hourly Report Type: Hourly Data; Report Day-Ahead LMPs (March 2003 - Present)	.Z.CONNECTICUT, Locational Marginal Pricing $/MWh
ELECTRICITY-ISO NEW ENGLAND-MAINE ZONE-ATC DAY AHEAD	N/A	ISO NE	http://www.iso-ne.com/markets/hst_rpts/hstRpts.do?category=Hourly Report Type: Hourly Data; Report Day-Ahead LMPs (March 2003 - Present)	.Z.MAINE, Locational Marginal Pricing $/MWh
ELECTRICITY-ISO NEW ENGLAND-MAINE ZONE-OFF PEAK DAY AHEAD	Eastern Off Peak	ISO NE	http://www.iso-ne.com/markets/hst_rpts/hstRpts.do?category=Hourly Report Type: Hourly Data; Report Day-Ahead LMPs (March 2003 - Present)	.Z.MAINE, Locational Marginal Pricing $/MWh
ELECTRICITY-ISO NEW ENGLAND-MAINE ZONE-PEAK DAY AHEAD	Eastern Peak	ISO NE	http://www.iso-ne.com/markets/hst_rpts/hstRpts.do?category=Hourly Report Type: Hourly Data; Report Day-Ahead LMPs (March 2003 - Present)	.Z.MAINE, Locational Marginal Pricing $/MWh
ELECTRICITY-ISO NEW ENGLAND-MAINE ZONE-ATC DAY AHEAD	N/A	ISO NE	http://www.iso-ne.com/markets/hst_rpts/hstRpts.do?category=Hourly Report Type: Hourly Data; Report Day-Ahead LMPs (March 2003 - Present)	.Z.MAINE, Locational Marginal Pricing $/MWh
ELECTRICITY-ISO NEW ENGLAND-MAINE ZONE-OFF PEAK DAY AHEAD	Eastern Off Peak	ISO NE	http://www.iso-ne.com/markets/hst_rpts/hstRpts.do?category=Hourly Report Type: Hourly Data; Report Day-Ahead LMPs (March 2003 - Present)	.Z.MAINE, Locational Marginal Pricing $/MWh
ELECTRICITY-ISO NEW ENGLAND-MAINE ZONE-PEAK DAY AHEAD	Eastern Peak	ISO NE	http://www.iso-ne.com/markets/hst_rpts/hstRpts.do?category=Hourly Report Type: Hourly Data; Report Day-Ahead LMPs (March 2003 - Present)	.Z.MAINE, Locational Marginal Pricing $/MWh
ELECTRICITY-ISO NEW	See ISDA Definition			

ENGLAND-MASS HUB-ATC DAY AHEAD				
ELECTRICITY-ISO NEW ENGLAND-MASS HUB-OFF PEAK DAY AHEAD	Eastern Off Peak	ISO NE	http://www.iso-ne.com/markets/hst_rpts/hstRpts.do?category=Hourly Report Type: Hourly Data; Report Day-Ahead LMPs (March 2003 - Present)	.H.INTERNAL_HUB, Locational Marginal Pricing $/MWh
ELECTRICITY-ISO NEW ENGLAND-MASS HUB-PEAK DAY AHEAD	Eastern Peak	ISO NE	http://www.iso-ne.com/markets/hst_rpts/hstRpts.do?category=Hourly Report Type: Hourly Data; Report Day-Ahead LMPs (March 2003 - Present)	.H.INTERNAL_HUB, Locational Marginal Pricing $/MWh
ELECTRICITY-ISO NEW ENGLAND-SEMASS ZONE-DAY AHEAD	N/A	ISO NE	http://www.iso-ne.com/markets/hst_rpts/hstRpts.do?category=Hourly Report Type: Hourly Data; Report Day-Ahead LMPs (March 2003 - Present)	.Z.SEMASS, Locational Marginal Pricing $/MWh
ELECTRICITY-ISO NEW ENGLAND-SEMASS ZONE-OFF PEAK DAY AHEAD	Eastern Off Peak	ISO NE	http://www.iso-ne.com/markets/hst_rpts/hstRpts.do?category=Hourly Report Type: Hourly Data; Report Day-Ahead LMPs (March 2003 - Present)	.Z.SEMASS, Locational Marginal Pricing $/MWh
ELECTRICITY-ISO NEW ENGLAND-SEMASS ZONE-PEAK DAY AHEAD	Eastern Peak	ISO NE	http://www.iso-ne.com/markets/hst_rpts/hstRpts.do?category=Hourly Report Type: Hourly Data; Report Day-Ahead LMPs (March 2003 - Present)	.Z.SEMASS, Locational Marginal Pricing $/MWh
ELECTRICITY-ISO NEW ENGLAND-NEMASSBOST ZONE-DAY AHEAD	See ISDA Definition			
ELECTRICITY-ISO NEW ENGLAND-NEMASSBOST ZONE-OFF PEAK DAY AHEAD	Eastern Off Peak	ISO NE	http://www.iso-ne.com/markets/hst_rpts/hstRpts.do?category=Hourly Report Type: Hourly Data; Report Day-Ahead LMPs (March 2003 - Present)	.Z.NEMASSBOST, Locational Marginal Pricing $/MWh
ELECTRICITY-ISO NEW ENGLAND-NEMASSBOST ZONE-PEAK DAY AHEAD	Eastern Peak	ISO NE	http://www.iso-ne.com/markets/hst_rpts/hstRpts.do?category=Hourly Report Type: Hourly Data; Report Day-Ahead LMPs (March 2003 - Present)	.Z.NEMASSBOST, Locational Marginal Pricing $/MWh
ELECTRICITY-	N/A	ISO NE	http://www.iso-	.Z.WCMASS,

ISO NEW ENGLAND-WCMASS ZONE-DAY AHEAD			ne.com/markets/hst_rpts/hstRpts.do?category=Hourly Report Type: Hourly Data; Report Day-Ahead LMPs (March 2003 - Present)	Locational Marginal Pricing $/MWh
ELECTRICITY-ISO NEW ENGLAND-WCMASS ZONE-OFF PEAK DAY AHEAD	Eastern Off Peak	ISO NE	http://www.iso-ne.com/markets/hst_rpts/hstRpts.do?category=Hourly Report Type: Hourly Data; Report Day-Ahead LMPs (March 2003 - Present)	.Z.WCMASS, Locational Marginal Pricing $/MWh
ELECTRICITY-ISO NEW ENGLAND-WCMASS ZONE-PEAK DAY AHEAD	Eastern Peak	ISO NE	http://www.iso-ne.com/markets/hst_rpts/hstRpts.do?category=Hourly Report Type: Hourly Data; Report Day-Ahead LMPs (March 2003 - Present)	.Z.WCMASS, Locational Marginal Pricing $/MWh
ELECTRICITY-PJM-ATLANTIC ZONE-ATC DAY AHEAD	N/A	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	AECO ZONE, TotalLMP
ELECTRICITY-PJM-ATLANTIC ZONE-OFF PEAK DAY AHEAD	Eastern Off Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	AECO ZONE, TotalLMP
ELECTRICITY-PJM-ATLANTIC ZONE-PEAK DAY AHEAD	Eastern Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	AECO ZONE, TotalLMP
ELECTRICITY-PJM-BALTIMORE GAS AND ELECTRIC ZONE-ATC DAY AHEAD	N/A	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	BGE ZONE, TotalLMP
ELECTRICITY-PJM-BALTIMORE GAS AND ELECTRIC ZONE-OFF PEAK DAY AHEAD	Eastern Off Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	BGE ZONE, TotalLMP
ELECTRICITY-PJM-BALTIMORE GAS AND ELECTRIC ZONE-PEAK	Eastern Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	BGE ZONE, TotalLMP

DAY AHEAD				
ELECTRICITY-PJM-DPL ZONE-ATC DAY AHEAD	N/A	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	DPL ZONE, TotalLMP
ELECTRICITY-PJM-DPL ZONE-OFF PEAK DAY AHEAD	Eastern Off Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	DPL ZONE, TotalLMP
ELECTRICITY-PJM-DPL ZONE-PEAK DAY AHEAD	Eastern Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	DPL ZONE, TotalLMP
ELECTRICITY-PJM-EASTERN HUB-ATC DAY AHEAD	See ISDA Definition			
ELECTRICITY-PJM-EASTERN HUB-OFF PEAK DAY AHEAD	Eastern Off-Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	EASTERN HUB, TotalLMP
ELECTRICITY-PJM-EASTERN HUB- PEAK DAY AHEAD	Eastern Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	EASTERN HUB, TotalLMP
ELECTRICITY-PJM-JCPL ZONE-ATC DAY AHEAD	N/A	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	JCPL ZONE, TotalLMP
ELECTRICITY-PJM-JCPL ZONE-OFF PEAK DAY AHEAD	Eastern Off Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	JCPL ZONE, TotalLMP
ELECTRICITY-PJM-JCPL ZONE-PEAK DAY AHEAD	Eastern Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	JCPL ZONE, TotalLMP
ELECTRICITY-PJM-METED ZONE-ATC DAY AHEAD	N/A	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	METED ZONE, TotalLMP
ELECTRICITY-PJM-METED ZONE-OFF PEAK DAY AHEAD	Eastern Off-Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	METED ZONE, TotalLMP
ELECTRICITY-PJM-METED ZONE-PEAK DAY AHEAD	Eastern Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	METED ZONE, TotalLMP
ELECTRICITY-PJM-PECO	N/A	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	PECO ZONE, TotalLMP

ZONE-ATC DAY AHEAD				
ELECTRICITY-PJM-PECO ZONE-OFF PEAK DAY AHEAD	Eastern Off-Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	PECO ZONE, TotalLMP
ELECTRICITY-PJM-PECO ZONE-PEAK DAY AHEAD	Eastern Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	PECO ZONE, TotalLMP
ELECTRICITY-PJM-PEPCO ZONE-ATC DAY AHEAD	N/A	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	PEPCO ZONE, TotalLMP
ELECTRICITY-PJM-PEPCO ZONE-OFF PEAK DAY AHEAD	Eastern Off-Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	PEPCO ZONE, TotalLMP
ELECTRICITY-PJM-PEPCO ZONE-PEAK DAY AHEAD	Eastern Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	PEPCO ZONE, TotalLMP
ELECTRICITY-PJM-PPL ZONE-ATC DAY AHEAD	N/A	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	PPL ZONE, TotalLMP
ELECTRICITY-PJM-PPL ZONE-OFF PEAK DAY AHEAD	Eastern Off-Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	PPL ZONE, TotalLMP
ELECTRICITY-PJM-PPL ZONE-PEAK DAY AHEAD	Eastern Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	PPL ZONE, TotalLMP
ELECTRICITY-PJM-PPL ZONE-ATC DAY AHEAD	N/A	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	PPL ZONE, TotalLMP
ELECTRICITY-PJM-PPL ZONE-OFF PEAK DAY AHEAD	Eastern Off-Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	PPL ZONE, TotalLMP
ELECTRICITY-PJM-PPL ZONE-PEAK DAY AHEAD	Eastern Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	PPL ZONE, TotalLMP
ELECTRICITY-PJM-PSEG ZONE-ATC DAY AHEAD	See ISDA Definition			
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	PSEG ZONE,

PJM-PSEG ZONE-OFF PEAK DAY AHEAD	Off-Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
ELECTRICITY-PJM-PSEG ZONE-PEAK DAY AHEAD	Eastern Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	PSEG ZONE, TotalLMP
ELECTRICITY-PJM-WEST-ATC DAY AHEAD	See ISDA Definition			
ELECTRICITY-PJM-WEST-OFF PEAK DAY AHEAD	Eastern Off-Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	WESTERN HUB, TotalLMP
ELECTRICITY-PJM-WEST-PEAK DAY AHEAD	Eastern Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	WESTERN HUB, TotalLMP
ELECTRICITY-PJM-WEST HUB-ATC REALTIME	N/A	PJM	http://www.pjm.com/markets-and-operations/energy/real-time/lmp.aspx	WESTERN HUB HUB, TotalLMP
ELECTRICITY-PJM-WEST HUB-OFF PEAK REAL TIME	Eastern Off Peak	PJM	http://www.pjm.com/markets-and-operations/energy/real-time/lmp.aspx	WESTERN HUB HUB, TotalLMP
ELECTRICITY-PJM-WEST HUB-OFF PEAK REAL TIME	Eastern Peak	PJM	http://www.pjm.com/markets-and-operations/energy/real-time/lmp.aspx	WESTERN HUB HUB, TotalLMP
ELECTRICITY-NYISO-NY ZONE A-ATC DAY AHEAD	See ISDA Definition			
ELECTRICITY-NYISO-NY ZONE A-OFF PEAK DAY AHEAD	Eastern Off Peak	NYISO	http://www.nyiso.com/public/markets_operations/market_data/pricing_data/index.jsp (Report Type: Day-Ahead Market LBMP/Zonal)	WEST, LBMP ($/MWHr)
ELECTRICITY-NYISO-NY ZONE A- PEAK DAY AHEAD	Eastern Peak	NYISO	http://www.nyiso.com/public/markets_operations/market_data/pricing_data/index.jsp (Report Type: Day-Ahead Market LBMP/Zonal)	WEST, LBMP ($/MWHr)
ELECTRICITY-NYISO-NY ZONE A-ATC DAY AHEAD	ATC	NYISO	http://www.nyiso.com/public/markets_operations/market_data/pricing_data/index.jsp (Report Type: Day-Ahead Market LBMP/Zonal)	WEST, LBMP ($/MWHr)
ELECTRICITY-NYISO-NY	Eastern Off Peak	NYISO	http://www.nyiso.com/public/markets_operations/market_data/pricing_data/inde	WEST, LBMP ($/MWHr)

ZONE A-OFF PEAK DAY AHEAD			x.jsp (Report Type: Day-Ahead Market LBMP/Zonal)	
ELECTRICITY-NYISO-NY ZONE A- PEAK DAY AHEAD	Eastern Peak	NYISO	http://www.nyiso.com/public/markets_operations/market_data/pricing_data/index.jsp (Report Type: Day-Ahead Market LBMP/Zonal)	CENTRL, LBMP ($/MWHr)
ELECTRICITY-NYISO-NY ZONE C-ATC DAY AHEAD	ATC	NYISO	http://www.nyiso.com/public/markets_operations/market_data/pricing_data/index.jsp (Report Type: Day-Ahead Market LBMP/Zonal)	CENTRL, LBMP ($/MWHr)
ELECTRICITY-NYISO-NY ZONE C-OFF PEAK DAY AHEAD	Eastern Off Peak	NYISO	http://www.nyiso.com/public/markets_operations/market_data/pricing_data/index.jsp (Report Type: Day-Ahead Market LBMP/Zonal)	CENTRL, LBMP ($/MWHr)
ELECTRICITY-NYISO-NY ZONE C- PEAK DAY AHEAD	Eastern Peak	NYISO	http://www.nyiso.com/public/markets_operations/market_data/pricing_data/index.jsp (Report Type: Day-Ahead Market LBMP/Zonal)	CENTRL, LBMP ($/MWHr)
ELECTRICITY-NYISO-NY ZONE G-ATC DAY AHEAD	See ISDA Definition			
ELECTRICITY-NYISO-NY ZONE G-OFF PEAK DAY AHEAD	Eastern Off Peak	NYISO	http://www.nyiso.com/public/markets_operations/market_data/pricing_data/index.jsp (Report Type: Day-Ahead Market LBMP/Zonal)	HUD VL, LBMP ($/MWHr)
ELECTRICITY-NYISO-NY ZONE G- PEAK DAY AHEAD	Eastern Peak	NYISO	http://www.nyiso.com/public/markets_operations/market_data/pricing_data/index.jsp (Report Type: Day-Ahead Market LBMP/Zonal)	HUD VL, LBMP ($/MWHr)
ELECTRICITY-NYISO-NY ZONE H-ATC DAY AHEAD	See ISDA Definition			
ELECTRICITY-NYISO-NY ZONE H-OFF PEAK DAY AHEAD	Eastern Off Peak	NYISO	http://www.nyiso.com/public/markets_operations/market_data/pricing_data/index.jsp (Report Type: Day-Ahead Market LBMP/Zonal)	N.Y.C., LBMP ($/MWHr)
ELECTRICITY-NYISO-NY ZONE H- PEAK DAY AHEAD	Eastern Peak	NYISO	http://www.nyiso.com/public/markets_operations/market_data/pricing_data/index.jsp (Report Type: Day-Ahead Market LBMP/Zonal)	N.Y.C., LBMP ($/MWHr)
ELECTRICITY-CAISO-NP 15 ATC	Notwithstanding the Commodity Definitions, will be calculated as the weighted average of the ELECTRICITY-NP15- PEAK-ICE and ELECTRICITY-NP15- OFF-PEAK-ICE Commodity Reference Prices for the relevant period, weighted on the basis of the number of hourly periods in the relevant period which are peak and off-peak respectively (with peak and			

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	off peak having the meaning specified in the definition of the Commodity Reference Price by the Exchange).
ELECTRICITY-CAISO-SP 15 ATC	Notwithstanding the Commodity Definitions, will be calculated as the weighted average of the ELECTRICITY-SP15- PEAK-ICE and ELECTRICITY-SP15- OFF-PEAK-ICE Commodity Reference Prices for the relevant period, weighted on the basis of the number of hourly periods in the relevant period which are peak and off-peak respectively (with peak and off peak having the meaning specified in the definition of the Commodity Reference Price by the Exchange).
ELECTRICITY-PALO VERDE ATC-ICE	Notwithstanding the Commodity Definitions, will be calculated as the weighted average of the ELECTRICITY-PALO VERDE PEAK-ICE and ELECTRICITY-PALO VERDE OFF-PEAK-ICE Commodity Reference Prices for the relevant period, weighted on the basis of the number of hourly periods in the relevant period which are peak and off-peak respectively (with peak and off peak having the meaning specified in the definition of the Commodity Reference Price by the Exchange)
ELECTRICITY-MID C ATC-ICE	Notwithstanding the Commodity Definitions, will be calculated as the weighted average of the ELECTRICITY-MID C PEAK-ICE and ELECTRICITY-MID C OFF-PEAK-ICE Commodity Reference Prices for the relevant period, weighted on the basis of the number of hourly periods in the relevant period which are peak and off-peak respectively (with peak and off peak having the meaning specified in the definition of the Commodity Reference Price by the Exchange)

U.S. Electricity – Fixed/Floating Swap Contracts Specified Time Periods

	Non-FERC Holidays (all times are Hours Ending and use 24-hour clock)	FERC Holidays
California Off Peak	Excludes 0700 through 2200 Pacific Prevailing Time	Includes all hours on FERC Holidays
California Peak	Includes 0700 through 2200 Pacific Prevailing Time	Excludes all hours on FERC Holidays
Eastern Off Peak[1]	Excludes 0800 through 2300 Eastern Prevailing Time	Includes all hours on FERC Holidays
Eastern Peak	Includes 0800 through 2300 Eastern Prevailing Time	Excludes all hours on FERC Holidays

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[1] Times for Commodity Reference Prices reported for Central Timezone (e.g., Illinois, Michigan) will be converted to their Eastern time equivalents

USD Equity Basket Swap (Broad Based)

Terms and Conditions

Summary:	This covers equity total-return swaps on broad-based baskets of equities traded in USD. For purposes of relevant CFTC and SEC regulations, such basket shall be on a broad-based index.
Limitations on Available Selections and Default Settings:	The terms under which USD Equity Basket Swap (Broad Based) may be traded are shown below or in the attached tables. For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest. For Business Days, the defaults shall be the locations specified for the relevant currency, any additional locations specified for the relevant Floating Rate Options. In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default " and will apply unless the parties vary them. In some cases, the same contract might have different terms depending on the market in which it is traded (*e.g.*, London versus NY). In that case the default settings may vary by market.
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions; (b) 2002 ISDA Equity Derivatives Definitions; and (c) Annex SS to 2004 Americas Interdealer Master Equity Derivatives Confirmation (except that references therein to the 2000 ISDA Definitions shall be deemed references to the 2006 ISDA Definitions). For convenience, certain terms are mapped to their FpML 5.5 equivalent.
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Equity
ISDA OTC Base Product:	Swap
ISDA OTC Sub-Product:	Price Return Basic Performance
ISDA OTC Transaction type:	Basket
Further Limitations:	None
Terms:	
Type of Transaction:	Share Basket Swap Transaction
Trade Date:	As agreed by the parties.
Notional Amount ("notional"):	An amount in USD agreed by the parties.
Effective Date ("effectiveDate"):	Per Annex SS, unless otherwise agreed by the parties.
Effective Date Business Days:	As specified by the parties from among the Available Business Days.
Effective Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Termination Date ("terminationDate"):	Per Annex SS, unless otherwise specified by the parties.
Basket:	As specified by the parties in compliance with the rules

	and regulations of the CFTC and SEC applicable to broad-based indices.
Exchange(s):	As specified by the parties with respect to each Share comprised in the Basket.
Related Exchanges:	Per Annex SS, unless otherwise agreed by the parties.
Hedging Party:	As specified by the parties.
Determining Party:	As specified by the parties.
Equity Amounts:	
Equity Amount Payer ("payerPartyReference"):	As specified by the parties.
Equity Notional Amount:	As specified by the parties.
Equity Notional Reset:	Per Annex SS.
Type of Return:	Total Return
Initial Price:	As specified by the parties and adjusted in accordance with Annex SS.
Final Price:	As per Annex SS unless otherwise agreed by the parties.
Valuation Time:	As per Annex SS unless otherwise agreed by the parties.
Valuation Date:	As specified by the parties.
Floating Amount:	
Floating Rate Payer ("payerPartyReference"):	As specified by the parties.
Notional Amount ("notionalAmount"):	As per Annex SS.
Payment Dates:	As per Annex SS, unless otherwise agreed by the parties.
Floating Rate Option ("floatingRateIndex"):	As per Annex SS, unless otherwise agreed by the parties.
Designated Maturity ('indexTenor')	As specified by the parties.
Spread:	As specified by the parties.
Day Count Fraction:	Actual/360
Reset Date ("resetDate"):	As specified by the parties.
Payment Dates Business Days:	As specified by the parties.
Business Days (Other Than Payment Dates):	As specified by the parties.
Business Day Convention (Other Than Payment Dates):	As per Annex SS, unless otherwise specified by the parties.
Settlement Terms:	
Cash Settlement:	Applicable
Settlement Currency:	USD
Dividends:	
Dividend Payment Date(s):	As per Annex SS unless otherwise agreed by the parties.
Dividend Period:	As per Annex SS unless otherwise agreed by the parties.
Dividend Amount:	As per Annex SS unless otherwise agreed by the parties.
Relevant Dividend:	If type of return is "Total Return" as per Annex SS unless otherwise agreed by the parties.
Reinvestment of Dividends:	Inapplicable
Dividend Recovery:	As per Annex SS unless otherwise agreed by the parties.
Adjustment Events:	
Method of Adjustment:	As per Annex SS unless otherwise agreed by the parties.
Options Exchange:	As agreed by the parties if "Options Exchange Adjustment" is applicable.
Consequences of Merger Events:	
Share-for-Share:	As per Annex SS unless otherwise agreed by the parties.
Share-for-Other:	As per Annex SS unless otherwise agreed by the parties.
Share-for-Combined:	As per Annex SS unless otherwise agreed by the parties.
Options Exchange:	As agreed by the parties if "Options Exchange Adjustment" is applicable.
Consequences of Tender Offers:	
Tender Offer:	As per Annex SS, unless otherwise agreed by the parties.
Share-for-Share	As agreed by the parties if Tender Offer is applicable.

Share-for-Other:	As agreed by the parties if Tender Offer is applicable.
Share-for-Combined:	As agreed by the parties if Tender Offer is applicable.
Options Exchange:	As agreed by the parties if "Options Exchange Adjustment" is applicable.
Composition of Combined Consideration:	Per Annex SS unless otherwise agreed by the parties.
Nationalization, Insolvency or Delisting:	Per Annex SS unless otherwise agreed by the parties.
Additional Disruption Events:	
Change in Law:	As per Annex SS, unless otherwise agreed by the parties.
Insolvency Filing:	As per Annex SS, unless otherwise agreed by the parties.
Hedging Disruption:	As per Annex SS.
Increased Cost of Hedging:	As per Annex SS unless otherwise agreed by the parties.
Loss of Stock Borrow:	Inapplicable
Increased Cost of Stock Borrow:	Inapplicable
Non-Reliance:	As per Annex SS unless otherwise agreed by the parties.
Agreements and Acknowledgements Regarding Hedging Activities:	As per Annex SS.
Additional Acknowledgements:	As per Annex SS unless otherwise agreed by the parties.
Index Disclaimer:	As per Annex SS unless otherwise agreed by the parties.
Mutual Early Termination Right:	As agreed by the parties.
Interest Breakage Cost:	If Mutual Early Termination Right is applicable, as specified by the parties.
Calculation Agent:	As agreed by the parties.

Equity Index Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
No Adjustment
Preceding
FRN Convention/Eurodollar Convention

Equity Index Earliest and Latest Effective and Termination Dates

Currency	Earliest Effective Date	Latest Effective Date	Earliest Termination Date	Latest Termination Date
N/A	N/A	N/A	N/A	One Year from Effective Date

Equity Index Notional Amounts

Currency	Minimum	Increment	Maximum	Default
USD	10,000,000	1,000,000	N/A	N/A

Equity Index Requirements and Defaults

Date	Requirement	Default
Designated Maturities for Linear Interpolation		Tenors quoted next shorter and longer than the actual Calculation Period length

EXHIBIT III

<u>tpSEF Rulebook – Appendix B (Marked)</u>

tpSEF Inc.
Swap Specifications

*Effective December 15, 2020*Effective January 28, 2021

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AECO XW6 Options

Terms and Conditions

Summary:	This covers AECO XW6 Options ("AECO XW6 Options").
Limitations on Available Selections and Default Settings:	The terms under which AECO XW6 Options covered by this filing may be traded are shown below and in the attached tables.
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards: 2005 ISDA Commodity Derivatives Definitions ("Commodity Definitions")
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Commodity
ISDA OTC Base Product:	Energy
ISDA OTC Transaction Type:	Swap
ISDA OTC Settlement Type	Cash
Terms:	
Trade Date:	As agreed by the parties.
Commodity:	Natural gas
Total Notional Quantity:	As agreed by the parties.
Notional Quantity (Daily)	As agreed by the parties.
Calculation Period(s):	As agreed by the parties.
Option Style:	European, American, as agreed by the parties.
Option Type:	
Buyer:	As specified by the parties.
Seller:	As specified by the parties.
Commodity Reference Price:	Natural Gas - NGX AB-NIT Month Ahead Index 7A (Canadian Dollar/Gigajoule)-Canadian Gas Price Reporter
Business Days:	As specified by the parties.
Business Day Convention:	Following business day
Pricing Date(s):	As specified by the parties.
Strike Price:	As specified by the parties.
Expiration Date:	As specified by the parties.
Expiration Time:	As specified by the parties.
Latest Exercise Time:	As specified by the parties.
Automatic Exercise:	Applicable
Cash Settlement:	Applicable
Settlement Date:	As specified by the parties.
Calculation Agent:	As specified by the parties.
Settlement Amount:	As specified by the parties.
Settlement Date:	As specified by the parties.
Valuation Date:	As specified by the parties.
Averaging Dates:	As specified by the parties.
Premium:	As specified by the parties.
Premium Payment Date:	As specified by the parties.
Market Disruption Events:	Unless otherwise specified by the parties, per the Commodity Definitions.
Consequences of Market Disruption Events:	Unless otherwise specified by the parties, per the Commodity Definitions.

Disruption Fallbacks:	Unless otherwise specified by the parties, per the Commodity Definitions.
Maximum Days of Disruption:	Unless otherwise specified by the parties, per the Commodity Definitions.

Agricultural Options

Terms and Conditions

Summary:	This covers uncleared agricultural options ("Agricultural Options").
Limitations on Available Selections and Default Settings:	The terms under which Agricultural Options may be traded are shown below and in the attached tables.
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards: 2005 ISDA Commodity Derivatives Definitions ("Commodity Definitions")
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Commodity
ISDA OTC Base Product:	Agricultural
ISDA OTC Settlement type:	Cash
Further Limitations:	None
Terms:	
Trade Date:	As agreed by the parties.
Commodity:	As specified by the parties from among the Available Commodities.
Notional Quantity:	The sum of the Notional Quantities per Calculation Period.
Notional Quantity per Calculation Period:	For an Asian Option, as specified by the parties on a per-Calculation-Period Basis.
Calculation Period(s):	For an Asian Option, as specified by the parties.
Calculation Period Business Days:	None, unless specified by the parties.
Calculation Period Business Day Convention:	For an Asian Option, as specified by the parties from among the Available Business Day Conventions.
Option Style:	As specified by the parties from among the Available Option Styles.
Option Type:	As specified by the parties from among the Available Option Types.
Buyer:	As specified by the parties.
Seller:	As specified by the parties.
Commodity Reference Price:	As specified by the parties from among the Available Commodity Reference Prices.
Business Day:	As specified by the parties.
Pricing Date(s):	As specified by the parties.
Method of Averaging:	For Asian Options, as specified by the parties or otherwise per the Commodity Definitions.
Strike Price per Unit:	As specified by the parties.
Total Premium:	As specified by the parties.
Premium Payment Date(s):	As specified by the parties, subject to adjustment in accordance with the Business Day Convention.
Premium Payment Date Business Days:	Per the Available Currencies, plus such additional Business Days as the parties specify.
Premium Payment Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions or otherwise per the Commodity Definitions.

Procedure for Exercise:	
Exercise Period:	For an American Option, the period of days and the times on such days specified by the parties. For any other Option Style, the times on the Expiration Date or Potential Exercise Date specified by the parties.
Potential Exercise Dates:	For a Bermuda Option, the days specified by the parties.
Expiration Date:	As specified by the parties.
Expiration Time:	As specified by the parties.
Automatic Exercise:	Applicable, unless otherwise specified by the parties.
Written Confirmation:	As specified by the parties.
Seller's Notice Information:	As specified by the Seller.
Market Disruption:	
Market Disruption Events:	Unless otherwise specified by the parties, per the Commodity Definitions.
Additional Market Disruption Events:	As specified by the parties.
Consequences of Market Disruption Events:	Unless otherwise specified by the parties, per the Commodity Definitions.
Disruption Fallbacks:	Unless otherwise specified by the parties, per the Commodity Definitions.
Fallback Reference Price:	None, unless specified by the parties.
Maximum Days of Disruption:	Unless otherwise specified by the parties, per the Commodity Definitions.
Cash Settlement Terms:	
Cash Settlement:	Applicable
Settlement Dates:	As specified by the parties, subject to adjustment in accordance with the Business Day Convention.
Calculation Agent:	As agreed by the parties.

Agricultural Option Available Currencies and Required Business Days

Three Letter Currency Code (ISDA/ISO)	Currency Name (ISDA)	Basic Business Day Locations For Currency (FpML Codes)
USD	United States Dollars	USNY
EUR	Euro	EUTA
GBP	Sterling	GBLO

Agricultural Options Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
Nearest
Preceding

Agricultural Option Available Option Style

ISDA Name
American
European
Bermuda
Asian

Agricultural Options Available Commodity Reference Prices

ISDA Definitions

The following Commodity Reference Prices are as defined in Sub-Annex A to the Commodity Definitions.

ISDA Definition
COCOA-GBP-EURONEXT
COCOA-NYBOT[1]
COFFEE ARABICA-NYBOT[1]
COFFEE ROBUSTA-EURONEXT
CORN-CBOT
COTTON NO. 2-NYBOT[1]
FROZEN CONCENTRATED ORANGE JUICE NO. 1-NYBOT[1]
LEAN HOGS-CME
MILK-CLASS III-CME
MILK-CLASS IV-CME
SOYBEAN-CBOT
SOYBEAN MEAL-CBOT
SOYBEAN OIL-CBOT
SUGAR #11 (WORLD)-NYBOT[1]
WHEAT-CBOT
WHEAT HRM-KCBOT
WHITE SUGAR-EURONEXT

Exchange Definitions

The following Commodity Reference Prices are as defined in the Commodity Price Reference Framework in Sub-Annex A to the Commodity Definitions.

ISDA Definition					
Commodity Reference Price	Relevant Commodity	Relevant Unit	Exchange	Currency	Specified Price
BUTTER-CME	Butter	Pound	CME Globex	USD 0.01	Settlement Price
CHEESE-CME	Cheese	Pound	CME Globex	USD 0.01	Settlement Price
CRUDE PALM OIL-CME	Crude Palm Oil	Metric Ton	CME Globex	USD 0.01	Settlement Price
DRY WHEY-CME	Dry Whey	Pound	CME Globex	USD 0.01	Settlement Price
HARD RED SPRING WHEAT-MGEX	Wheat	Bushel	Minneapolis Grain Exchange	USD 0.01	Settlement Price
MILLING WHEAT-EURONEXT	Wheat	Tonne	EURONEXT LIFFE	EUR 0.01	Settlement Price
NONFAT DRY MILK-CME	Non-Fat Dry Milk	Pound	CME Globex	USD 0.01	Settlement Price
RAPESEED-EURONEXT	Rapeseed	Tonne	EURONEXT LIFFE	EUR 0.01	Settlement Price

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[1]The New York Board of Trade (NYBOT) was renamed ICE Futures US in 2007.

Basis Swaps

Terms and Conditions

Summary:	This covers basis swaps ("Basis Swaps").
Limitations on Available Selections and Default Settings:	The terms under which a Basis Swap may be traded are as specified in these terms and conditions and in the attached tables. For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest. For Business Days, the defaults shall be the locations specified for the relevant currency, any additional locations specified for the relevant Floating Rate Options. The parties may add additional locations from the Available Locations and may eliminate some or all of the other locations, so long as there is at least one location in which payment may be made. For these purposes "TARGET" is considered a location. In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default" and will apply unless the parties vary them. It should be noted that these contracts can be traded in a variety of currencies. Since each national market has its own peculiarities, the "Available Terms" and/or "Default Terms" may vary by currency. In some cases, the same contract might have different terms depending on the market in which it is traded (*e.g.*, London versus NY). In that case the default settings may vary by market.
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions (b) ISDA Settlement Matrix (if Optional Early Termination applies) (c) ISDA OTC Taxonomies (d) FpML Location Codes For convenience, certain terms are mapped to their FpML 5.5 equivalent.
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	IR Swap
ISDA OTC Sub-Product:	Basis
Further Limitations:	None

Terms:	
Notional Amount ("notional"):	An amount in one of the Available Currencies (see below) agreed by the parties.
Effective Date ("effectiveDate"):	The date specified by the parties, adjusted in accordance with any applicable Business Day Convention. The parties may express the unadjusted Effective Date as a number of Business Days or Banking Days from the Trade Date ("relativeEffectiveDate").
Effective Date Business Days:	As specified by the parties from among the Available Business Days.
Effective Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Termination Date ("terminationDate"):	The date specified by the parties, adjusted in accordance with any applicable Business Day Convention. The parties may express the unadjusted Termination Date as a number of days, months or years from the Effective Date ("relativeTerminationDate").
Termination Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Floating Amount 1 ("FA1"):	
FA1 Payer ("payerPartyReference"):	As specified by the parties.
FA1 Currency Amount ("notionalAmount"):	As specified by the parties.
FA1 Period End Dates ("unadjustedCalculation Period Date"):	As specified by the parties.
FA1 first Period End Date:	As specified by the parties if there is a short initial Calculation Period.
FA1 Payment Dates ("unadjustedPaymentDate"):	As specified by the parties.
FA1 initial Floating Rate:	As specified by the parties.
FA1 Floating Rate Option ("floatingRateIndex"):	As specified by the parties.
FA1 Designated Maturity ('indexTenor'):	As specified by the parties.
FA1 Linear Interpolation:	For the Calculation Periods specified by the parties.
FA1 Shorter Designated Maturity for Linear Interpolation:	For a Calculation Period to which Linear Interpolation applies, as specified by the parties.
FA1 Longer Designated Maturity for Linear Interpolation:	For a Calculation Period to which Linear Interpolation applies, as specified by the parties.
FA1 Spread:	As specified by the parties.
FA1 Day Count Fraction:	As specified by the parties.
FA1 Reset Dates ("resetDate"):	As specified by the parties.
FA1 Method of Averaging:	As specified by the parties.
FA1 Compounding:	As specified by the parties.
FA1 Compounding Dates:	In the event Compounding is selected, as selected by the parties.
FA1 Compounding Method (Compounding OR Flat Compounding):	In the event Compounding is selected, as selected by the parties.
FA1 Period End Dates Business Days:	As specified by the parties from among the Available Business Days.
FA1 Period End Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
FA1 Payment Dates Business Days:	As specified by the parties from among the Available Business Days, subject to any Required Business Days
FA1 Payment Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
FA1 Reset Dates Business Days:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.

FA1 Reset Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Floating Amount 2 ("FA2"):	
FA2 Payer ("payerPartyReference"):	As specified by the parties.
FA2 Currency Amount ("notionalAmount"):	As specified by the parties.
FA2 Period End Dates ("unadjustedCalculation Period Date"):	As specified by the parties.
FA2 first Period End Date:	As specified by the parties if there is a short initial Calculation Period.
FA2 Payment Dates ("unadjustedPaymentDate"):	As specified by the parties.
FA2 initial Floating Rate:	As specified by the parties.
FA2 Floating Rate Option ("floatingRateIndex"):	As specified by the parties.
FA2 Designated Maturity ("indexTenor"):	As specified by the parties.
FA2 Linear Interpolation:	For the Calculation Periods specified by the parties.
FA2 Shorter Designated Maturity for Linear Interpolation:	For a Calculation Period to which Linear Interpolation applies, as specified by the parties.
FA2 Longer Designated Maturity for Linear Interpolation:	For a Calculation Period to which Linear Interpolation applies, as specified by the parties.
FA2 Spread:	As specified by the parties.
FA2 Day Count Fraction:	As specified by the parties.
FA2 Reset Dates ("resetDate"):	As specified by the parties.
FA2 Method of Averaging:	As specified by the parties.
FA2 Compounding:	As specified by the parties.
FA2 Compounding Dates:	In the event Compounding is selected, as selected by the parties.
FA2 Compounding Method (Compounding OR Flat Compounding):	In the event Compounding is selected, as selected by the parties.
FA2 Period End Dates Business Days:	As specified by the parties from among the Available Business Days.
FA2 Period End Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
FA2 Payment Dates Business Days:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.
FA2 Payment Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
FA2 Reset Dates Business Days:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.
FA2 Reset Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Mark-to-Market Currency Swap:	
Mark-to-Market Currency Swap:	As specified by the parties, if the Currency Amounts are in different Currencies.
Variable Currency Payer:	As specified by the parties if the transaction is a Mark-to-Market Currency Swap.
Constant Currency Payer:	As specified by the parties if the transaction is a Mark-to-Market Currency Swap.
Currency Exchange Rate:	As specified by the parties if the transaction is a Mark-to-Market Currency Swap and ISDA MTM Matrix is not applicable.
ISDA MTM Matrix:	As specified by the parties if the transaction is a Mark-to-Market Currency Swap.
Initial Exchange:	
Initial Exchange Date:	As specified by the parties.
FA1 Payer Initial Exchange Amount:	As specified by the parties.

FA2 Payer Initial Exchange Amount:	As specified by the parties.
Interim Exchanges:	
Interim Exchange Dates:	As specified by the parties.
FA1 Payer Interim Exchange Amount:	As specified by the parties.
FA2 Payer Interim Exchange Amount:	As specified by the parties.
Final Exchanges:	
Final Exchange Date:	As specified by the parties.
FA1 Payer Final Exchange Amount:	As specified by the parties.
FA2 Payer Final Exchange Amount:	As specified by the parties.
Optional Early Termination:	
Optional Early Termination:	As specified by the parties.
Option Style:	As specified by the parties.
Optional Early Termination Date:	As specified by the parties.
Seller:	As specified by the parties if only one party can terminate.
Buyer:	As specified by the parties, if only one party can terminate.
Seller's Agent:	As specified by the parties, if only one party can terminate.
Business Days for Payments:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.
Exercise Business Days:	As specified by the parties.
Optional Early Termination Procedure for Exercise:	
Commencement Date:	As specified by the parties, if the Option Style is American.
Bermuda Option Exercise Dates:	As specified by the parties, if the Option Style is Bermuda.
Expiration Date:	As specified by the parties.
Expiration Time:	As specified by the parties.
Earliest Exercise Time:	As specified by the parties.
Latest Exercise Time:	As specified by the parties.
Exercise Business Day:	As specified by the parties.
Partial Exercise:	As specified by the parties, if Option Style is European.
Multiple Exercise:	As specified by the parties, if Option Style is American or Bermuda.
Minimum Notional Amount:	As specified by the parties if Partial Exercise or Multiple Exercise is specified.
Maximum Notional Amount:	As specified by the parties if Multiple Exercise is specified.
Integral Multiple:	As specified by the parties if Partial Exercise or Multiple Exercise is specified.
Optional Early Termination Settlement Terms:	
Cash Settlement:	As specified by the parties.
ISDA Settlement Matrix:	As specified by the parties, if Cash Settlement is applicable to a single currency Transaction.
ISDA Cross Currency Settlement Matrix:	As specified by the parties, if Cash Settlement is applicable to a cross currency Transaction whose currencies are listed as a "currency pair" in the Cross Currency Settlement Matrix.
Cash Settlement Valuation Time:	If Cash Settlement is applicable, as specified by the parties, directly or via the ISDA Settlement Matrix.
Cash Settlement Valuation Date:	If Cash Settlement is applicable, as specified by the parties, directly or via the ISDA Settlement Matrix.

Valuation Business Days:	If Cash Settlement is applicable, as specified by the parties, directly or via the ISDA Settlement Matrix.
Cash Settlement Payment Date:	If Cash Settlement is applicable, as specified by the parties, directly or via the ISDA Settlement Matrix.
Cash Settlement Payment Date Business Days Convention:	If Cash Settlement is applicable, as specified by the parties, directly or via the ISDA Settlement Matrix.
Cash Settlement Method:	If Cash Settlement is applicable, as specified by the parties from Available Cash Settlement Methods, directly or via the ISDA Settlement Matrix.
Cash Settlement Currency:	If Cash Settlement is applicable, and "Cash Price" or "Cash Price—Alternate" apply, as specified by the parties from Available Cash Settlement Methods, directly or via the ISDA Settlement Matrix.
Settlement Rate:	If Cash Settlement is applicable, and "Par Yield Curve—Adjusted," "Par Yield Curve—Unadjusted" or "Zero Coupon Curve—Adjusted" apply, as specified by the parties from Available Cash Settlement Methods, directly or via the ISDA Settlement Matrix parties from Available Cash Settlement Methods, directly or via the ISDA Settlement Matrix.
Cash Settlement Reference Banks:	As specified by the parties, if Settlement Rate is applicable.
Cash Settlement Reference Banks:	If Cash Settlement is applicable, as specified by the parties.
Quotation Rate:	If Cash Settlement is applicable, as specified by the parties from among the Available Quotation Rates.
Calculation Agent:	As agreed by the parties.

Basis Available Currencies and Required Business Days

Three Letter Currency Code (ISDA/ISO)	Currency Name (ISDA)	Basic Business Day Locations For Currency (FpML Codes)
AUD	Australian Dollar	AUSY
CAD	Canadian Dollar	CATO
CHF	Swiss Franc	CHZU
CLP	Chilean Peso	CLSA
CZK	Czech Koruna	CZPR
DKK	Danish Krone	DKCO
EUR	Euro	EUTA
GBP	Sterling	GBLO
HKD	Hong Kong Dollar	HKHK
HUF	Hungarian Forint	HUBU
JPY	Japanese Yen	JPTO
MXN	New Mexican Peso	MXMC
NOK	Norwegian Krone	NOOS
NZD	New Zealand Dollar	NZAU and NZWE
PLN	Polish Zloty	PLWA
SEK	Swedish Krona	SEST
SGD	Singapore Dollar	SGSI
TRY	Turkish Lira	TRIS
USD	United States Dollars	USNY
ZAR	South African Rand	ZAJO

Basis Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
No Adjustment
Preceding
FRN Convention/Eurodollar Convention

Basis Available Day Count Fractions

ISDA Name
1/1
30/360, 360/360, Bond Basis
Actual/360
Actual/365 (Fixed), Act/365 (Fixed), A/365 (Fixed), A/365F
Actual/Actual, Actual/Actual (ISDA), Act/Act, Act/Act (ISDA)
Actual/Actual (ICMA), Act/Act, Act/Act (ICMA)

Basis Default Effective Dates

Currency	Default Effective Date
All Currencies Other than CAD, GBP, MXN, ZAR	Plus Two Banking Days
MXN	Plus One Banking Day
CAD, GBP, ZAR	Plus Zero

Basis Earliest and Latest Effective and Termination Dates

Currency	Earliest Effective Date	Latest Effective Date	Earliest Termination Date	Latest Termination Date
N/A	N/A	N/A	N/A	N/A

Basis Notional Amounts

Currency	Minimum	Increment	Maximum	Default
AUD	5,000,000	100,000	N/A	N/A
CAD	25,000,000	1,000,000	N/A	N/A
CHF	5,000,000	100,000	N/A	N/A
CLP	5,000,000	100,000	N/A	N/A
CZK	5,000,000	100,000	N/A	N/A
DKK	5,000,000	100,000	N/A	N/A
EUR	5,000,000	100,000	N/A	N/A
GBP	5,000,000	100,000	N/A	N/A
HKD	5,000,000	100,000	N/A	N/A
HUF	5,000,000	100,000	N/A	N/A
JPY	5,000,000	100,000	N/A	N/A
MXN	10,000,000	1,000,000	N/A	N/A
NOK	5,000,000	100,000	N/A	N/A
NZD	5,000,000	100,000	N/A	N/A
PLN	5,000,000	100,000	N/A	N/A
SEK	5,000,000	100,000	N/A	N/A
SGD	5,000,000	100,000	N/A	N/A
TRY	5,000,000	100,000	N/A	N/A
USD	5,000,000	100,000	N/A	N/A

ZAR	5,000,000	100,000	N/A	N/A

Basis Floating Rate Options and Defaults

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
AUD-AONIA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
AUD-AONIA-OIS-COMPOUND-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
AUD-BBR-AUBBSW	All quoted tenors	N/A	Per ISDA 2006	N
AUD-BBR-BBSW	All quoted tenors	N/A	Per ISDA 2006	N
AUD-BBR-BBSW-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
AUD-BBR-BBSY (BID)	All quoted tenors	N/A	Per ISDA 2006	N
AUD-BBR-ISDC	All quoted tenors	N/A	Per ISDA 2006	N
AUD-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
AUD-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
AUD-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
AUD-Quarterly Swap Rate-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
AUD-Quarterly Swap Rate-ICAP-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
AUD-Semi-annual Swap Rate-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
AUD-Semi-Annual Swap Rate-ICAP-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
AUD-Swap Rate-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
CAD-BA-CDOR	All quoted tenors	N/A	Per ISDA 2006	N
CAD-BA-CDOR-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
CAD-BA-ISDD	All quoted tenors	N/A	Per ISDA 2006	N
CAD-BA-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
CAD-BA-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
CAD-BA-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
CAD-CORRA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
CAD-ISDA-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
CAD-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
CAD-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
CAD-LIBOR-BBA-	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
SwapMarker				Legs)
CAD-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
CAD-REPO-CORRA	All quoted tenors	N/A	Per ISDA 2006	N
CAD-TBILL-ISDD	All quoted tenors	N/A	Per ISDA 2006	N
CAD-TBILL-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
CAD-TBILL-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
CAD-TBILL-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
CHF USD-Basis Swaps-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
CHF-Annual Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
CHF-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
CHF-ISDAFIX-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
CHF-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
CHF-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
CHF-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	N
CHF-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
CHF-OIS-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
CHF-TOIS-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
CLP-CLICP-Bloomberg	All quoted tenors	N/A	A/360	N
CLP-*Unidad de Fomento (UF/CLF)*	All quoted tenors	N/A	A/360	N
CZK-PRIBOR-PRBO	All quoted tenors	N/A	A/360	N
DKK-CIBOR-DKNA13	All quoted tenors	N/A	Per ISDA 2006	N
DKK-CIBOR-DKNA13-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
DKK-CIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
DKK-CIBOR2-DKNA13	All quoted tenors	N/A	Per ISDA 2006	N
DKK-CITA-DKNA14-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
DKK-DKKOIS-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
EUR USD-Basis Swaps-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-10:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap	All quoted tenors	N/A	Per ISDA 2006	N

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
Rate-10:00-Bloomberg				
EUR-Annual Swap Rate-10:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-10:00-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-3 Month	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-3 Month-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-AVERAGE	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS-10:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS-10:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS-COMPOUND-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-Swap-Index	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR-Act/365	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR-Act/365-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURONIA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
EUR-ISDA-EURIBOR Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-EURIBOR Swap Rate-12:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-LIBOR Swap Rate-10:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-LIBOR Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
EUR-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TAM-CDC	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC10-CNO	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC10-CNO-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC10-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC5-CNO	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC5-CNO-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC5-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TMM-CDC-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
GBP USD-Basis Swaps-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
GBP-ISDA-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
GBP-Semi-Annual Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
GBP-Semi-Annual Swap Rate-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
GBP-Semi-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
GBP-SONIA-OIS-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
GBP-WMBA-RONIA-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
GBP-WMBA-SONIA-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-HIBOR-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-HIBOR	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-HKAB	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-HKAB-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-ISDC	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HONIX-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
HKD-ISDA-Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
HKD-ISDA-Swap Rate-4:00	All quoted tenors	N/A	Per ISDA 2006	N
HKD-Quarterly-Annual Swap Rate-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
HKD-Quarterly-Annual Swap Rate-4:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
HKD-Quarterly-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
HUF-BUBOR-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
JPY USD-Basis Swaps-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
JPY-BBSF-Bloomberg-10:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-BBSF-Bloomberg-15:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-ISDA-Swap Rate-10:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-ISDA-Swap Rate-15:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-LIBOR-FRASETT	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-MUTANCALL-TONAR	All quoted tenors	N/A	Per ISDA 2006	N

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
JPY-OIS-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-17096	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-17097	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (10 Banks)	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (5 Banks)	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (All Banks)	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (All Banks)-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-ZTIBOR	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TONA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Reuters-10:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Reuters-15:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Telerate-10:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Telerate-15:00	All quoted tenors	N/A	Per ISDA 2006	N
MXN-TIIE-Banxico	All quoted tenors	N/A	Per ISDA 2006	N
MXN-TIIE-Banxico-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
MXN-TIIE-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
MXN-*Unidades de Inversión* (UDI)	N/A	N/A	See below	N
NOK-NIBOR-NIBR	All quoted tenors	N/A	Per ISDA 2006	N
NOK-NIBOR-NIBR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
NOK-NIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
NZD-BBR-BID	All quoted tenors	N/A	Per ISDA 2006	N
NZD-BBR-FRA	All quoted tenors	N/A	Per ISDA 2006	N
NZD-BBR-ISDC	All quoted tenors	N/A	Per ISDA 2006	N
NZD-BBR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
NZD-BBR-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
NZD-NZIONA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
NZD-Swap Rate-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
NZD-Swap Rate-	All quoted tenors	N/A	Per ISDA 2006	N

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
ICAP-Reference Banks				
PLN-WIBOR_WIBO	All quoted tenors	N/A	Per ISDA 2006	N
SEK-Annual Swap Rate-SESWFI	All quoted tenors	N/A	Per ISDA 2006	N
SEK-SIOR-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
SEK-STIBOR-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
SEK-STIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
SEK-STIBOR-SIDE	All quoted tenors	N/A	Per ISDA 2006	N
SGD-Semi-Annual Swap Rate-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
SGD-Semi-Annual Swap Rate-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
SGD-Semi-Annual Swap Rate-ICAP-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
SGD-Semi-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SIBOR-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SIBOR-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SONAR-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SONAR-OIS-VWAP-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SOR-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SOR-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SOR-VWAP	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SOR-VWAP-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
TRY-TRYIBOR-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
USD-Annual Swap Rate-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
USD-BA-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-BA-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-BMA Municipal Swap Index	All quoted tenors	N/A	Per ISDA 2006	N
USD-CD-H.15	All quoted tenors	N/A	Per ISDA 2006	N

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
USD-CD-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Reference Banks-ICAP SwapPX	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMT-T7051	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMT-T7052	All quoted tenors	N/A	Per ISDA 2006	N
USD-COF11-FHLBSF	All quoted tenors	N/A	Per ISDA 2006	N
USD-COF11-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
USD-COF11-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
USD-CP-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-CP-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds-H.15-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds-H.15-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds-SOFR	All quoted tenors	N/A	Per ISDA 2006	N
USD-FFCB-DISCO	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDA-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDA-Swap Rate-3:00	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDAFIX3-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDAFIX3-Swap Rate-3:00	All quoted tenors	N/A	Per ISDA 2006	N
USD-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
USD-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-LIBOR-LIBO	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-OIS-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-11:00-LON-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-11:00-NY-	All quoted tenors	N/A	Per ISDA 2006	N

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
ICAP				
USD-OIS-3:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-3:00-NY-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
USD-Prime-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-Prime-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-S&P Index-High Grade	All quoted tenors	N/A	Per ISDA 2006	N
USD-SIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-SIBOR-SIBO	All quoted tenors	N/A	Per ISDA 2006	N
USD-SIFMA Municipal Swap Index	All quoted tenors	N/A	Per ISDA 2006	N
USD-SOFR-COMPOUND	All quoted tenors	N/A	Prior to publication of a supplement to ISDA 2006 including USD-SOFR-COMPOUND, not applicable and thereafter, per ISDA 2006	No
USD-TBILL-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-TBILL-H.15-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
USD-TBILL-Secondary Market	All quoted tenors	N/A	Per ISDA 2006	N
USD-TIBOR-ISDC	All quoted tenors	N/A	Per ISDA 2006	N
USD-TIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-ICAP BrokerTec	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-SwapMarker100	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-SwapMarker99	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-T19901	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-T500	All quoted tenors	N/A	Per ISDA 2006	N
ZAR-JIBAR-SAFEX	All quoted tenors	N/A	Per ISDA 2006	N

Definition of CLP-*Unidad de Fomento* (UF/CLF)

CLP-*Unidad de Fomento (UF/CLF)*	For any Reset Date, the difference between the value of the *unidad de fomento* (UF/CLF) as certified by the Chilean *Banco Central de Chile* for the calendar day preceding such Reset Date and the value of the *unidad de fomento* (UF/CLF) as certified by the Chilean *Banco Central de Chile* for such Reset Date. The Calculation Agent shall convert such difference to the appropriate annualized percentage based on the terms of the Floating Amount

	payable by reference to the CLP-*Unidad de Fomento* (UF/CLF). If for any Reset Date there is no published value of the *unidad de fomento* (UF/CLF) as certified by the Chilean *Banco Central de Chile*, the Calculation Agent shall determine the CLP-*Unidad de Fomento* (UF/CLF) for such day.

Definition of MXN-*Unidades de Inversión* (UDI)

MXN-*Unidades de Inversión* (UDI)	For any Reset Date, the difference between the value of the *unidad de inversión* (UDI) as published by the Mexican *Banco de México* for the calendar day preceding such Reset Date and the value of the *unidad de inversión* (UDI) as published by the Mexican *Banco de México* for such Reset Date. The Calculation Agent shall convert such difference to the appropriate annualized percentage based on the terms of the Floating Amount payable by reference to the CLP MXN-*Unidades de Inversión* (UDI). If for any Reset Date there is no published value of the MXN-*Unidades de Inversión* (UDI) as certified by the Mexican *Banco de México,* the Calculation Agent shall determine the CLP MXN-*Unidades de Inversión* (UDI) for such day.

Basis Requirements and Defaults
(Excluding Optional Early Termination and Mandatory Early Termination)

Variable	Requirement	Default
Effective Date Business Day Convention:		No Adjustment
Termination Date Business Day Convention:		No Adjustment
Period End Dates:		Payment Dates
Payment Date Business Day Convention:		Modified Following
Linear Interpolation:		Applicable only to long or short stub periods
Designated Maturities for Linear Interpolation:		Tenors quoted next shorter and longer than the actual Calculation Period length
Compounding:		Inapplicable
Compounding Business Day Convention:	Same as Business Day Convention for Period End Dates	
Method of Averaging:	Weighted Average or Unweighted Average	Unweighted Average
Compounding Method:	Straight Compounding, Flat Compounding, Spread Exclusive Compounding	
ISDA MTM Matrix		Applicable (to Mark-to-Market Cross Currency Swaps)
Initial Exchange Date:		Effective Date
Initial Exchange Date Business Day Convention:		Following
Interim Exchange Date Business Day Convention:		Modified Following
Final Exchange Date:		Termination Date
Final Exchange Date Business Day Convention:		Modified Following

Definition of USD-SOFR-COMPOUND

From and after the date on which ISDA publishes a supplement to ISDA 2006 containing a definition of USD-SOFR-COMPOUND, per ISDA 2006.

Prior to such date:

"USD-SOFR-COMPOUND" means that the rate for a Reset Date, calculated in accordance with the formula set forth below in this subparagraph, will be the rate of return of a daily compound interest investment (it being understood that the reference rate for the calculation of interest is SOFR). Upon the occurrence of a USD-SOFR-COMPOUND Index Cessation Event, the rate for each day in a Calculation Period occurring on or after the USD-SOFR-COMPOUND Index Cessation Effective Date will be determined as if references to SOFR were references to the rate (inclusive of any spreads or adjustments) formally designated, nominated or recommended as the replacement for SOFR by the Federal Reserve Board or a committee officially endorsed or convened by the Federal Reserve Board for purposes of designating, nominating or recommending a replacement for SOFR (which rate may be produced by the Federal Reserve Bank of New York or another administrator). If no such rate is formally designated, nominated or recommended within one U.S. Government Securities Business Day of the USD-SOFR-COMPOUND Index Cessation Event, the rate for each day in a Calculation Period occurring on or after the USD-SOFR-COMPOUND Index Cessation Effective Date will be determined as if references to SOFR were references to OBFR. If at the time of the USD-SOFR-COMPOUND Index Cessation Event, publication of OBFR has been permanently or indefinitely discontinued, it has been publicly announced that OBFR will be permanently or indefinitely discontinued as of a specific date or there has been a public statement by a regulator or other official sector entity prohibiting the use of OBFR (which statement applies to, but need not be limited to, Swap Transactions, including existing Swap Transactions), then the rate for each day in a Calculation Period occurring on or after the USD-SOFR-COMPOUND Index Cessation Effective Date will be determined as if references to SOFR were references to the FOMC Target Rate.

"USD-SOFR-COMPOUND" will be calculated as follows, and the resulting percentage will be rounded, if necessary, in accordance with the method set forth in Section 8.1(a):

$$\left[\prod_{i=1}^{d_0} \left(1 + \frac{SOFR_i \times n_i}{360} \right) - 1 \right] \times \frac{360}{d}$$

where:

"d_0", for any Calculation Period, is the number of U.S. Government Securities Business Days in the relevant Calculation Period;

"i" is a series of whole numbers from one to d_0, each representing the relevant U.S. Government Securities Business Days in chronological order from, and including, the first U.S. Government Securities Business Day in the relevant Calculation Period;

"SOFR" is the daily Secured Overnight Financing Rate provided by the Federal Reserve Bank of New York, as the administrator of the benchmark, (or a successor administrator) on the Federal Reserve's Website;

"$SOFR_i$", for any day "i" in the relevant Calculation Period, is a reference rate equal to SOFR in respect of that day as published on or about 8:00 a.m., New York City time, on the U.S. Government Securities Business Day immediately following that day "i". If, by 5:00 p.m., New York City time, on the U.S. Government Securities Business Day immediately following any day "i", SOFR in respect of such day "i" has not been published and a USD-SOFR-COMPOUND Index Cessation Event has not occurred, then $SOFR_i$ for that day "i" will be SOFR as published in respect of the first preceding U.S. Government Securities Business Day for which SOFR was published on the Federal Reserve's Website;

"n$_i$" is the number of calendar days in the relevant Calculation Period on which the rate is SOFR$_i$;

"d" is the number of calendar days in the relevant Calculation Period;

"USD-SOFR-COMPOUND Index Cessation Event" means the occurrence of one or more of the following events:

(a)   a public statement by the Federal Reserve Bank of New York (or a successor administrator of SOFR) announcing that it has ceased or will cease to provide SOFR permanently or indefinitely, provided that, at that time, there is no successor administrator that will continue to provide SOFR;

(b)   the publication of information which reasonably confirms that the Federal Reserve Bank of New York (or a successor administrator of SOFR) has ceased or will cease to provide SOFR permanently or indefinitely, provided that, at that time, there is no successor administrator that will continue to provide SOFR; or

(c)   a public statement by a regulator or other official sector entity prohibiting the use of SOFR that applies to, but need not be limited to, Swap Transactions, including existing Swap Transactions;

"USD-SOFR-COMPOUND Index Cessation Effective Date" means, in respect of a USD-SOFR-COMPOUND Index Cessation Event, the date on which the Federal Reserve Bank of New York (or a successor administrator of SOFR) ceases to publish SOFR or the date as of which SOFR may no longer be used; and

"OBFR" is the daily Overnight Bank Funding Rate as provided by the Federal Reserve Bank of New York, as the administrator of the benchmark, (or a successor administrator) on the Federal Reserve's Website.

"FOMC Target Rate" is the short-term interest rate target set by the Federal Open Markets Committee and published on the Federal Reserve's Website or, if the Federal Open Markets Committee does not target a single rate, the mid-point of the short-term interest rate target range set by the Federal Open Markets Committee and published on the Federal Reserve's Website (calculated as the arithmetic average of the upper bound of the target range and the lower bound of the target range, rounded, if necessary, in accordance with the method set forth in Section 8.1(c))

"Federal Reserve's Website" means the website of the Board of Governors of the Federal Reserve System at http://www.federalreserve.gov, or any Successor Source.

Basis Requirements and Defaults
(Optional Early Termination and Mandatory Early Termination)

Setting	Requirement	Default
Optional Early Termination:		Inapplicable
Mandatory Early Termination:		Inapplicable
Option Style:	American, Bermuda, European	
Cash Settlement:	Required for Mandatory Early Termination	Applicable (i.e., Transaction is **not** "torn up for no value")
Optional Early Termination Date:		Cash Settlement Payment Date
Optional Early Termination Date Business Day Convention:		Following
Mandatory Early Termination Date Business Day Convention:		Modified Following

Basis Requirements and Defaults

(Optional Early Termination—Exercise)

Setting	Requirement	Default
Commencement Date:	American only	
Partial Exercise:		Inapplicable
Multiple Exercise:		Inapplicable
Exercise Business Day:		Banking Day for cash Settlement Currency (TARGET Settlement Day for EUR)
Latest Exercise Time:	On Expiration Date, the Expiration Time	Other than Expiration Date, the Expiration Time

Basis Requirements and Defaults
(Cash Settlement)

Setting	Requirement/Choices	Default
Cash Settlement Amount:		
ISDA Cross Currency Settlement Matrix:		Applicable, if cross currency swap with currency pair included in Matrix
ISDA Settlement Matrix:		Applicable, if single currency swap with Currency included in Matrix
Cash Settlement Valuation Time:		
Cash Settlement Valuation Date:		Two Valuation Business Days before Mandatory/Optional Early Termination Date **but** one Valuation Business Day before Mandatory/Optional Early Termination Date for MXN and same day for CAD, GBP or DKK with Floating Rate Option of "DKK-CIBOR-DKNA13" or "DKK-CIBOR-DKNA13-Bloomberg"
Valuation Business Day:		Banking Days in locations per the Business Day Location Table, plus additional days required by for fixings under the Floating Rate Option(s)
Cash Settlement Payment Date Business Day Convention:		Following
Cash Settlement Method:	Cash Price Cash Price—Alternate Method Collateralized Cash Price Par Yield Curve—Adjusted Par Yield Curve—Unadjusted Zero Coupon Yield—Adjusted	
Cash Settlement Currency:		For single currency, same as Notional Amount, otherwise as specified in ISDA Master Agreement, or otherwise same as Notional Amount for Fixed Amount
Settlement Rate:	ISDA Source/Other Price Source/Reference Banks	
Cash Settlement Reference Banks:		Fallbacks per ISDA 2006 Definitions

| Quotation Rate: | bid
ask
mid
Exercising Party Pays (Optional
Early Termination Only) | |

Basis Swaps – CME Cleared

Terms and Conditions

Summary:	This covers single-currency floating-for-floating ("basis") swaps cleared by Chicago Mercantile Exchange Inc. ("CME").
Limitations on Available Selections and Default Settings:	The terms under which a Basis Swap/CME Cleared may be traded are as specified in these terms and conditions and which incorporate the CME Rulebook, in particular Chapters 900 and 901 (and any successor provisions) and the CME Cleared IRS Product Scope (or any successor). **By electing to trade a Basis Swap/CME Cleared, participants are representing that they are familiar with the CME Rulebook and the limitations on transaction terms contained in it.**
Incorporated Standards:	This contract description incorporates by reference the CME Rulebook as in effect from time to time. The CME Rulebook itself may incorporate certain additional standards, such as the 2006 ISDA Definitions. **Be aware that the timing of effectiveness of amendments or supplements to the ISDA standards may vary between bilateral and CME contracts, since the CME may reserve the right to select when and how such changes become effective.**
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	IR Swap
ISDA OTC Sub-Product(s):	Basis
Further Limitations:	Must comply with CME Clearing Requirements.
Terms:	
Definition Set:	The definition set (*e.g.*, ISDA 2000/ISDA2006) elected by, or otherwise binding on, the parties in accordance with the CME Rulebook.
Effective Date:	As per the CME Rulebook.
Notional Amount:	An amount in Currency determined by the parties subject to limitations in the CME Rulebook. This may vary from period to period to the extent permitted by the CME Rulebook. The CME Rulebook may limit the Currencies and Floating Rate Options for which variable notionals are permitted.
Currency:	One of the currencies permitted for the relevant transaction type per the CME Rulebook.
Business Days:	As per the CME Rulebook, which may require certain Business Days be applicable on a per Currency or Floating Rate Option Basis and may otherwise limit the available Business Day locations which can be elected.
Business Day Convention:	As per the CME Rulebook.
Trade Date:	As per the CME Rulebook.
Termination Date:	As agreed by the parties, subject to any minimum or maximum tenor in the CME Rulebook.

Termination Date Business Day Convention:	As per the CME Rulebook, and thus subject to limitations based on other terms of the transaction.
Stub Periods:	Permitted to the extent allowed under the CME Rulebook.
Floating Rate Payer 1 Floating Rate Payer Payment Dates:	As per the CME Rulebook.
Floating Rate Payer 1 Floating Amount:	As per the CME Rulebook.
Floating Rate Payer 1 Floating Rate Option:	As determined by the parties, subject to the CME Rulebook, which may provide a more limited list of available options for a Currency than does the Definition Set.
Floating Rate Payer 1 Designated Maturity:	As per the CME Rulebook, which may provide a more limited set of Designated Maturities than does the related rate source page.
Floating Rate Payer 1 Spread:	Subject to any minimum or maximum rate and per-period variability permitted by the CME Rulebook.
Floating Rate Payer 1 Reset Dates:	As the per CME Rulebook.
Floating Rate Payer 1 Floating Rate Daycount Fraction:	As per the CME Rulebook.
Floating Rate Payer 1 Compounding:	As per the CME Rulebook.
Floating Rate Payer 1 Averaging Method:	As per the CME Rulebook.
Floating Rate Payer 1 Initial Floating Rate:	As per the CME Rulebook.
Floating Rate Payer 2 Floating Rate Payer Payment Dates:	As per the CME Rulebook.
Floating Rate Payer 2 Floating Amount:	As per the CME Rulebook.
Floating Rate Payer 2 Floating Rate Option:	As determined by the parties, subject to the CME Rulebook, which may provide a more limited list of available options for a Currency than does the Definition Set.
Floating Rate Payer 2 Designated Maturity:	As per the CME Rulebook, which may provide a more limited set of Designated Maturities than does the related rate source page.
Floating Rate Payer 2 Spread:	Subject to any minimum or maximum rate and per-period variability permitted by the CME Rulebook.
Floating Rate Payer 2 Reset Dates:	As the per CME Rulebook.
Floating Rate Payer 2 Floating Rate Daycount Fraction:	As per the CME Rulebook.
Floating Rate Payer 2 Compounding:	As per the CME Rulebook.
Floating Rate Payer 2 Averaging Method	As per the CME Rulebook.
Floating Rate Payer 2 Initial Floating Rate	As per the CME Rulebook.
Floating Rate 1 Floating Rate Payer:	As determined by the parties.
Floating Rate 2 Floating Rate Payer	As determined by the parties.
Payer for Additional Payment/Fees:	As determined by the parties, subject to limitation in the CME Rulebook.
Additional Payment/Fees:	As determined by the parties, subject to limitation in the CME Rulebook.
Payment Date for Additional Payment/Fees	As determined by the parties, subject to limitation in the CME Rulebook.

Basis Swaps – LCH Cleared

Terms and Conditions

Summary:	This covers single-currency floating-for-floating ("basis") cleared by LCH.Clearnet ("LCH").
Limitations on Available Selections and Default Settings:	The terms under which a Basis Swap/LCH Cleared may be traded are as specified in these terms and conditions and which incorporate the LCH Rulebook, in particular Schedule 4A (or any successor provisions). **By electing to trade a Basis Swap/LCH Cleared, participants are representing that they are familiar with the LCH Rulebook and the limitations on transaction terms contained in it.**
Incorporated Standards:	This contract description incorporates by reference the LCH Rulebook as in effect from time to time. The LCH Rulebook itself may incorporate certain additional standards, such as the 2000 ISDA Definitions and 2006 ISDA Definitions. **Be aware that the timing of effectiveness of amendments or supplements to the ISDA standards may vary between bilateral and LCH contracts, since the LCH may reserve the right to select when and how such changes become effective.**
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	IR Swap
ISDA OTC Sub-Product:	Basis
Further Limitations:	Must comply with LCH Clearing Requirements.
Terms:	
Definition Set:	The definition set (*e.g.*, ISDA 2000/ISDA2006) elected by, or otherwise binding on, the parties in accordance with the LCH Rulebook.
Notional Amount:	An amount in Currency determined by the parties subject to limitations in the LCH Rulebook. This may vary from period to period to the extent permitted by the LCH Rulebook. The LCH Rulebook may limit the Currencies and Floating Rate Options for which variable notionals are permitted.
Currency:	One of the currencies permitted for the relevant transaction type per the LCH Rulebook.
Trade Date:	As per the LCH Rulebook.
Effective Date:	As per the LCH Rulebook.
Termination Date:	As agreed by parties, subject to any minimum or maximum tenor in the LCH Rulebook.
Payer for Additional Payment/Fees:	As determined by the parties, subject to limitations in the LCH Rulebook.
Additional Payment/Fees:	As determined by the parties, subject to limitations in the LCH Rulebook.
Payment Date for Additional Payment/Fees:	As determined by the parties, subject to limitations in the LCH Rulebook, which may limit the earliest or latest day on which such fees may be paid based on Currency or other factors.

Business Days:	As per the LCH Rulebook, which may require certain Business Days be applicable on a per Currency or Floating Rate Option Basis and may otherwise limit the available Business Day locations which can be elected.
Business Day Convention:	As per the LCH Rulebook.
Stub Periods:	Permitted to the extent allowed under the LCH Rulebook.
Floating Rate Payer 1:	As determined by the parties.
Floating Rate Payer 1 Payment Dates:	As per the LCH Rulebook.
Floating Rate Payer 1 Compounding Dates:	As per the LCH Rulebook.
Floating Rate Payer 1 Floating Rate Option:	As determined by the parties, subject to LCH Rulebook, which may provide a more limited list of available options for a Currency than does the Definition Set.
Floating Rate Payer 1 Designated Maturity:	As per the LCH Rulebook, which may provide a more limited set of Designated Maturities than does the related rate source page.
Floating Rate Payer 1 Spread:	Subject to any minimum or maximum rate and per-period variability permitted by the LCH Rulebook.
Floating Rate Payer 1 Reset Dates:	As the per LCH Rulebook.
Floating Rate Payer 1 Floating Rate Daycount Fraction:	As per the LCH Rulebook.
Floating Rate Payer 2:	As determined by the parties.
Floating Rate Payer 2 Payment Dates:	As per the LCH Rulebook.
Floating Rate Payer 2 Compounding Dates:	As per the LCH Rulebook.
Floating Rate Payer 2 Floating Rate Option:	As determined by the parties, subject to LCH Rulebook, which may provide a more limited list of available options than are available for a Currency than does the Definition Set.
Floating Rate Payer 2 Designated Maturity:	As per the LCH Rulebook, which may provide a more limited set of Designated Maturities than does the related rate source page.
Floating Rate Payer 2 Spread:	Subject to any minimum or maximum rate and per-period variability permitted by the LCH Rulebook.
Floating Rate Payer 2 Reset Dates:	As the per LCH Rulebook.
Floating Rate Payer 2 Floating Rate Daycount Fraction:	As per the LCH Rulebook.
Negative Interest Rates:	As per the LCH Rulebook, which may require use of a single method.
Withholding and Tax:	As per the LCH Rulebook.
Governing Law:	As per the LCH Rulebook, which may dictate the law applicable to the Transaction.

BCOM WTI Crude Oil Exotic Options

Terms and Conditions

Summary:	This covers uncleared BCOM WTI Crude Oil Exotic Options ("Exotic Options").
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards:
	(a) 2005 ISDA Commodity Derivatives Definitions ("Commodity Definitions");
	(b) the 1998 FX and Currency Option Definitions, as amended and supplemented from time to time, including the 2005 Barrier Option Supplement to the 1998 FX and Currency Option Definitions (the "1998 Definitions"); and
	(c) ISDA OTC Taxonomies.
Limitations on Available Selections and Default Settings:	Each Exotic Option traded is bespoke and the terms agreed between the Buyer and Seller. All option strategies result in call options and/or put options executed with the following strategies traded as agreed between the parties:
	Knockout, Double Knockout, Knockin, One Touch, No Touch, Double One Touch, Double No Touch
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Commodity
ISDA OTC Base Product:	Energy
ISDA OTC Sub-Product(s):	Oil
Further Limitations:	Exotic
Terms:	
Trade Date:	The date the transaction is agreed to between the parties and becomes legally binding on the parties
Commodity:	As specified by the parties from among the Available Commodities.
Option Style:	As specified by the parties from among the Available Option Styles.
Option Type:	As specified by the parties from among the Available Option Types.
Buyer:	As specified by the parties.
Seller:	As specified by the parties.
Commodity Reference Price:	As specified by the parties from among the Available Commodity Reference Prices.

Business Day:	As specified by the parties.
Business Day Convention:	As specified by the parties.
Pricing Date(s):	As specified by the parties.
Strike Price:	As specified by the parties.
Expiration Date:	As specified by the parties.
Expiration Time:	As specified by the parities.
Latest Exercise Time:	As specified by the parties.
Automatic Exercise:	As specified by the parties.
Business Days for Exercise Date:	For American Options, as specified by the parties.
Cash Settlement:	Applicable
Settlement Dates:	As specified by the parties from among the Available Business Day Convention.
Calculation Agent:	As agreed by the parties.
Settlement Amount:	In the case of a digital or binary option, as specified by the parties.
Settlement Date:	As specified by the parties.
Valuation Date:	As specified by the parties.
Averaging Dates:	As specified by the parties.
Premium:	As specified by the parties.
Premium Payment Date:	As specified by the parties.
Barrier Event:	As specified by the parties.
Calculation Agent:	As specified by the parties.
Market Disruption Events:	Unless otherwise specified by the parties, per the Commodity Definitions.
Disruption Fallbacks:	Unless otherwise specified by the parties, per the Commodity Definitions.

Exotic Option Available Option Type

Knockout
Double Knockout
Knockin
One Touch
No Touch
Double One Touch
Double No Touch

Exotic Option Available Option Style

Style	Description	Default
American	Can be exercised on any Exercise Business Day from and including	Yes

	the Commencement Date to and including the Expiration Date.	
European	Can be exercised only on the Expiration Date.	No

Exotic Option Available Commodity Reference Prices

Abbr	Name
BCOMCL	BCOM WTI Crude Oil ER
BCOMCLC	BCOM WTI Crude Oil Capped ER

BRL CDI Deliverable and Non-Deliverable Interest Rate Swap Contracts and Physically-Settled Swaptions

Terms and Conditions

Summary:	This covers BRL CDI Deliverable and Non-Deliverable Interest Rate Swap Contracts and Physically-Settled Swaptions Thereon (the "Contracts"). Non-Deliverable Contracts are paid in USD, and Deliverable Contracts are paid in BRL.
Limitations on Available Selections and Default Settings:	The terms under which the Contracts may be traded are as specified in these terms and conditions and in the attached tables. For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest. For Business Days, the defaults shall be the locations specified. The parties may add additional locations from the Available Locations and may eliminate some or all of the other locations, so long as there is at least one location in which payment may be made. For these purposes "TARGET" is considered a location. In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default" and will apply unless the parties vary them.
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions (b) ISDA OTC Taxonomies (c) FpML Location Codes (d) the Recommended EMTA-ISDA Market Practice for BRL CDI Non-Deliverable Interest Rate Swap Transactions (Amended March 13, 2009) ("BRL CDI Best Practices") (e) the EMTA BRL/USD NDF Template dated May 17, 2006 (the "NDF Template") For convenience, certain terms are mapped to their FpML 5.5 equivalent.
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	IR Swap
ISDA OTC Sub-Product:	Exotic
Further Limitations:	None
Terms:	
Effective Date ("effectiveDate"):	The date specified by the parties, adjusted in accordance with any applicable Business Day Convention. The parties may express the unadjusted Effective Date as a number of Business Days or Banking Days from the Trade Date ("relativeEffectiveDate").
Effective Date Business Days:	As specified by the parties from among the Available Business Days.

Effective Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Termination Date ("terminationDate"):	The date specified by the parties, adjusted in accordance with any applicable Business Day Convention. The parties may express the unadjusted Termination Date as a number of days, months or years from the Effective Date ("relativeTerminationDate").
Termination Date Business Days:	In the case of a Non-Deliverable Contract, USNY and the BR Business Day selected by the parties, unless there is an Unscheduled Holiday (as defined in the NDF Template) following the Trade Date, in which case USNY only. In the case of a Deliverable Contract, the BR Business Day selected by the parties.
Termination Date Business Day Convention:	Following
Fx Factor:	In the case of a Non-Deliverable Contract, rate determined in accordance with the NDF Template, treating the Business Day preceding the day of calculation of the relevant Fixed Amount or Floating Amount as the "Valuation Date" thereunder. (Under the NDF Template, this will result in use of the BRL PTAX (BRL09) rate in the first instance.) In the case of a Deliverable Contract, 1.0.
Fixed Amount:	
Fixed Rate Payer ("payerPartyReference"):	As specified by the parties.
Notional Amount ("notionalAmount"):	The Trade Date Present Value Notional Amount specified by the parties. If the parties do not specify a Notional Amount or a Trade Date Present Value Notional Amount but specify a Termination Date Future Value Notional Amount, then the Notional Amount will be the Trade Date present value of the Termination Date Future Value Notional Amount discounted at the Fixed Rate.
Future Value Notional Amount:	An amount in BRL as specified by the parties (or determined based on the Trade Date Present Value Notional Amount specified by them), subject to the Minimum Notional Amount and Increment specified below.
Trade Date Present Value Notional Amount:	An amount in BRL as specified by the parties; such amount shall be subject to the Minimum Notional Amount and Increment implied by the Future Value Notional Amount.
Fixed Rate:	As specified by the parties.
Fixed Amount:	Notwithstanding anything to the contrary contained in the 2006 ISDA Definitions, the Fixed Amount shall equal:
$$FX\ Factor \times Notional\ Amount \times (1 + Fixed\ Rate)^{Calculation\ Days/252}$$	
Calculation Days:	As defined in the BRL CDI Best Practices.
Fixed Rate Payment Dates ("unadjustedPaymentDate"):	The Termination Date.
Day Count Fraction:	1/1
Floating Amount:	
Floating Rate Payer ("payerPartyReference"):	As specified by the parties.
Currency Amount ("notionalAmount"):	Same as the Fixed Rate Payer Payment Amount.

Floating Amount:	Notwithstanding anything to the contrary contained in the 2006 ISDA Definitions, the Floating Amount shall equal:
	$$Notional\ Amount \times Floating\ Rate$$
Payment Dates ("unadjustedPaymentDate"):	The Termination Date.
Floating Rate:	Notwithstanding anything to the contrary contained in the 2006 ISDA Definitions, the Floating Amount shall equal:
$$FX\ Factor \times \prod_{j=1}^{N}\left(1 + Relevant\ Rate_j\right)^{1/252}$$	
	Where: N=number of Reset Dates in the Calculation Period j=a particular Reset Date *Relevant Rate*=the Relevant Rate for instance j of Reset Date
Relevant Rate:	CDI-Rate (as defined in the attachment).
Designated Maturity ('indexTenor'):	As specified by the parties from among the available tenors.
Spread:	Zero
Day Count Fraction:	1/1
Reset Dates ("resetDate"):	Each Scheduled Reset Date (as defined in the BRL CDI Best Practices).
Reset Dates Business Days:	As specified by the parties from among the Available BR Business Days.
Floating Rate Payment Dates:	The Termination Date.
Calculation Agent:	As agreed by the parties.
Swaption Terms:	
Option Style:	European
Seller:	As specified by the parties.
Buyer:	As specified by the parties.
Seller's Agent:	As specified by the parties.
Premium:	In the case of a Non-Deliverable Contract, an amount in USD specified by the parties. In the case of a Deliverable Contract, an amount in USD specified by the parties.
Premium Payment Date:	As specified by the parties.
Business Day Convention for Premium Payment Dates:	Following
Business Days for Payments:	In the case of a Non-Deliverable Contract, USNY and the BR Business Day selected by the parties, unless there is an Unscheduled Holiday (as defined in the NDF Template) following the Trade Date, in which case USNY only. In the case of a Deliverable Contract, the BR Business Day selected by the parties.
Exercise Business Days:	As specified by the parties from among the BR Business Days.
Swaption Procedure for Exercise:	
General:	The parties may enter into swaptions with respect to which a BRL CDI Swap is the Underlying Swap Transaction.
Expiration Date:	As specified by the parties.
Expiration Time:	As specified by the parties.
Partial Exercise:	As specified by the parties.

Minimum Notional Amount:	As specified by the parties and expressed as Termination Date Future Value Notional Amount.
Maximum Notional Amount:	As specified by the parties and expressed as Termination Date Future Value Notional Amount.
Integral Multiple:	As specified by the parties and expressed as Termination Date Future Value Notional Amount.
Automatic Exercise:	As specified by the parties.
Threshold:	As specified by the parties if Automatic Exercise is applicable.
Fallback Exercise:	As specified by the parties (if required).
Swaption Settlement Terms:	
Physical Settlement:	Applicable

BRL CDI Currencies and Required Business Days

Three Letter Currency Code (ISDA/ISO)	Currency Name (ISDA)	Basic Business Day Locations For Currency (FpML Codes)
USD	United States Dollars	USNY
BRL	Brazilian Reai	Any of BR{SP, RJ, BR} and not otherwise declared a financial market holiday by the BM&F

BRL CDI Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
No Adjustment
Preceding
FRN Convention/Eurodollar Convention

BRL CDI Floating Rate Options

BRL-CDI-CETIP:	For any Reset Date, the Overnight Brazilian Interbank Deposit Rate Annualized, known as the average ("Media") of the DIOVER- EXTRA Group as published by CETIP (*Câmara de Custódia e Liquidação*) (the "Overnight CDI Rate") for such date; provided that (i) such rate is published not later than 12:00 p.m. on the Brazil Business Day next following such Reset Date and (ii) any adjustments made by CETIP to such rate at any time later than the end of the business day on such Reset Date shall not be taken into account. If for any Reset Date there is no published Overnight CDI Rate (including as a result of the proviso above), CDI for the relevant Reset Date will be the overnight deposit rate published for such date by the BM&F in accordance with its rules (see http://www.bmf.com.br/portal/pages/boletim1/bd_manual/indicadoreFinanceiros1.asp, or any successor page). If the BM&F does not publish such a rate for such date, CDI for the relevant Reset Date shall be determined jointly by the parties. If the parties do not agree on a determination of such rate within one Brazil Business Day following the relevant Reset Date, CDI shall be determined through a CDI Reference Dealer Poll as described herein. If CDI for a Reset Date is not so determined

	by a CDI Reference Dealer Poll, BRL-CDI-Reference Dealers shall apply.
BRL-CDI-Reference Dealers:	If applicable for a Reset Date as set forth above, the Calculation Agent shall conduct up to four dealer polls commencing on the Brazil Business Day following the relevant Reset Date, in each case by requesting each of the CDI Reference Dealers to provide a quotation of the CDI. If at least four such quotations are obtained from CDI Reference Dealers in any such poll, the highest and lowest quotations will be disregarded and CDI for the relevant Reset Date will equal the arithmetic mean of the remaining quotations. If fewer than four such quotations are obtained from a poll, the Calculation Agent shall conduct additional such polls until four such quotations are obtained in any poll; provided that the Calculation Agent shall not conduct more than four polls in the aggregate (with not more than two polls on any day and with such polls conducted over not more than two Brazil Business Days). If four quotations are not obtained from any of such four polls, CDI shall CDI shall not be determined by a CDI Reference Dealer Poll.
CDI Reference Dealers:	At least six and not more than eight leading onshore dealers in the CDI market selected by the Calculation Agent.

BRL CDI Notionals

Currency	Minimum (expressed as Termination Date Future Value Notional Amount)	Increment (expressed as Termination Date Future Value Notional Amount)	Maximum	Default
BRL (Termination Date Future Value Notional Amount)	BRL 5,000,000	BRL 5,000,000	N/A	N/A
BRL (Trade Date Present Value Notional Amount)	As implied by Termination Date Future Value Notional Amount			
USD	As implied by BRL Termination Date Future Value Notional Amount			

Bullion Options

Terms and Conditions

Summary:	This covers uncleared bullion options ("Bullion Options").
Limitations on Available Selections and Default Settings:	The terms under which Bullion Options may be traded are shown below and in the attached tables.
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards: 2000 ISDA Definitions 2005 ISDA Commodity Derivatives Definitions ("Commodity Definitions"), including Sub-Annex B thereto.
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Commodity
ISDA OTC Base Product:	Metals
ISDA OTC Sub-Product:	Precious
ISDA OTC Transaction type:	Option
ISDA OTC Settlement type:	Cash or Physical
Further Limitations:	None
Terms:	
Trade Date:	As agreed by the parties.
Bullion:	As specified by the parties from among the Available Bullion.
Number of Ounces:	As specified by the parties. For any type of Bullion, the meaning of "Ounce" will be as specified for that Bullion in the list of Available Bullion unless otherwise agreed by the parties.
Bullion Option Style:	As specified by the parties from among the Available Bullion Option Styles.
Bullion Option Type:	As specified by the parties from among the Available Bullion Option Types.
Bullion Option Seller:	As specified by the parties.
Bullion Option Buyer:	As specified by the parties.
Bullion Strike Price:	As specified by the parties as a number of units of the one of the Available Currencies.
Bullion Premium:	As specified by the parties as a number of units of the one of the Available Currencies.
Bullion Premium Payment Date:	As specified by the parties.
Bullion Premium Payment Date Business Days	Per the Available Currencies, plus such additional Business Days as the parties specify.
Bullion Premium Payment Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions or otherwise per the Commodity Definitions.
Bullion Business Day:	Shall have the meaning specified in the Commodity Definitions, save that the reference to "New York" therein shall be deemed to be a reference to the relevant financial center for the Applicable Currency in which the Bullion Strike Price is denominated.
Method of Averaging:	For Asian Options, as specified by the parties or otherwise per the Commodity Definitions.
Procedure for Exercise:	

Bullion Exercise Period:	For an American Style Bullion Option, the period of days and the times on such days specified by the parties. For any other Bullion Option Style, the times on the Expiration Date or Potential Exercise Date specified by the parties.
Bullion Potential Exercise Dates:	For a Bermuda Style Bullion Option, the days specified by the parties.
Bullion Expiration Date:	As specified by the parties.
Bullion Expiration Time:	For a European Style Bullion Option, as specified by the parties.
Bullion Settlement Date:	In accordance with Section 10.4(b)(xvii) of the Commodity Definitions, unless specified by the parties.
Seller's Notice Information:	As specified by the Seller.
Automatic Exercise:	Applicable, unless otherwise specified by the parties.
In-the-Moniness for Automatic Exercise:	In the case of a Bullion Option for which Automatic Exercise is, or is deemed to be, applicable, and to which Settlement by Delivery is applicable, one percent of the Bullion Strike Price (as specified in Section 10.4(c)(ii)(B)(x) of the Commodity Definitions) or such other amount as specified by the parties.
Price Source for Automatic Exercise:	In the case of a Bullion Option for which Automatic Exercise is, or is deemed to be, applicable, and to which Settlement by Delivery is applicable, the Seller's bid or offer price (as specified in Section 10.4(c)(ii)(B) of the Commodity Definitions) unless otherwise specified by the parties.
Written Confirmation:	As specified by the parties.
Settlement:	As specified by the parties from among the Available Settlement Types; *provided, however,* that Cash Settlement will only be available for Available Currencies for which it is specified as such.
Additional Provisions for Tax:	None, unless specified by the parties in accordance with Section 10.11 of the Commodity Definitions.
Market Disruption:	
Market Disruption Events:	Unless otherwise specified by the parties, per the Commodity Definitions.
Additional Market Disruption Events:	As specified by the parties.
Disruption Fallbacks:	Unless otherwise specified by the parties, per the Commodity Definitions.
Fallback Reference Price:	None, unless specified by the parties.
Maximum Days of Disruption:	Unless otherwise specified by the parties, per the Commodity Definitions.
Provisions Relating to Cash Settlement:	
Commodity Reference Price:	As specified by the parties from among the Available Commodity Reference Price.
Bullion Transaction Settlement Date:	As specified by the parties.
Provisions Relating to Settlement by Delivery:	
Delivery Location:	Per the Delivery Loco specified in the Available Bullion below.
Consequences of Bullion Settlement Disruption Events:	Cancellation and Payment unless the parties agree that Negotiation is applicable.
Miscellaneous:	
Discharge and Termination:	Section 10.4(c)(iv) of the Commodity Definitions will apply if specified by the parties, unless the Bullion Option Transaction is an Allocated Transaction.

Novation Netting:	For Bullion Options subject to Settlement by Delivery and is not an Allocated Transaction, as agreed by the parties on a "Type of Obligation" or "Matched Pair" basis.
Calculation Agent:	As agreed by the parties.

Bullion Option Available Currencies and Required Business Days

Three Letter Currency Code (ISDA/ISO)	Currency Name (ISDA)	Basic Business Day Locations For Currency (FpML Codes)	Available Settlement Type
AUD	Australian Dollar	AUSY	Physical Only
CHF	Swiss Franc	CHZU	Physical Only
EUR	Euro	EUTA	Cash or Physical
GBP	Sterling	GBLO	Cash or Physical
JPY	Japanese Yen	JATO	Physical Only
USD	United States Dollars	USNY	Cash or Physical

Bullion Options Available Bullion Business Day Conventions

ISDA Name
Following
Modified/Modified Following
Nearest
Preceding

Bullion Option Available Bullion Option Style

ISDA Name
American
European
Bermuda

Bullion Option Available Bullion Option Type

ISDA Name
Bullion Put Option
Bullion Call Option
Bermuda

Bullion Options Available Bullion

Metal	Ounce	Delivery Loco/Rules
Gold	Fine troy ounce	London/LBMA
Palladium	Troy ounce	Zurich/LPPM or London/LPPM
Platinum	Troy ounce	Zurich/LPPM or London/LPPM
Silver	Troy ounce	London/LBMA

The following Commodity Reference Prices are as defined in Sub-Annex A to the Commodity Definitions.

ISDA Definition
GOLD-A.M. FIX
GOLD-P.M. FIX
PALLADIUM-A.M. FIX

| PALLADIUM-P.M. FIX |
| PLATINUM-A.M. FIX |
| PLATINUM-P.M. FIX |
| SILVER-FIX |

For any Available Currency other than USD and any Bullion Option to which Cash Settlement is applicable, the Commodity Reference Price shall be per Sub-Annex A, save that the reference to U.S. Dollars shall be replaced by a reference to the relevant Available Currency.

CDS – ABX Indices (Broad Based) Contracts

Terms and Conditions

Summary:	This covers credit default swaps on broad-based ABX indices ("CDS – ABX Indices (Broad Based) Contracts").
Limitations on Available Selections and Default Settings:	The terms under which CDS – ABX Indices (Broad Based) Contracts may be traded are shown below or in the attached table(s) or the Relevant Annexes promulgated by the index sponsor and referenced below or in the attached table(s), as such Relevant Annexes may be amended from time to time by the Index Sponsor. **NO ABX INDEX WILL BE TRADED ON THE SEF ONCE IT HAS CEASED TO BE A BROAD BASED INDEX UNDER CFTC REGULATIONS.**
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards: (a) 2003 ISDA Credit Derivatives Definitions, as published by the International Swaps and Derivatives Association, Inc. (the "Credit Derivatives Definitions"), NOT including supplements thereto; and (b) the ABX Transactions Standard Terms Supplement, as published by CDS IndexCo LLC on July 19, 2006 (the "ABX Standard Terms").
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Credit
ISDA OTC Base Product:	Index
ISDA OTC Sub-Product:	ABX
ISDA OTC Transaction type:	ABX.HE
Further Limitations:	None
Terms:	
Index:	The ABX Index selected by the parties from among the Available ABX Indices. **NO ABX INDEX WILL BE TRADED ON THE SEF ONCE IT HAS CEASED TO BE A BROAD BASED INDEX UNDER CFTC REGULATIONS.**
Annex Date:	As specified for the applicable Index on the list of Available ABX Indices.
Trade Date:	As agreed by the parties.
Effective Date:	The Trade Date (unless otherwise specified by the parties).
Scheduled Termination Date:	The "Legal Final Maturity Date of the Index" specified in the Relevant Annex.
Floating Rate Payer:	As specified by the parties.
Fixed Rate Payer:	As specified by the parties.
Aggregate Floating Rate Payer Calculation Amount:	An amount is USD specified by the parties.
Fixed Rate:	A number of basis points equal to the "Applicable Coupon" as specified for the applicable Index on the Relevant Annex.
Initial Payment Payer:	As selected by the parties.

Initial Payment Amount:	As specified by the parties. Notwithstanding anything to the contrary contained in the ABX Standard Terms, the Initial Payment Amount shall be paid by the Initial Payment Payer on the date that is three Business Days following the Trade Date, unless otherwise specified by the parties.

Available ABX Indices for CDS - ABX Indices (Broad Based) Contracts

Index	Relevant Annex
ABX.HE.A.06-1	http://www.markit.com/assets/en/docs/products/data/indices/credit-index-annexes/ABX.HE.A.06-1.pdf
ABX.HE.AA.06-1	http://www.markit.com/assets/en/docs/products/data/indices/credit-index-annexes/ABX.HE.AA.06-1.pdf
ABX.HE.AAA.06-1	http://www.markit.com/assets/en/docs/products/data/indices/credit-index-annexes/ABX.HE.AAA.06-1.pdf
ABX.HE.AA.06-2	http://www.markit.com/assets/en/docs/products/data/indices/credit-index-annexes/ABX.HE.AA.06-2.pdf
ABX.HE.AAA.06-2	http://www.markit.com/assets/en/docs/products/data/indices/credit-index-annexes/ABX.HE.AAA.06-2.pdf
ABX.HE.AAA.07-1	http://www.markit.com/assets/en/docs/products/data/indices/credit-index-annexes/ABX.HE.AAA.07-1.pdf
ABX.HE.AAA.07-2	http://www.markit.com/assets/en/docs/products/data/indices/credit-index-annexes/ABX.HE.AAA.07-2.pdf
ABX.HE.PENAAA.06-2	http://www.markit.com/assets/en/docs/products/data/indices/credit-index-annexes/ABX.HE.PENAAA.06-2.pdf
ABX.HE.PENAAA.07-1	http://www.markit.com/assets/en/docs/products/data/indices/credit-index-annexes/ABX.HE.PENAAA.07-1.pdf
ABX.HE.PENAAA.07-2	http://www.markit.com/assets/en/docs/products/data/indices/credit-index-annexes/ABX.HE.PENAAA.07-2.pdf

NO ABX INDEX WILL BE TRADED ON THE SEF ONCE IT HAS CEASED TO BE A BROAD BASED INDEX UNDER CFTC REGULATIONS.

CDS Index Contract – Emerging Markets Swaps and Swaptions

Terms and Conditions

Summary:	This covers "CDS Index Contract – Emerging Markets Swaps and Swaptions" contracts – *i.e.*, an agreement to buy or sell protection on a broad-based basket of emerging markets sovereign entities.
Index:	CDX.EM: Series 12 through current, so long as such Index is not a narrow-based Index.
Currency:	USD
Quoting Convention and Minimum Increment:	As agreed by counterparties.
Minimum Size:	As agreed by counterparties.
Trading Conventions:	Buy = Buy Protection, the buyer of protection pays a premium to the seller in case of a credit event occurring. Credit events include Bankruptcy and Failure to Pay. Sell = Sell Protection, the seller of protection receives the premium payments from the protection buyer. The Seller owns the credit risk of the instrument. Investment Grade indices are traded on spread.
Swap Conventions:	Fixed coupon payments are calculated at a spread of 500 bps and exchanged on a quarterly basis.
Swap Tenor:	As agreed by the parties, subject to Applicable Law.
Effective Date:	The date on which parties begin calculating accrued obligations such as fixed payments. Also known as the start date of the swap.
Maturity Date:	The final date on which the obligations no longer accrue and the final payment occurs.
Trade Types:	The following swap types may be executed on tpSEF Inc.: • Outrights • Roll Trades • Curve Trades
Settlement:	Contingent payment - Payments related to credit event settlement will be determined pursuant to the 2009 ISDA Credit Derivatives Determination Committees and Auction Settlement Supplement (*i.e.*, the Big Bang and Little Bang Protocols). Fixed Quarterly cash payments - reflected in basis points and paid by the protection buyer to the protection seller. Upfront payment - The upfront payment is a portion of the payments, expressed in percentage points of the notional, which is present valued and paid immediately to the seller.
Swaptions on the Above:	
Swaptions:	The SEF is also listing Physically-Settled Swaptions on the Index on the terms described herein.
Swaption Option Style:	European; the Swaptions may be exercised only on expiration.
Swaption Tenor:	The tenor of the Swaptions will be selected by the parties and will be no shorter than three months and no longer than three months less than the Swap Tenor.

Settlement:	The Swaption will be Physically Settled and, if exercised, will result in the parties entering into a swap on the Index on the terms described herein.
ISDA Definitions (2003 v. 2014 Credit Derivatives Definitions):	
2003 Definitions:	ISDA has published 2014 Credit Derivatives Definitions, which alter the treatment accorded certain events, particularly as relates to sovereigns and financials and certain "orphan" CDS (Reference Entities with no deliverable obligations).
Index Sponsor:	Markit, which sponsors the Index, has published information on treatment of both legacy and future indices. The parties should consult Markit's documentation to determine the exact treatment. It is the SEF's understanding that, in general, all CDS index trades will convert to the 2014 Definitions, with individual components being excluded if they would be impacted by the differences between the two.
Cleared Transactions:	Transactions intended to be cleared will use the Definitions required by the relevant DCO selected by the parties. The parties should consult the relevant DCO's documentation to determine the exact treatment. It is the SEFs understanding that the DCOs will be converting all trades to the 2014 definitions, with individual component excluded as describe above.
Choice of Definitions:	The parties can elect which Definitions to use as part of their Confirmation process. However, this may limit clearability and result in creation of a bespoke Index transaction.

CDS Index Contract – European Crossover 5Y Swaps and Swaptions

Terms and Conditions

Summary:	This covers "CDS Index Contract – European Crossover 5Y Swaps and Swaptions". The European Crossover index comprises 50 equally weighted credit default swaps on the most liquid sub-investment grade European corporate entities.
Index:	ITRAXX.EUROPE CROSSOVER: Series 10 to current.
Currency:	EUR
Quoting Convention and Minimum Increment:	As agreed by counterparties.
Minimum Size:	As agreed by counterparties.
Trading Conventions:	Buy = Buy Protection, the buyer of protection pays a premium to the seller in case of a credit event occurring. Sell = Sell Protection, the seller of protection receives the premium payments from the protection buyer. The Seller owns the credit risk of the instrument.
Swap Conventions:	European crossover indices are traded on spread. Fixed coupon payments are calculated at a spread of 500 bps and exchanged on a quarterly basis.
Swap Tenor:	5Y
Effective Date:	The date on which parties begin calculating accrued obligations such as fixed payments. Also known as the start date of the swap.
Maturity Date:	The final date on which the obligations no longer accrue and the final payment occurs.
Trade Types:	The following swap types may be executed on the tpSEF Inc.: - Outrights - Roll Trades - Curve Trades
Settlement:	Contingent payment - Payments related to credit event settlement will be determined pursuant to the 2009 ISDA Credit Derivatives Determination Committees and Auction Settlement Supplement, (*i.e.*, the Big Bang Protocol). Fixed Quarterly cash payments - reflected in basis points and paid by the protection buyer to the protection seller. Upfront fee payment - The upfront fee is a portion of the payments, expressed in percentage points of the notional, which is present valued and paid immediately to the seller.
Swaptions on the Above:	
Swaptions:	The SEF is also listing Physically-Settled Swaptions on the Index on the terms described herein.
Swaption Option Style:	European; the Swaptions may be exercised only on expiration.
Swaption Tenor:	The tenor of the Swaptions will be selected by the parties and will be no shorter than three months and no longer than three months less than the Swap Tenor.

Settlement:	The Swaption will be Physically Settled and, if exercised, will result in the parties entering into a swap on the Index on the terms described herein.
ISDA Definitions (2003 v. 2014 Credit Derivatives Definitions):	
2003 Definitions:	ISDA has published 2014 Credit Derivatives Definitions, which alter the treatment accorded certain events, particularly as relates to sovereigns and financials and certain "orphan" CDS (Reference Entities with no deliverable obligations).
Index Sponsor:	Markit, which sponsors the Index, has published information on treatment of both legacy and future indices. The parties should consult Markit's documentation to determine the exact treatment. It is the SEF's understanding that, in general, all CDS index trades will convert to the 2014 Definitions, with individual components being excluded if they would be impacted by the differences between the two.
Cleared Transactions:	Transactions intended to be cleared will use the Definitions required by the relevant DCO selected by the parties. The parties should consult the relevant DCO's documentation to determine the exact treatment. It is the SEFs understanding that the DCOs will be converting all trades to the 2014 definitions, with individual component excluded as describe above.
Choice of Definitions:	The parties can elect which Definitions to use as part of their Confirmation process. However, this may limit clearability and result in creation of a bespoke Index transaction.

CDS Index Contract – European HiVol 5Y Swaps and Swaptions

Terms and Conditions

Summary:	This covers "CDS Index Contract – European HiVol 5Y Swaps and Swaptions" – *i.e.*, an agreement to buy or sell protection on a basket comprised of 30 equally weighted credit default swaps on the widest spread non-financial European corporate entities.
Index:	ITRAXX.EUROPE HIVOL: Series 10 to current.
Currency:	EUR
Quoting Convention and Minimum Increment:	As agreed by counterparties.
Minimum Size:	As agreed by counterparties.
Trading Conventions:	Buy = Buy Protection, the buyer of protection pays a premium to the seller in case of a credit event occurring. Sell = Sell Protection, the seller of protection receives the premium payments from the protection buyer. The Seller owns the credit risk of the instrument.
Swap Conventions:	European crossover indices are traded on spread. Fixed coupon payments are calculated at a spread of 100 bps and exchanged on a quarterly basis.
Swap Tenor:	5Y
Effective Date:	The date on which parties begin calculating accrued obligations such as fixed payments. Also known as the start date of the swap.
Maturity Date:	The final date on which the obligations no longer accrue and the final payment occurs.
Trade Types:	The following swap types may be executed on the tpSEF Inc.: • Outrights • Roll Trades • Curve Trades
Settlement:	Contingent payment - Payments related to credit event settlement will be determined pursuant to the 2009 ISDA Credit Derivatives Determination Committees and Auction Settlement Supplement, (*i.e.*, the Big Bang Protocol). Fixed Quarterly cash payments - reflected in basis points and paid by the protection buyer to the protection seller. Upfront fee payment - The upfront fee is a portion of the payments, expressed in percentage points of the notional, which is present valued and paid immediately to the seller.
Swaptions on the Above:	
Swaptions:	The SEF is also listing Physically-Settled Swaptions on the Index on the terms described herein.
Swaption Option Style:	European; the Swaptions may be exercised only on expiration.
Swaption Tenor:	The tenor of the Swaptions will be selected by the parties and will be no shorter than three months and no longer than three months less than the Swap Tenor.

Settlement:	The Swaption will be Physically Settled and, if exercised, will result in the parties entering into a swap on the Index on the terms described herein.
ISDA Definitions (2003 v. 2014 Credit Derivatives Definitions):	
2003 Definitions:	ISDA has published 2014 Credit Derivatives Definitions, which alter the treatment accorded certain events, particularly as relates to sovereigns and financials and certain "orphan" CDS (Reference Entities with no deliverable obligations).
Index Sponsor:	Markit, which sponsors the Index, has published information on treatment of both legacy and future indices. The parties should consult Markit's documentation to determine the exact treatment. It is the SEF's understanding that, in general, all CDS index trades will convert to the 2014 Definitions, with individual components being excluded if they would be impacted by the differences between the two.
Cleared Transactions:	Transactions intended to be cleared will use the Definitions required by the relevant DCO selected by the parties. The parties should consult the relevant DCO's documentation to determine the exact treatment. It is the SEFs understanding that the DCOs will be converting all trades to the 2014 definitions, with individual component excluded as describe above.
Choice of Definitions:	The parties can elect which Definitions to use as part of their Confirmation process. However, this may limit clearability and result in creation of a bespoke Index transaction.

CDS Index Contract – European IG 5Y Swaps and Swaptions

Terms and Conditions

Summary:	This covers "CDS Index Contract – European IG 5Y Swaps and Swaptions" – *i.e.*, an agreement to buy or sell protection on a basket of liquid European based entities with an investment grade credit rating.
Index:	ITRAXX.EUROPE: Series 10 to current.
Currency:	EUR
Quoting Convention and Minimum Increment:	As agreed by counterparties.
Minimum Size:	As agreed by counterparties.
Trading Conventions:	Buy = Buy Protection, the buyer of protection pays a premium to the seller in case of a credit event occurring. Sell = Sell Protection, the seller of protection receives the premium payments from the protection buyer. The Seller owns the credit risk of the instrument.
Swap Conventions:	European IG indices are traded on spread. Fixed coupon payments are calculated at a spread of 100 bps and exchanged on a quarterly basis.
Swap Tenor:	5Y
Effective Date:	The date on which parties begin calculating accrued obligations such as fixed payments. Also known as the start date of the swap.
Maturity Date:	The final date on which the obligations no longer accrue and the final payment occurs.
Trade Types:	The following swap types may be executed on the tpSEF Inc.: • Outrights • Roll Trades • Curve Trades
Settlement:	Contingent payment - Payments related to credit event settlement will be determined pursuant to the 2009 ISDA Credit Derivatives Determination Committees and Auction Settlement Supplement, (*i.e.*, the Big Bang Protocol). Fixed Quarterly cash payments - reflected in basis points and paid by the protection buyer to the protection seller. Upfront fee payment - The upfront fee is a portion of the payments, expressed in percentage points of the notional, which is present valued and paid immediately to the seller.
Swaptions on the Above:	
Swaptions:	The SEF is also listing Physically-Settled Swaptions on the Index on the terms described herein.
Swaption Option Style:	European; the Swaptions may be exercised only on expiration.
Swaption Tenor:	The tenor of the Swaptions will be selected by the parties and will be no shorter than three months and no longer than three months less than the Swap Tenor.
Settlement:	The Swaption will be Physically Settled and, if exercised, will result in the parties entering into a swap on the Index on the terms described herein.

ISDA Definitions (2003 v. 2014 Credit Derivatives Definitions):	
2003 Definitions:	ISDA has published 2014 Credit Derivatives Definitions, which alter the treatment accorded certain events, particularly as relates to sovereigns and financials and certain "orphan" CDS (Reference Entities with no deliverable obligations).
Index Sponsor:	Markit, which sponsors the Index, has published information on treatment of both legacy and future indices. The parties should consult Markit's documentation to determine the exact treatment. It is the SEF's understanding that, in general, all CDS index trades will convert to the 2014 Definitions, with individual components being excluded if they would be impacted by the differences between the two.
Cleared Transactions:	Transactions intended to be cleared will use the Definitions required by the relevant DCO selected by the parties. The parties should consult the relevant DCO's documentation to determine the exact treatment. It is the SEFs understanding that the DCOs will be converting all trades to the 2014 definitions, with individual component excluded as describe above.
Choice of Definitions:	The parties can elect which Definitions to use as part of their Confirmation process. However, this may limit clearability and result in creation of a bespoke Index transaction.

CDS Index Contract – European IG 10Y Swaps and Swaptions

Terms and Conditions

Summary:	This covers "CDS Index Contract – European IG 10Y Swaps and Swaptions" – *i.e.*, an agreement to buy or sell protection on a basket of liquid European based entities with an investment grade credit rating.
Index:	ITRAXX.EUROPE: Series 7 to current.
Currency:	EUR
Quoting Convention and Minimum Increment:	As agreed by counterparties.
Minimum Size:	As agreed by counterparties.
Trading Conventions:	Buy = Buy Protection, the buyer of protection pays a premium to the seller in case of a credit event occurring. Sell = Sell Protection, the seller of protection receives the premium payments from the protection buyer. The Seller owns the credit risk of the instrument.
Swap Conventions:	European IG indices are traded on spread. Fixed coupon payments are calculated at a spread of 100 bps and exchanged on a quarterly basis.
Swap Tenor:	10Y
Effective Date:	The date on which parties begin calculating accrued obligations such as fixed payments. Also known as the start date of the swap.
Maturity Date:	The final date on which the obligations no longer accrue and the final payment occurs.
Trade Types:	The following swap types may be executed on the tpSEF Inc.: - Outrights - Roll Trades - Curve Trades
Settlement:	Contingent payment - Payments related to credit event settlement will be determined pursuant to the 2009 ISDA Credit Derivatives Determination Committees and Auction Settlement Supplement, (*i.e.*, the Big Bang Protocol). Fixed Quarterly cash payments - reflected in basis points and paid by the protection buyer to the protection seller. Upfront fee payment - The upfront fee is a portion of the payments, expressed in percentage points of the notional, which is present valued and paid immediately to the seller.
Swaptions on the Above:	
Swaptions:	The SEF is also listing Physically-Settled Swaptions on the Index on the terms described herein.
Swaption Option Style:	European; the Swaptions may be exercised only on expiration.
Swaption Tenor:	The tenor of the Swaptions will be selected by the parties and will be no shorter than three months and no longer than three months less than the Swap Tenor.

Settlement:	The Swaption will be Physically Settled and, if exercised, will result in the parties entering into a swap on the Index on the terms described herein.
ISDA Definitions (2003 v. 2014 Credit Derivatives Definitions):	
2003 Definitions:	ISDA has published 2014 Credit Derivatives Definitions, which alter the treatment accorded certain events, particularly as relates to sovereigns and financials and certain "orphan" CDS (Reference Entities with no deliverable obligations).
Index Sponsor:	Markit, which sponsors the Index, has published information on treatment of both legacy and future indices. The parties should consult Markit's documentation to determine the exact treatment. It is the SEF's understanding that, in general, all CDS index trades will convert to the 2014 Definitions, with individual components being excluded if they would be impacted by the differences between the two.
Cleared Transactions:	Transactions intended to be cleared will use the Definitions required by the relevant DCO selected by the parties. The parties should consult the relevant DCO's documentation to determine the exact treatment. It is the SEFs understanding that the DCOs will be converting all trades to the 2014 definitions, with individual component excluded as describe above.
Choice of Definitions:	The parties can elect which Definitions to use as part of their Confirmation process. However, this may limit clearability and result in creation of a bespoke Index transaction.

CDS Index Contract – North America Investment Grade and High Yield Swaps and Swaptions

Terms and Conditions

Contract Overview:	An agreement to buy or sell protection on a basket of liquid North America based entities with a high yield credit rating (CDX.NA.HY, CDX.NA.HY.B and CDX.NA.HY.BB) or an investment grade credit rating (CDX.NA.IG).
Index:	CDX.NA.HY: Series 8 to current. CDX.NA.HY.B: Series 8 to current. CDX.NA.HY.BB: Series 8 to current. CDX.NA.IG: Series 8 to current.
Currency:	USD
Quoting Convention and Minimum Increment:	As agreed by counterparties.
Minimum Size:	As agreed by counterparties.
Trading Conventions:	Buy = Buy Protection, the buyer of protection pays a premium to the seller in case of a credit event occurring. Credit events include Bankruptcy, Failure to Pay and Restructuring. Sell = Sell Protection, the seller of protection receives the premium payments from the protection buyer. The Seller owns the credit risk of the instrument. High Yield indices such as the CDX.NA.HY are traded on price. Investment Grade indices such as the CDX.NA.IG are traded on spread.
Swap Conventions:	For CDX.NA.HY, CDX.NA.HY.B and CDX.NA.HY.BB, fixed coupon payments are calculated at a spread of 500 bps and exchanged on a quarterly basis. For CDX.NA.IG, fixed coupon payments are calculated at a spread of 100 bps and exchanged on a quarterly basis.
Swap Tenor:	3Y, 5Y, 7Y and 10Y or as otherwise agreed by the parties.
Tranching:	Transactions may have only one tranche, where all losses are allocated to the protection seller, starting with the first dollar of loss and ending only when the entire notional of the transaction has been exhausted or the Transaction itself expires. Transactions may also be tranched in a way in which losses are allocated to the protection seller only after a certain amount of losses have occurred on the Index (the "attachment point") and cease being allocated to the protection seller after a certain additional amount of

| | losses have occurred on the Index (the "detachment point"). |
| | |

<table>

In the case of tranched transactions in the CDX.NA.HY, CDX.NA.HY.B or CDX.NA.HY.BB, the tranches include:

	Attachment Point	Detachment Point
	0	10%
	0	15%
	10%	15%
	15%	25%
	25%	35%
	35%	100%

In the case of tranched transactions in the CDX.NA.IG, the tranches include:

	Attachment Point	Detachment Point
	0	3%
	3%	7%
	7%	10%
	7%	15%
	10%	15%
	15%	30%
	15%	100%

</table>

	In addition to the customary tranches enumerated above, the parties may agree to custom attachment and detachment points.
Effective Date:	The date on which parties begin calculating accrued obligations such as fixed payments. Also known as the start date of the swap.
Maturity Date:	The final date on which the obligations no longer accrue and the final payment occurs.
Trade Types:	The following swap types may be executed on the SEF: • Outrights • Roll Trades • Curve Trades
Settlement:	Contingent payment - Payments related to credit event settlement will be determined pursuant to the relevant ISDA Definitions (see below). Fixed Quarterly cash payments - reflected in basis points and paid by the protection buyer to the protection seller.

	Upfront fee payment - The upfront fee is a portion of the payments, expressed in percentage points of the notional, which is present valued and paid immediately to the seller.
Swaptions on the Above	
Swaptions:	The SEF is also listing Physically-Settled Swaptions on each of the CDX.NA.HY, CDX.NA.HY.B, CDX.NA.HY.BB and CDX.NA.IG on the terms described herein.
Swaption Option Style:	European; the Swaptions may be exercised only on expiration.
Swaption Tenor:	The tenor of the Swaptions will be selected by the parties and will be no shorter than three months and no longer than three months less than the Swap Tenor.
Settlement:	The Swaption will be Physically Settled and, if exercised, will result in the parties entering into a swap on the Index on the terms described herein.
Tranching:	Swaptions may be written on tranched or untranched transactions.
ISDA Definitions (2003 v. 2014 Credit Derivatives Definitions)	
2014/2003 Definitions:	ISDA has published 2014 Credit Derivatives Definitions, which alter the treatment accorded certain events, particularly as relates to sovereigns and financials and certain "orphan" CDS (Reference Entities with no deliverable obligations).
Index Sponsor:	IHS Markit Ltd, which sponsors the Index, has published information on treatment of both legacy and future indices.
	The parties should consult IHS Markit Ltd's documentation to determine the exact treatment. It is the SEF's understanding that, in general, all CDS index trades will convert to the 2014 Definitions, with individual components being excluded if they would be impacted by the differences between the two.
Cleared Transactions:	Transactions intended to be cleared will use the Definitions required by the relevant DCO selected by the parties.
	The parties should consult the relevant DCO's documentation to determine the exact treatment. It is the SEFs understanding that the DCOs will be converting all trades to the 2014 definitions, with individual component excluded as describe above.
Choice of Definitions:	The parties can elect which Definitions to use as part of their Confirmation process. However, this may limit clearability and result in creation of a bespoke Index transaction.

CDS Index Contracts – CMBX

Terms and Conditions

Summary:	This covers uncleared credit default swaps on IHS Markit Ltd's "CMBX Indices" ("CDS Index Contracts – CMBX"). The terms under which CDS Index Contracts – CMBX may be traded are shown below.
Contract Overview:	An agreement to buy or sell protection on one of the IHS Markit Ltd CMBX Indices listed under the heading "Index" immediately below. Each such index is composed of twenty-five (25) equally-weighted reference obligations that are tranches of commercial mortgage-backed securities offerings that meet the relevant eligibility criteria published by IHS Markit Ltd from time to time.
Index:	CMBX.NA.AAA: Series 6 to current. CMBX.NA.AS: Series 6 to current. CMBX.NA.AA: Series 6 to current. CMBX.NA.A: Series 6 to current. CMBX.NA.BBB-: Series 6 to current. CMBX.NA.BB: Series 6 to current.
Currency:	USD
Quoting Convention and Minimum Increment:	As agreed by counterparties.
Minimum Size:	As agreed by counterparties.
Trading Conventions:	Buy = Buy Protection, the buyer of protection pays a premium to the seller and receives a payment from the seller of protection in the case of a credit event occurring. Sell = Sell Protection, the seller of protection receives the premium payments from the protection buyer and makes a payment to the buyer of protection in the case of a credit event occurring. The Seller owns the credit risk of the instrument. The indices are traded on spread.
Swap Conventions:	Fixed coupon payments are calculated at the applicable spread specified below: • CMBX.NA.AAA: 50 bps • CMBX.NA.AS: 100 bps • CMBX.NA.AA: 150 bps • CMBX.NA.A: 200 bps • CMBX.NA.BBB-: 300 bps • CMBX.NA.BB: 500 bps Fixed coupon payments are exchanged on a monthly basis.

Swap Tenor:	As agreed by counterparties, subject to applicable law.
Effective Date:	The date (to be agreed by the counterparties) on which parties begin calculating accrued obligations such as fixed payments. Also known as the start date of the swap.
Maturity Date:	The final date (to be agreed by the counterparties) on which the obligations no longer accrue and the final payment occurs.
Trade Types:	The following swap types may be executed on tpSEF Inc.: • Outrights • Roll Trades
Settlement:	Contingent Payment: Payments related to credit event settlement will be determined pursuant to the 2014 ISDA Credit Derivatives Definitions as published by the International Swaps and Derivatives Association, Inc. Such payments are paid by the protection seller to the protection buyer. Fixed Monthly Cash Payments: Reflected in basis points and paid by the protection buyer to the protection seller. Upfront Fee Payment: The upfront fee is a portion of the payments, expressed in percentage points of the notional, which is present valued and paid at the inception of the Contract by the protection buyer to the protection seller.

CDS Index Contracts – iTraxx Australia

Terms and Conditions

Summary:	This covers uncleared credit default swaps on IHS Markit Ltd's "iTraxx® Australia Index" ("CDS Index Contracts – iTraxx Australia"). The terms under which CDS Index Contracts – iTraxx Australia may be traded are shown below.
Contract Overview:	An agreement to buy or sell protection on an index composed of twenty five (25) liquid Australian entities with investment grade credit ratings that trade in the CDS market or have significant domestic bond issuance as published by IHS Markit Ltd. from time to time.
Index:	iTraxx® Australia Index: Series 30 to current.
Currency:	USD
Quoting Convention and Minimum Increment:	As agreed by counterparties.
Minimum Size:	As agreed by counterparties.
Trading Conventions:	Buy = Buy Protection, the buyer of protection pays a premium to the seller in case of a credit event occurring.
	Sell = Sell Protection, the seller of protection receives the premium payments from the protection buyer. The Seller owns the credit risk of the instrument.
	The indices are traded on spread.
Swap Conventions:	Fixed coupon payments are calculated at a spread of 100 bps and exchanged on a quarterly basis.
Swap Tenor:	As agreed by counterparties, subject to Applicable Law.
Effective Date:	The date (to be agreed by the counterparties) on which parties begin calculating accrued obligations such as fixed payments. Also known as the start date of the swap.
Maturity Date:	The final date (to be agreed by the counterparties) on which the obligations no longer accrue and the final payment occurs.
Trade Types:	The following swap types may be executed on tpSEF Inc.:
	• Outrights
	• Roll Trades
	• Curve Trades
Settlement:	Contingent Payment: Payments related to credit event settlement will be determined pursuant to the 2014 ISDA Credit Derivatives Definitions as published by the International Swaps and Derivatives Association, Inc.
	Fixed Quarterly Cash Payments: Reflected in basis points and paid by the protection buyer to the protection seller.

	<u>Upfront Fee Payment</u>: The upfront fee is a portion of the payments, expressed in percentage points of the notional, which is present valued and paid at the inception of the Contract by the protection buyer to the protection seller.

CDS Index Contracts – iTraxx Japan

Terms and Conditions

Summary:	This covers uncleared credit default swaps on IHS Markit Ltd's "Markit iTraxx® Japan Index" ("CDS Index Contracts – iTraxx Japan"). The terms under which CDS Index Contracts – iTraxx Japan may be traded are shown below.
Contract Overview:	An agreement to buy or sell protection on an index composed of forty (40) Japanese entities with investment grade credit ratings that trade in the CDS market as published by IHS Markit Ltd. from time to time.
Index:	Markit iTraxx® Japan Index: Series 30 to current.
Currency:	JPY
Quoting Convention and Minimum Increment:	As agreed by counterparties.
Minimum Size:	As agreed by counterparties.
Trading Conventions:	Buy = Buy Protection, the buyer of protection pays a premium to the seller in case of a credit event occurring.
	Sell = Sell Protection, the seller of protection receives the premium payments from the protection buyer. The Seller owns the credit risk of the instrument.
	The indices are traded on spread.
Swap Conventions:	Fixed coupon payments are calculated at a spread of 100 bps and exchanged on a quarterly basis.
Swap Tenor:	As agreed by counterparties, subject to Applicable Law.
Effective Date:	The date (to be agreed by the counterparties) on which parties begin calculating accrued obligations such as fixed payments. Also known as the start date of the swap.
Maturity Date:	The final date (to be agreed by the counterparties) on which the obligations no longer accrue and the final payment occurs.
Trade Types:	The following swap types may be executed on tpSEF Inc.: • Outrights • Roll Trades • Curve Trades
Settlement:	Contingent Payment: Payments related to credit event settlement will be determined pursuant to the 2014 ISDA Credit Derivatives Definitions as published by the International Swaps and Derivatives Association, Inc.
	Fixed Quarterly Cash Payments: Reflected in basis points and paid by the protection buyer to the protection seller.

	<u>Upfront Fee Payment</u>: The upfront fee is a portion of the payments, expressed in percentage points of the notional, which is present valued and paid at the inception of the Contract by the protection buyer to the protection seller.

CDS Index Contracts – ITRXAEJ.IG (iTraxx® Asia ex-Japan Investment Grade)

Terms and Conditions

Summary:	This covers "CDS Index Contracts – ITRXAEJ.IG (iTraxx® Asia ex-Japan Investment Grade)" – *i.e.*, an agreement to buy or sell protection on a broad-based basket of investment grade Asian corporate and sovereign/agency issuers (excluding Japanese issuers).
Index:	ITRXAEJ.IG (iTraxx® Asia ex-Japan Investment Grade): Series 14 through current, so long as such Index is not a narrow-based Index.
Currency:	USD
Quoting Convention and Minimum Increment:	As agreed by counterparties.
Minimum Size:	As agreed by counterparties.
Trading Conventions:	Buy = Buy Protection, the buyer of protection pays a premium to the seller in case of a credit event occurring. Credit events include Bankruptcy and Failure to Pay. Sell = Sell Protection, the seller of protection receives the premium payments from the protection buyer. The Seller owns the credit risk of the instrument. Investment Grade indices are traded on spread.
Swap Conventions:	Fixed coupon payments are calculated at a spread of 100 bps and exchanged on a quarterly basis.
Swap Tenor:	As agreed by the parties, subject to Applicable Law.
Effective Date:	The date on which parties begin calculating accrued obligations such as fixed payments. Also known as the start date of the swap.
Maturity Date:	The final date on which the obligations no longer accrue and the final payment occurs.
Trade Types:	The following swap types may be executed on tpSEF Inc.: • Outrights • Roll Trades • Curve Trades
Settlement:	Contingent payment - Payments related to credit event settlement will be determined pursuant to the 2003 ISDA Credit Derivatives Definitions, as modified by the 2009 ISDA Credit Derivatives Determination Committees and Auction Settlement Supplement (*i.e.*, the Big Bang and Little Bang Protocols) and the ISDA 2014 Credit Derivatives Protocol (for Series 21 and prior) and the ISDA 2014 Definitions (for Series 22 and later). Fixed Quarterly cash payments - reflected in basis points and paid by the protection buyer to the protection seller. Upfront payment - The upfront payment is a portion of the payments, expressed in percentage points of the notional, which is present valued and paid immediately to the seller.

CDS Index Contracts – MCDX Index

Terms and Conditions

Summary:	This covers uncleared credit default swaps on IHS Markit Ltd's MCDX Index ("CDS Index Contracts – MCDX Index"). The terms under which CDS Index Contracts – MCDX Index may be traded are shown below.
Contract Overview:	Until October 2018, an agreement to buy or sell protection on a broad-based index composed of fifty (50) municipal credits. Beginning with MCDX.NA Series 31 in October 2018, an agreement to buy or sell protection on a broad-based index composed of twenty (20) municipal credits.
Index:	MCDX: all series
Currency:	USD
Quoting Convention and Minimum Increment:	As agreed by counterparties.
Minimum Size:	As agreed by counterparties.
Trading Conventions:	Buy = Buy Protection, the buyer of protection pays a premium to the seller in case of a credit event occurring. Credit events include "Bankruptcy" and "Failure to Pay." Sell = Sell Protection, the seller of protection receives the premium payments from the protection buyer. The Seller owns the credit risk of the instrument. MCDX indices are traded on spread.
Swap Conventions:	Fixed coupon payments are calculated at a spread of 100 bps coupon and exchanged on a quarterly basis at 75% recovery.
Swap Tenor:	3 years, 5 years, 10 years
Effective Date:	The date (to be agreed by the counterparties) on which parties begin calculating accrued obligations such as fixed payments. Also known as the start date of the swap.
Maturity Date:	The final date (to be agreed by the counterparties) on which the obligations no longer accrue and the final payment occurs.
Trade Types:	The following swap types may be executed on tpSEF Inc.: • Outrights • Roll Trades • Curve Trades

Settlement:	Contingent Payment: Payments related to credit event settlement will be determined pursuant to the 2003 ISDA Credit Derivatives Definitions, as modified by the 2009 ISDA Credit Derivatives Determinations Committees and Auction Settlement Supplement thereto.
	Fixed Quarterly Cash Payments: Reflected in basis points and paid by the protection buyer to the protection seller.
	Upfront Fee Payment: The upfront fee is a portion of the payments, expressed in percentage points of the notional, which is present valued and paid immediately to the seller.

Commodity Index Swaps

Terms and Conditions

Summary:	This covers commodity index swaps (each, a "Commodity Index Swap").
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards: 2005 ISDA Commodity Derivatives Definitions ("Commodity Definitions")
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Commodity
ISDA OTC Base Product:	Index
ISDA OTC Transaction type:	Swap
ISDA OTC Settlement type:	Cash
Terms:	
Trade Date:	The date on which the contract is entered into.
Effective Date:	As specified by the parties.
Termination Date:	As specified by the parties.
Commodity:	The index specified by the parties from among the indices listed in the table below titled "Commodity Index Swap Available Indices."
Total Notional Quantity:	The sum of the Notional Quantities per Calculation Period.
Notional Quantity per Calculation Period:	As specified by the parties on a per-Calculation-Period Basis.
Calculation Periods:	As specified by the parties.
Payment Dates:	In relation to each Calculation Period, as specified by the parties.
Business Day Convention:	As specified by the parties.
Fixed Amount:	
Fixed Price Payer:	As specified by the parties.
Fixed Price or Fixed Amount:	As specified by the parties, expressed as a rate or overall.
Floating Amount:	
Floating Price Payer:	As specified by the parties.
Floating Price:	In relation to each Calculation Period, the level of the specified Available Commodity Index at the end of the such Calculation Period less the level of the specified Available Commodity Index at the start of the such Calculation Period, the result of which is divided by the level of the specified Available Commodity Index at the start of the such Calculation Period.
Market Disruption:	
Market Disruption Events:	Unless otherwise specified by the parties, per the Commodity Definitions.
Additional Market Disruption Events:	As specified by the parties.
Consequences of Market Disruption Events:	Unless otherwise specified by the parties, per the Commodity Definitions.
Disruption Fallbacks:	Unless otherwise specified by the parties, per the Commodity Definitions.
Fallback Reference Price:	None, unless specified by the parties.
Maximum Days of Disruption:	Unless otherwise specified by the parties, per the Commodity Definitions.

Minimum and Incremental Price:	The minimum price is $10,000,000 and the minimum incremental price is $1,000,000.
Calculation Agent:	As agreed by the parties.

Commodity Index Swap Available Commodity Indices

Abbr	Name
BCOM	BCOM ER
BCOMF1	BCOM F1 ER
BCOMF2	BCOM F2 ER
BCOMF3	BCOM F3 ER
BCOMF4	BCOM F4 ER
BCOMF5	BCOM F5 ER
BCOMF6	BCOM F6 ER
BCOMAG	BCOM Agriculture ER
BCOMEN	BCOM Energy ER
BCOMGR	BCOM Grains ER
BCOMIN	BCOM Industrial Metals ER
BCOMLI	BCOM Livestock ER
BCOMPE	BCOM Petroleum ER
BCOMPR	BCOM Precious Metals ER
BCOMSO	BCOM Softs ER
BCOMXAG	BCOM ex-Agriculture ER
BCOMXAL	BCOM ex-Agriculture and Livestock ER
BCOMXE	BCOM ex-Energy ER
BCOMXGR	BCOM ex-Grains ER
BCOMXIM	BCOM ex-Industrial Metals ER
BCOMXLI	BCOM ex-Livestock ER
BCOMXPE	BCOM ex-Petroleum ER
BCOMXPM	BCOM ex-Precious Metals ER
BCOMXSO	BCOM ex-Softs ER
BCOMAL	BCOM Aluminum ER
BCOMCO	BCOM Brent Crude ER
BCOMCC	BCOM Cocoa ER
BCOMKC	BCOM Coffee ER
BCOMHG	BCOM Copper ER
BCOMCN	BCOM Corn ER
BCOMCT	BCOM Cotton ER
BCOMFC	BCOM Feeder Cattle ER
BCOMGO	BCOM Gas Oil ER
BCOMGC	BCOM Gold ER
BCOMHO	BCOM Heating Oil ER
BCOMPB	BCOM Lead ER
BCOMLH	BCOM Lean Hogs ER
BCOMLC	BCOM Live Cattle ER

Abbr	Name
BCOMNG	BCOM Natural Gas ER
BCOMNI	BCOM Nickel ER
BCOMOJ	BCOM Orange Juice ER
BCOMPA	BCOM Palladium ER
BCOMPL	BCOM Platinum ER
BCOMSI	BCOM Silver ER
BCOMSM	BCOM Soybean Meal ER
BCOMSM1	Bloomberg Soybean Meal Subindex 1 Month Forward
BCOMBO	BCOM Soybean Oil ER
BCOMSY	BCOM Soybeans ER
BCOMSB	BCOM Sugar ER
BCOMSN	BCOM Tin ER
BCOMRB	BCOM Unleaded Gas ER
BCOMWH	BCOM Wheat ER
BCOMKW	BCOM Kansas Wheat ER
BCOMCL	BCOM WTI Crude Oil ER
BCOMZS	BCOM Zinc ER
BCOMAU	BCOM AUD ER
BCOMEU	BCOM EUR ER
BCOMGB	BCOM GBP ER
BCOMCH	BCOM CHF ER
BCOMJY	BCOM JPY ER
BCOMALC	BCOM Aluminum Capped ER
BCOMKCC	BCOM Coffee Capped ER
BCOMHGC	BCOM Copper Capped ER
BCOMCLC	BCOM WTI Crude Oil Capped ER
BCOMCNC	BCOM Corn Capped ER
BCOMLCC	BCOM Cattle Capped ER
BCOMCTC	BCOM Cotton Capped ER
BCOMGCC	BCOM Gold Capped ER
BCOMLHC	BCOM Lean Hogs Capped ER
BCOMHOC	BCOM Heating Oil Capped ER
BCOMKWC	BCOM Kansas Wheat Capped ER
BCOMCOC	BCOM Brent Crude Capped ER
BCOMNGC	BCOM Natural Gas Capped ER
BCOMNIC	BCOM Nickel Capped ER
BCOMSYC	BCOM Soybeans Capped ER
BCOMBOC	BCOM Soybean Oil Capped ER
BCOMSIC	BCOM Silver Capped ER
BCOMSBC	BCOM Sugar Capped ER
BCOMSMC	BCOM Soybean Meal Capped ER
BCOMRBC	BCOM Unleaded Gas Capped ER

Abbr	Name
BCOMWHC	BCOM Wheat Capped ER
BCOMZSC	BCOM Zinc Capped ER
BCOMTR	BCOM TR
BCOMF1T	BCOM F1 TR
BCOMF2T	BCOM F2 TR
BCOMF3T	BCOM F3 TR
BCOMF4T	BCOM F4 TR
BCOMF5T	BCOM F5 TR
BCOMF6T	BCOM F6 TR
BCOMRS	BCOM Roll Select
DJCICN	Dow Jones Commodity Index Corn
DJCISB	Dow Jones Commodity Index Sugar
DJCILC	Dow Jones Commodity Index Live Cattle
DJCIAW	Dow Jones Commodity Index All Wheat
SPGCCI	S&P GSCI
SPGCBO	S&P GSCI Soybean Oil
SPGCBR	S&P GSCI Brent Crude
SPGCCC	S&P GSCI Cocoa
SPGCCL	S&P GSCI Crude Oil
SPGCCN	S&P GSCI Corn
SPGCCT	S&P GSCI Cotton
SPGCFC	S&P GSCI Feeder Cattle
SPGCGC	S&P GSCI Gold
SPGCGO	S&P GSCI Gasoline
SPGCHG	S&P GSCI North American Copper
SPGCHO	S&P GSCI Heating Oil
SPGCHU	S&P GSCI Unleaded Gasoline
SPGCIA	S&P GSCI Aluminum
SPGCIC	S&P GSCI Copper
SPGCIK	S&P GSCI Nickel
SPGCIL	S&P GSCI Lead
SPGCIN	S&P GSCI Industrial Metals
SPGCIZ	S&P GSCI Zinc
SPGCKC	S&P GSCI Coffee
SPGCKW	S&P GSCI Kansas Wheat
SPGCLC	S&P GSCI Live Cattle
SPGCLH	S&P GSCI Lean Hogs
SPGCNG	S&P GSCI Natural Gas
SPGCPA	S&P GSCI Palladium
SPGCPL	S&P GSCI Platinum
SPGCSB	S&P GSCI Sugar
SPGCSI	S&P GSCI Silver

Abbr	Name
SPGCSO	S&P GSCI Soybeans
SPGCWH	S&P GSCI Wheat
SPGSES	S&P GSCI Enhanced Commodity
SPGSSM	S&P GSCI Soybean Meal
SPGCCIP	S&P GSCI ER
SPGCBRP	S&P GSCI Brent Crude ER
SPGCCCP	S&P GSCI Cocoa ER
SPGCCLP	S&P GSCI Crude Oil ER
SPGCCNP	S&P GSCI Corn ER
SPGCCTP	S&P GSCI Cotton ER
SPGCENP	S&P GSCI Energy ER
SPGCFCP	S&P GSCI Feeder Cattle ER
SPGCGCP	S&P GSCI Gold ER
SPGCGOP	S&P GSCI Gasoil ER
SPGCHGP	S&P GSCI North American Copper ER
SPGCHOP	S&P GSCI Heating Oil ER
SPGCHUP	S&P GSCI Unleaded Gasoline ER
SPGCIAP	S&P GSCI Aluminum ER
SPGCICP	S&P GSCI Copper ER
SPGCIKP	S&P GSCI Nickel ER
SPGCILP	S&P GSCI Lead ER
SPGCINP	S&P GSCI Industrial Metals ER
SPGCNGP	S&P GSCI Natural Gas ER
SG3MCI	S&P GSCI 3 Month Forward

Deliverable Foreign Exchange Options

Terms and Conditions

Summary:	This covers "Deliverable Foreign Exchange Options".
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards: (a) the 1998 FX and Currency Option Definitions, as amended and supplemented from time to time, including the 2005 Barrier Option Supplement to the 1998 FX and Currency Option Definitions (the "1998 Definitions"); and (b) ISDA OTC Taxonomies.
Contract Types:	Each Deliverable Foreign Exchange Option traded is bespoke and the terms agreed between the Buyer and Seller. All option strategies result in call options and/or put options executed with the following strategies traded as agreed between the parties: Vanilla: Outright Call / Put, Straddle, Strangle, Butterfly, Risk Reversal, Calendar (tenor) spread, Cross Currency Spread, Condor, Call Spread, Put Spread, Live Trading with no delta hedge. Exotic: Barriers, Baskets, Digitals (or Binary), Knockins, Knockouts, Reverse Knockins/Kockouts, No Touch, Double No Touch, Average Price, Worst of Options, Compound Options; trades may be with or without delta hedges and some structures may also be bilaterally negotiated with additional options as part of the package to form a vega hedge.
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Foreign Exchange
ISDA OTC Base Product:	Vanilla Option, Simple Exotic or Complex Exotic
Terms:	
Trade Date:	The date the transaction is agreed between and becomes legally binding on the parties.
Commencement Date:	The Trade Date, unless otherwise specified by the parties. This applies only where the Currency Option Style is American.
Buyer:	As specified by the parties.
Seller:	As specified by the parties.
Currency Option Style:	As specified by the parties. (An American option can be exercised any time up to and including the Expiration Date; a European option can only be exercised on the Expiration Date.)

Currency Option Type:	A Call with respect to the Call Currency and a Put with respect to the Put Currency; Binary in the case of a binary or digital option.
Call Currency:	The currency as specified by the parties from among those included in the list of available Currency Pairs. The Put Currency and Call Currency must represent a traded pair included in the list of available Currency Pairs.
Call Currency Amount:	As specified by the parties or, if not so specified, derived from the Put Currency Amount and Strike Price.
Put Currency:	The currency as specified by the parties from among those included in the list of available Currency Pairs. The Put Currency and Call Currency must represent a traded pair included in the list of available Currency Pairs.
Put Currency Amount:	As specified by the parties or, if not so specified, derived from the Call Currency Amount and Strike Price.
Strike Price:	As specified by the parties (if only one of the Put Currency or Call Currency is specified). If no Strike Price is specified and Automatic Exercise is applicable, the Strike Price will be calculated using the Put Currency and Call Currency in order to determine if the option is to be automatically exercised.
Reference Currency:	As specified by the parties.
Settlement Currency:	As specified by the parties.
Settlement Rate:	As specified by the parties or otherwise per the 1998 Definitions.
Settlement Rate Option:	As specified by the parties.
Expiration Date:	As specified by the parties.
Expiration Time:	The time in the location specified by the parities.
Latest Exercise Time:	The Expiration Time, unless otherwise specified by the parties. This applies only where the Currency Option Style is American.
Automatic Exercise:	Applicable, unless otherwise specified by the parties.
Settlement:	Deliverable or Cash Settlement
Settlement Amount:	In the case of a digital or binary option, as specified by the parties.
Settlement Date:	As specified by the parties.
Valuation Date:	As specified by the parties.
Averaging Dates:	As specified by the parties.
Premium:	As specified by the parties.
Premium Payment Date:	As specified by the parties.

Barrier Event:	As specified by the parties.
Calculation Agent:	As specified by the parties.
Business Day:	As specified by the parties.
Business Day Convention:	As specified by the parties.
Disruption Events:	As specified by the parties.
Disruption Fallbacks:	As specified by the parties for each applicable Disruption Event or otherwise per the 1998 Definitions.

Deliverable Foreign Exchange Option Available Currency Pairs

AUD/CAD	CNH/AUD	EUR/SAR	JPY/CNH	THB/HKD
AUD/CHF	CNH/CAD	EUR/SEK	JPY/HKD	THB/JPY
AUD/CNH	CNH/EUR	EUR/SGD	JPY/SGD	THB/NZD
AUD/HKD	CNH/GBP	EUR/THB	JPY/THB	THB/SGD
AUD/JPY	CNH/HKD	EUR/TRY	MXN/JPY	TRY/JPY
AUD/MXN	CNH/JPY	EUR/USD	NOK/JPY	USD/AED
AUD/NOK	CNH/NZD	EUR/ZAR	NOK/SEK	USD/BHD
AUD/NZD	CNH/SGD	GBP/AUD	NZD/CAD	USD/CAD
AUD/SEK	CNH/THB	GBP/CAD	NZD/CHF	USD/CHF
AUD/SGD	EUR/AED	GBP/CHF	NZD/CNH	USD/CNH
AUD/THB	EUR/AUD	GBP/CNH	NZD/HKD	USD/CZK
AUD/USD	EUR/BHD	GBP/HKD	NZD/JPY	USD/DKK
AUD/ZAR	EUR/CAD	GBP/JPY	NZD/NOK	USD/HKD
CAD/CHF	EUR/CHF	GBP/MXN	NZD/SEK	USD/HUF
CAD/CNH	EUR/CNH	GBP/NOK	NZD/SGD	USD/ILS
CAD/HKD	EUR/CZK	GBP/NZD	NZD/THB	USD/ISK
CAD/JPY	EUR/DKK	GBP/SEK	NZD/USD	USD/JPY
CAD/MXN	EUR/GBP	GBP/SGD	SEK/JPY	USD/KWD
CAD/NOK	EUR/HKD	GBP/THB	SGD/AUD	USD/MXN
CAD/SEK	EUR/HUF	GBP/TRY	SGD/CAD	USD/NOK
CAD/SGD	EUR/ILS	GBP/USD	SGD/CNH	USD/OMR
CAD/THB	EUR/ISK	GBP/ZAR	SGD/EUR	USD/PLN
CHF/CNH	EUR/JPY	HKD/AUD	SGD/GBP	USD/QAR
CHF/HKD	EUR/KWD	HKD/CAD	SGD/HKD	USD/RON
CHF/JPY	EUR/MXN	HKD/CHF	SGD/JPY	USD/RUB
CHF/MXN	EUR/NOK	HKD/CNH	SGD/NZD	USD/SAR

CHF/NOK	EUR/NZD	HKD/EUR	SGD/THB	USD/SEK
CHF/PLN	EUR/OMR	HKD/GBP	THB/AUD	USD/SGD
CHF/SEK	EUR/PLN	HKD/JPY	THB/CHF	USD/THB
CHF/SGD	EUR/QAR	HKD/NZD	THB/CNH	USD/TRY
CHF/THB	EUR/RON	HKD/SGD	THB/EUR	USD/ZAR
CHF/TRY	EUR/RUB	HKD/THB	THB/GBP	ZAR/JPY

Equity Index Swaps

Terms and Conditions

Summary:	This covers equity index swaps (each, an "Equity Index Swap").
Limitations on Available Selections and Default Settings:	The terms under which an Equity Index Swap may be traded are shown below or in the attached tables. For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest. For Business Days, the defaults shall be the locations specified for the relevant currency, any additional locations specified for the relevant Floating Rate Options. The parties may add additional locations from the Available Locations and may eliminate some or all of the other locations, so long as there is at least one location in which payment may be made. For these purposes "TARGET" is considered a location. In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default " and will apply unless the parties vary them. It should be noted that these contracts can be traded in a variety of currencies. Since each national market has its own peculiarities, the "Available Terms" and/or "Default Terms" may vary by currency. In some cases, the same contract might have different terms depending on the market in which it is traded (*e.g.*, London versus NY). In that case the default settings may vary by market.
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions (b) 2002 ISDA Equity Derivatives Definitions ("Equity Definitions") (c) Annex IS to 2009 Americas Master Equity Derivatives Confirmation, to 2007 European Master Equity Derivatives Confirmation Agreement (for EMEA indices, as indicated on the Equity Index Available Indices attached) or to Second Revised 2005 AEJ Interdealer Master Equity Derivatives Confirmation Agreement (for AEJ indices, as indicated on the Equity Index Available Indices attached)

	(d) the Revised ISDA AEJ Reference Price Source Matrix (June 25, 2009, or as updated effective prior to the Trade Date) ("AEJ Source") For convenience, certain terms are mapped to their FpML 5.5 equivalent.
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Equity
ISDA OTC Base Product:	Swap
ISDA OTC Sub-Product:	Price Return Basic Performance
ISDA OTC Transaction type:	Single Index
Further Limitations:	None
Terms:	
Trade Date:	As agreed by the parties.
Strike Date:	For a Forward Starting Transaction, as agreed by the parties (only for EMEA Indices).
Forward Starting:	As per Annex IS (only for EMEA Indices).
Notional Amount ("notional"):	An amount in one of the Available Currencies (see below) agreed by the parties.
Effective Date ("effectiveDate"):	(i) The date specified by the parties, adjusted in accordance with any applicable Business Day Convention, or (ii) in the case of AEJ Indices, per Annex IS.
Effective Date Business Days:	As specified by the parties from among the Available Business Days (except for AEJ Indices).
Effective Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions (except for AEJ Indices).
Termination Date ("terminationDate"):	Per Annex IS, unless otherwise specified by the parties.
Index:	As specified by the parties from among the Available Indices.
Number of Index Units:	As specified by the parties or, if not so specified, determined by Annex IS (except for AEJ Indices).
Index Unit:	Per Annex IS (except for AEJ Indices and EMEA Indices).
Exchange(s):	(i) Per Annex IS, unless otherwise specified by the parties, or (ii) in the case of AEJ Indices, as specified by the parties.
Multiple Exchange Index Annex/Component Security Index Annex:	Per Annex IS (EMEA Indices only).
Related Exchanges:	(i) Per Annex IS, unless otherwise specified by the parties, or (ii) in the case of AEJ Indices, as specified by the parties.
Hedging Party:	(i) As specified by the parties, or (ii) in the case of AEJ Indices, per Annex IS.
Determining Party:	(i) As specified by the parties, or (ii) in the case of AEJ Indices, per Annex IS.
Equity Amounts:	
Equity Amount Payer ("payerPartyReference"):	As specified by the parties.
Equity Notional Amount:	As specified by the parties.
Equity Notional Reset:	As per Annex IS.
Type of Return:	(i) As specified by the parties, or (ii) in the case of AEJ Indices, per Annex IS unless specified by the parties.
Initial Price Election:	As specified by the parties (in the case of an EMEA Index only).

Initial Price:	As specified by the parties and (other than in the case of AEJ Indices) adjusted in accordance with Annex IS.
Final Price Election:	As specified by the parties (in the case of an EMEA Index only).
Final Price:	(i) As per Annex IS, or (ii) in the case of AEJ Indices, as specified by the parties or, if not so specified, per the Equity Definitions.
Valuation Time:	(i) As per Annex IS, or (ii) in the case of AEJ Indices, as specified by the parties or, if not so specified, per the Equity Definitions.
Valuation Dates:	As specified by the parties.
Averaging Dates:	In the case of AEJ Indices, as and if specified by the parties.
Floating Amount:	
Floating Rate Payer ("payerPartyReference"):	As specified by the parties.
Notional Amount ("notionalAmount"):	(i) As per Annex IS, or (ii) in the case of AEJ Indices, as specified by the parties or, if not so specified, per the Equity Definitions.
Payment Dates:	As per Annex IS, unless otherwise specified by the parties.
Initial Floating Rate:	As specified by the parties.
Floating Rate Option ("floatingRateIndex"):	As specified by the parties.
Designated Maturity ("indexTenor"):	As specified by the parties.
Linear Interpolation:	For the Calculation Periods specified by the parties to the extent permitted by Annex IS.
Shorter Designated Maturity for Linear Interpolation:	For a Calculation Period to which Linear Interpolation applies, as specified by the parties.
Longer Designated Maturity for Linear Interpolation:	For a Calculation Period to which Linear Interpolation applies, as specified by the parties.
Spread:	As specified by the parties.
Day Count Fraction:	As specified by the parties.
Reset Dates ("resetDate"):	As per Annex IS.
Payment Dates Business Days:	As per Annex IS.
Business Days (Other Than Payment Dates):	As specified by the parties.
Business Day Convention (Other Than Payment Dates):	As per Annex IS, unless otherwise specified by the parties.
Compounding:	As specified by the parties (EMEA Indices only).
Compounding Dates:	As specified by the parties if Compounding is applicable (EMEA Indices only).
Futures Price Valuation:	
Futures Price Valuation:	(i) As per Annex IS, unless otherwise specified by the parties, or (ii) in the case of AEJ Indices, as specified by the parties or, if not so specified, per the Equity Definitions.
Exchange-traded Contract:	As specified in the Transaction Supplement.
Adjustment to Section 6.8 of the Equity Definitions:	As per Annex IS (other than in the case of AEJ Indices).
Settlement Terms:	
Cash Settlement:	As per Annex IS.
Settlement Currency:	(i) As per Annex IS, or (ii) in the case of AEJ Indices, as agreed by the parties.
FX Rate:	As agreed by the parties or as specified by the parties from among the Available FX Rates.

Dividends:	
Dividend Payment Date(s):	If type of return is "Total Return" (i) as per Annex IS unless otherwise agreed by the parties, or (ii) in the case of AEJ Indices, as agreed by the parties or, absent such agreement, per the Equity Definitions.
Dividend Period:	If type of return is "Total Return" (i) as per Annex IS, or (ii) in the case of AEJ Indices, as agreed by the parties or, absent such agreement, per the Equity Definitions.
Dividend Amount:	If type of return is "Total Return" (i) as per Annex IS, or (ii) in the case of AEJ Indices, as agreed by the parties or, absent such agreement, per the Equity Definitions.
Relevant Dividend:	If type of return is "Total Return" (i) as per Annex IS, or (ii) in the case of AEJ Indices, as agreed by the parties or, absent such agreement, per the Equity Definitions.
Reinvestment of Dividends:	If type of return is "Total Return" (i) as per Annex IS, or (ii) in the case of AEJ Indices, as agreed by the parties.
Dividend Recovery:	If type of return is "Total Return" (i) as per Annex IS, or (ii) in the case of AEJ Indices, as agreed by the parties or, absent such agreement, per the Equity Definitions.
Declared Cash Dividend Percentage:	If type of return is "Total Return" (i) as per Annex IS unless otherwise agreed by the parties, (ii) in the case of AEJ Indices, as and if agreed by the parties, or (iii) in the case of EMEA Indices, as agreed by the parties.
Declared Cash Equivalent Dividend Percentage:	If type of return is "Total Return" (i) as per Annex IS unless otherwise agreed by the parties, or (ii) in the case of AEJ Indices, as and if agreed by the parties.
Index Adjustment Events:	
Index Cancellation:	As per Annex IS.
Index Modification:	As per Annex IS.
Index Disruption:	As per Annex IS.
Additional Disruption Events:	
Change in Law:	(i) As agreed by the parties from among the provisions in Annex IS, or (ii) in the case of AEJ Indices, as per Annex IS unless otherwise agreed by the parties.
Insolvency Filing:	(i) As per Annex IS, or (ii) in the case of AEJ Indices, as agreed by the parties or, absent such agreement, per the Equity Definitions.
Hedging Disruption:	(i) As agreed by the parties from among the provisions in Annex IS, or (ii) in the case of AEJ Indices, as per Annex IS (as applicable to the relevant country of underlier) unless otherwise agreed by the parties.
Increased Cost of Hedging:	(i) As agreed by the parties from among the provisions in Annex IS, or (ii) in the case of AEJ Indices, as agreed by the parties or, absent such agreement, per the Equity Definition.
Consequences of Hedging Disruption:	(i) As agreed by the parties from among the provisions in Annex IS, or (ii) in the case of AEJ Indices, as agreed by the parties or, absent such agreement, per the Equity Definition.
Loss of Stock Borrow:	(i) As per Annex IS, unless otherwise specified by the parties, or (ii) in the case of AEJ Indices, as agreed by the parties or, absent such agreement, per the Equity Definition.

Increased Cost of Stock Borrow:	(i) As per Annex IS, unless otherwise specified by the parties, or (ii) in the case of AEJ Indices, as agreed by the parties or, absent such agreement, per the Equity Definition.
Cancellation Amount:	(i) As agreed by the parties from among the provisions in Annex IS, or (ii) in the case of AEJ Indices, as agreed by the parties or, absent such agreement, per the Equity Definition.
Non-Reliance:	As per Annex IS.
Agreements and Acknowledgements Regarding Hedging Activities:	As per Annex IS.
Additional Acknowledgements:	As per Annex IS.
Index Disclaimer:	As per Annex IS.
Optional Early Termination:	(i) As agreed by the parties from among the provisions in Annex IS, or (ii) in the case of AEJ Indices, inapplicable.
Break Funding Recovery:	If Optional Early Termination is applicable, as specified by the parties.
Break Fee:	As specified by the parties in the case of EMEA Indices.
Calculation Agent:	(i) As agreed by the parties, or (ii) in the case of AEJ Indices, per Annex IS unless otherwise agreed by the parties.

Equity Index Available Currencies and Required Business Days

Three Letter Currency Code (ISDA/ISO)	Currency Name (ISDA)	Basic Business Day Locations For Currency (FpML Codes)
AUD	Australian Dollar	AUSY
CAD	Canadian Dollar	CATO
EUR	Euro	EUTA
GBP	Sterling	GBLO
HKD	Hong Kong Dollar	HKHK
JPY	Japanese Yen	JPTO
KRW	Korean Won	KRSE
SEK	Swedish Krona	SEST
USD	United States Dollars	USNY

Equity Index Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
No Adjustment
Preceding
FRN Convention/Eurodollar Convention

Equity Index Available Indices

Abbr	Name
AEX	AEX Index (EMEA)
AMZX	Alerian MLP Index Total Return
AMZIXVWAP	Alerian MLP Infrastructure Index Total Return VWAP
AS51	S&P/ASX 200 (AEJ)
BEL20	BEL20 Index (EMEA)
CAC	Cotation Assistée en Continu 40 (EMEA)

DAX	Deutscher Aktien Index (EMEA)
DJITR	Dow Jones Industrial Average Total Return
DJUSRE	Dow Jones U.S. Real Estate Index
EWTRGSPC	REUTERS – REU - S&P EW 500 INDEX
FTSEMIB	FTSE MIB Index (EMEA)
GCUDCA	MSCI Daily TR Gross Small Cap Canada USD
GCUDUS	MSCI Daily Total Return Gross Small Cap USA USD
GDDLCA	MSCI Canada Index CAD Total Return (Gross Dividends)
GDDUCA	MSCI Canada Index USD Daily Total Return (Gross Dividends)
GDDUEAFE	MSCI EAFE Index Total Return (Gross Dividends)
GDDUNA	MSCI North American Index USD Total Return (Gross Dividends)
GDDUUS	MSCI US Index Total Return (Gross Dividends)
HSCEI	Hang Seng China Enterprises Index (AEJ)
HSI	Hang Seng Index (AEJ)
IBEX	IBEX 35 Index(EMEA)
IBOV	BOVESPA Index
IXBTR	S&P 500 Material Select Sector Total Return
IXCPR	Communication Services Select Sector Index
IXCTR	Communication Services Select Sector Index TR
IXETR	S&P 500 Energy Select Sector Total Return
IXITR	S&P 500 Industrials Select Sector Total Return
IXMTR	S&P 500 Financials Select Sector Total Return
IXRTR	S&P 500 Consumer Staples Select Sector Total Return
IXTTR	S&P 500 Technology Select Sector Total Return
IXUTR	S&P 500 Utilities Select Sector Total Return
IXVTR	S&P 500 Health Care Select Sector Total Return
IXYTR	S&P 500 Consumer Discretionary Select Sector Total Return
KOSPI	Korea Composite Stock Price Index (AEJ)
M1CNA	MSCI China A Inclusion USD Index (Net)
MEXBOL	Mexican IPC Index (Indice de Precios y Cotizaciones)
MSLUELAN	MSCI Emerging Markets Latin America Small Cap Index (USD) (Net Dividends)
NDDLCA	MSCI Canada Index CAD Total Return (Net Dividends)
NDDUEAFE	MSCI EAFE Net Total Return USD Index
NDDUNA	MSCI North American Index USD Total Return (Net Dividends)
NDDUUS	MSCI US Index Total Return (Net Dividends)
NDDUJN	MSCI Japan Index Total Return (Net Dividends)
NDEUMXF	MSCI Mexico Index USD Total Return (Net Dividends)
NDEUSCH	MSCI Chile Index Total Return (Net Dividends)
NDEUSCO	MSCI Colombia Index Total Return (Net Dividends)
NDEUSPR	MSCI Peru Index Total Return (Net Dividends)
NDUEBRAF	MSCI Brazil Index USD Total Return (Net Dividends)
NDUEEGFL	MSCI Emerging Markets Latin America USD
NDX	NASDAQ-100
NKY	Nikkei 225 Index (AEJ)
OEXT	S&P 100 Total Return
OMX	OMX Stockholm 30 (EMEA)
RGUSFL	Russell 1000 Financial
RU10GRTR	Russell 1000 Growth Total Return
RU10INTR	Russell 1000 Total Return
RU10VATR	Russell 1000 Value Total Return
RU20GRTR	Russell 2000 Growth Total Return
RU20INTR	Russell 2000 Total Return
RU20VATR	Russell 2000 Value Total Return

SOLCABTR	Solactive Canada Bank TR Index
SP5LVIT	S&P 500 Low Volatility Total Return Index
SPSIBITR	S&P Biotechnology Select Industry Total Return Index
SPSIOP	S&P Oil & Gas Exploration & Production Select Industry Index
SPTRCOND	S&P 500 Consumer Discretionary Sector Total Return Index
SPTRCONS	S&P 500 Consumer Staples Sector Total Return Index
SPTRENRS	S&P 500 Energy Sector Total Return Index
SPTRFINL	S&P 500 Financials Sector Total Return Index
SPTRHLTH	S&P 500 Health Care Sector Total Return Index
SPTRINDU	S&P 500 Industrials Sector Total Return Index
SPTRMATR	S&P 500 Materials Sector Total Return Index
SPTRMDCP	S&P MidCap 400 Total Return
SPTRRLST	S&P 500 Real Estate Sector Total Return Index
SPTRSMCP	S&P SmallCap 600 Total Return
SPTRSVX	S&P 500 Value Total Return Index
SPTRUTIL	S&P 500 Utilities Sector Total Return Index
SPXT	S&P 500 Total Return
STBANKXR	S&P/TSX Composite Banks GICS Level Industry Group Total Return Index
STCHEMR	S&P/TSX Composite Index Chemicals GICS Industry Total Return
STENRSR	S&P/TSX Composite Energy Index Total Return Swap
STFINLR	S&P/TSX Composite Financials GICS Level Sector Total Return Index
STINSUR	S&P/TSX Composite Insurance GICS Industry Group Total Return Index
STMATRR	S&P/TSX Composite Materials GICS Level Sector Total Return Index
STMEDAR	S&P/TSX Composite Media GICS Industry Group Total Return Index
STTELSR	S&P/TSX Composite Telecom Services GICS Level Sector Total Return Index
STUTILR	S&P/TSX Composite Utilities GICS Level Sector Total Return Index
SX5E	Eurostoxx 50 Index (EMEA)
TSX69	S&P/TSX 60 Index
TTENAR	S&P/TSX Capped Energy Total Return Index
UKX	FTSE 100 Index (EMEA)
XNDX	NASDAQ-100 Total Return
XSOX	PHLX Semiconductor Sector Index Total Return

Equity Index Available FX Rates

Currency Pair	Available FX Rates
KRW/USD	BB: The rate implied by sourcing the Index on Bloomberg via "KOSPI>USD>GO" ISDA: The rate determined in accordance with the AEJ Source

Equity Index Available Day Count Fractions

ISDA Name
1/1
30/360, 360/360, Bond Basis
Actual/360
Actual/365 (Fixed), Act/365 (Fixed), A/365 (Fixed), A/365F
Actual/Actual, Actual/Actual (ISDA), Act/Act, Act/Act (ISDA)
Actual/Actual (ICMA), Act/Act, Act/Act (ICMA)

Equity Index Earliest and Latest Effective and Termination Dates

Currency	Earliest Effective Date	Latest Effective Date	Earliest Termination Date	Latest Termination Date
N/A	N/A	N/A	N/A	N/A

Equity Index Notional Amounts

Currency	Minimum	Increment	Maximum	Default
USD	10,000,000	1,000,000	N/A	N/A

Equity Index Floating Rate Options and Defaults

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
AUD-AONIA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
AUD-AONIA-OIS-COMPOUND-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
AUD-BBR-AUBBSW	All quoted tenors	N/A	Per ISDA 2006	N
AUD-BBR-BBSW	All quoted tenors	N/A	Per ISDA 2006	N
AUD-BBR-BBSW-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
AUD-BBR-BBSY (BID)	All quoted tenors	N/A	Per ISDA 2006	N
AUD-BBR-ISDC	All quoted tenors	N/A	Per ISDA 2006	N
AUD-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
AUD-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
AUD-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
AUD-Quarterly Swap Rate-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
AUD-Quarterly Swap Rate-ICAP-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
AUD-Semi-annual Swap Rate-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
AUD-Semi-Annual Swap Rate-ICAP-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
AUD-Swap Rate-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
CAD-BA-CDOR	All quoted tenors	N/A	Per ISDA 2006	N
CAD-BA-CDOR-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
CAD-BA-ISDD	All quoted tenors	N/A	Per ISDA 2006	N
CAD-BA-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
CAD-BA-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
CAD-BA-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
CAD-CORRA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
CAD-ISDA-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
CAD-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
CAD-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
CAD-LIBOR-BBA-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
CAD-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
CAD-REPO-CORRA	All quoted tenors	N/A	Per ISDA 2006	N
CAD-TBILL-ISDD	All quoted tenors	N/A	Per ISDA 2006	N
CAD-TBILL-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
CAD-TBILL-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
CAD-TBILL-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-10:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-10:00-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-10:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-10:00-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-3 Month	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-3 Month-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-AVERAGE	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS-10:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS-10:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS-COMPOUND-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-Swap-Index	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR-Act/365	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR-Act/365-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURONIA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
EUR-ISDA-EURIBOR Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-EURIBOR Swap Rate-12:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-LIBOR Swap Rate-10:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-LIBOR Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
EUR-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TAM-CDC	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC10-CNO	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC10-CNO-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC10-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC5-CNO	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC5-CNO-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC5-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TMM-CDC-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
GBP USD-Basis Swaps-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
GBP-ISDA-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
GBP-Semi-Annual Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
GBP-Semi-Annual Swap Rate-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
GBP-Semi-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
GBP-SONIA-OIS-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
GBP-WMBA-RONIA-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
GBP-WMBA-SONIA-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
GRD-ATHIBOR-ATHIBOR	All quoted tenors	N/A	Per ISDA 2006	N
GRD-ATHIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
GRD-ATHIBOR-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
GRD-ATHIMID-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
GRD-ATHIMID-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-HIBOR-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
HKD-HIBOR-HIBOR=	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-HKAB	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-HKAB-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-ISDC	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HONIX-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
HKD-ISDA-Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
HKD-ISDA-Swap Rate-4:00	All quoted tenors	N/A	Per ISDA 2006	N
HKD-Quarterly-Annual Swap Rate-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
HKD-Quarterly-Annual Swap Rate-4:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
HKD-Quarterly-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
JPY-BBSF-Bloomberg-10:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-BBSF-Bloomberg-15:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-ISDA-Swap Rate-10:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-ISDA-Swap Rate-15:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-LIBOR-FRASETT	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-MUTANCALL-TONAR	All quoted tenors	N/A	Per ISDA 2006	N
JPY-OIS-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-17096	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-17097	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (10 Banks)	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (5 Banks)	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (All Banks)	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (All Banks)-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-ZTIBOR	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TONA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Reuters-10:00	All quoted tenors	N/A	Per ISDA 2006	N

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
JPY-TSR-Reuters-15:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Telerate-10:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Telerate-15:00	All quoted tenors	N/A	Per ISDA 2006	N
KRW-CD-3220	All quoted tenors	N/A	Per ISDA 2006	N
KRW-CD-KSDA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
KRW-Quarterly Annual Swap Rate-3:30-ICAP	3M	N/A	Per ISDA 2006	N
KRW-Bond-3222	3M	N/A	Per ISDA 2006	N
SEK-Annual Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
SEK-Annual Swap Rate-SESWFI	All quoted tenors	N/A	Per ISDA 2006	N
SEK-SIOR-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
SEK-STIBOR-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
SEK-STIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
SEK-STIBOR-SIDE	All quoted tenors	N/A	Per ISDA 2006	N
SEK-Annual Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
USD-Annual Swap Rate-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
USD-BA-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-BA-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-BMA Municipal Swap Index	All quoted tenors	N/A	Per ISDA 2006	N
USD-CD-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-CD-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Reference Banks-ICAP SwapPX	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMT-T7051	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMT-T7052	All quoted tenors	N/A	Per ISDA 2006	N
USD-COF11-FHLBSF	All quoted tenors	N/A	Per ISDA 2006	N
USD-COF11-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
USD-COF11-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
USD-CP-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-CP-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds-H.15-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds-H.15-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-FFCB-DISCO	All quoted tenors	N/A	Per ISDA 2006	N

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
USD-ISDA-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDA-Swap Rate-3:00	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDAFIX3-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDAFIX3-Swap Rate-3:00	All quoted tenors	N/A	Per ISDA 2006	N
USD-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
USD-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-LIBOR-LIBO	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-OIS-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-11:00-LON-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-11:00-NY-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-3:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-3:00-NY-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
USD-Prime-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-Prime-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-S&P Index-High Grade	All quoted tenors	N/A	Per ISDA 2006	N
USD-SIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-SIBOR-SIBO	All quoted tenors	N/A	Per ISDA 2006	N
USD-SOFR-Compound	N/A	N/A	N/A	N
USD-SIFMA Municipal Swap Index	All quoted tenors	N/A	Per ISDA 2006	N
USD-TBILL-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-TBILL-H.15-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
USD-TBILL-Secondary Market	All quoted tenors	N/A	Per ISDA 2006	N
USD-TIBOR-ISDC	All quoted tenors	N/A	Per ISDA 2006	N
USD-TIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-ICAP BrokerTec	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-SwapMarker100	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-SwapMarker99	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-T19901	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-T500	All quoted tenors	N/A	Per ISDA 2006	N

Equity Index Requirements and Defaults

Date	Requirement	Default

Effective Date Business Day Convention		No Adjustment
Designated Maturities for Linear Interpolation		Tenors quoted next shorter and longer than the actual Calculation Period length

Equity Index Variance Swaps

Terms and Conditions

Summary/Contract Description:	This covers equity index variance swaps (each, an "Equity Index Variance Swap"). An Equity Index Variance Swap is a product used to hedge or take a direct view on the volatility of an underlying equity index by paying or receiving an amount based on the difference between the actual realized variance of an index over the life of the contract and the variance strike price agreed at contract inception.
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Equity
ISDA OTC Base Product:	Swap
ISDA OTC Sub-Product:	Parameter Return Variance
ISDA OTC Transaction type:	Single Index
Available Underlying Indices:	The index specified by the parties from among the indices listed in the table below titled "Equity Index Variance Swap Available Indices."
Contract Size:	The contracts are quoted in "Vega" amounts. The minimum contract size is 1,000 of the currency of which the underlying index settles in.
Quoting Convention:	The contracts are quoted in volatility percentage points.
Leg Conventions:	Floating Leg Rate – The realized variance rate that is calculated on the Expiration Date. Fixed Leg Rate – The agreed fixed rate of variance (Traded Price).
Tenor:	Tenors of any duration greater than 0 years and less than 50 years.
Trade Types:	Capped – the maximum payout of the contract is capped at an agreed price. Uncapped – there is no maximum payout on the contract.
Trade Start Types:	Immediate – the observation period of the contract begins on the Trade Date. Forward – the observation period of the contract begins on an agreed-upon date after the Trade Date.
Trade Date:	The date on which the contract is entered into.
Observation Start Date:	The Trade Date or, in the case of a forward starting transaction, an agreed-upon date after the Trade Date.
Valuation Date:	The date upon which the final rate of volatility will be calculated on using the "Applicable Formula" below.
Settlement:	The contracts are cash settled. If the difference between the realized variance and the "Variance Strike" (as agreed by the parties) is positive the seller pays the

	difference to the buyer. If the difference between the realized variance and the Variance Strike is negative the buyer pays the difference to the seller.
	Settlement of the contract occurs after the Valuation Date and in line with the settlement convention of the underlying equity index.
Settlement Payments/Payment Date:	T+2 (adjustments according to following business day convention).
Minimum Price or Incremental Price:	The contracts are quoted in volatility percentage points. There is no minimum price or minimum incremental price for the contract.
Payment Frequency:	One time.
Payment Exchange:	The buyer of a variance swap pays a fixed rate (the Variance Strike) in exchange for a payout based on the daily realized variance.
	The seller of a variance swap receives a fixed rate (the Variance Strike) in exchange for a payout based on the daily realized variance.
Day Count:	Business Days Per Year = 252
Business Day Convention:	Following business day convention.
Applicable Formula:	The final realized rate of variance will be calculated using the following formula: $$100x\sqrt{\frac{252 \times \sum_{i=1}^{n}\left(\text{Return}(i)\right)^2}{N}}$$ Where: $$\text{Return}(i) = \ln(\frac{\text{Index}_i}{\text{Index}_{i-1}})$$ n = the number of observations excluding the initial observation on the Observation Start Date, but including the Valuation Date; i = the relevant observation day; Index_i = the closing level of the underlying index "i" business days from the Observation Start Date, except for (i) Index_0 which shall equal the initial index level, and (ii) Index_n which shall equal the closing level of the underlying index on the Valuation Date. Index_{i-1} will be modified by deducting the dividend in case it is an ex-date. If applicable, the volatility cap will be set at 2.5x the Volatility Strike. N = Expected number of observations as agreed by the parties.

	ln = the natural logarithm.
Market Disruption:	As specified by the parties.

Equity Index Variance Swap Available Indices

Abbr	Name
DAX	Deutscher Aktien Index
DJITR	Dow Jones Industrial Average Total Return
DJUSRE	Dow Jones U.S. Real Estate Index
FTXIN25	FTSE China 50 Index
GDDLCA	MSCI Canada Index CAD Total Return (Gross Dividends)
GDDUEAFE	MSCI EAFE Index Total Return (Gross Dividends)
GDDUNA	MSCI North American Index USD Total Return (Gross Dividends)
GDDUUS	MSCI US Index Total Return (Gross Dividends)
HSCEI	Hang Seng China Enterprises Index
HSI	Hang Seng Index
IBOV	BOVESPA Index
KOSPI	Korea Composite Stock Price Index
MDCPSPTR	S&P MidCap 400 Total Return
MEXBOL	Mexican IPC index (Indice de Precios y Cotizaciones)
NDDLCA	MSCI Canada Index CAD Total Return (Net Dividends)
NDDUNA	MSCI North American Index USD Total Return (Net Dividends)
NDDUUS	MSCI US Index Total Return (Net Dividends)
NDEUBRAF	MSCI Brazil Index USD Total Return (Net Dividends)
NDEUMXF	MSCI Mexico Index USD Total Return (Net Dividends)
NDEUSCH	MSCI Chile Index Total Return (Net Dividends)
NDEUSCO	MSCI Colombia Index Total Return (Net Dividends)
NDUEEGF	MSCI Emerging Markets Index
NDUEEGFL	MSCI Emerging Markets Latin America USD
NDX	NASDAQ-100
OEXT	S&P 100 Total Return
RGUSFL	Russell 1000 Financial
RU10GRTR	Russell 1000 Growth Total Return
RU10INTR	Russell 1000 Total Return
RU10VATR	Russell 1000 Value Total Return
RU20GRTR	Russell 2000 Growth Total Return
RU20INTR	Russell 2000 Total Return
RU20VATR	Russell 2000 Value Total Return
SMCPSPTR	S&P SmallCap 600 Total Return
SPXT	S&P 500 Total Return
SX5E	Eurostoxx 50 Index
UKX	FTSE 100 Index

Equity Index Volatility Swaps

Terms and Conditions

Summary:	This covers equity index volatility swaps (each, an "Equity Index Volatility Swap").
Limitations on Available Selections and Default Settings:	The terms under which an Equity Index Volatility Swap may be traded are shown below or in the attached tables. For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest. For Business Days, the defaults shall be the locations specified for the relevant currency. The parties may add additional locations from the Available Locations and may eliminate some or all of the other locations, so long as there is at least one location in which payment may be made. For these purposes "TARGET" is considered a location. In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default " and will apply unless the parties vary them. It should be noted that these contracts can be traded in a variety of currencies. Since each national market has its own peculiarities, the "Available Terms" and/or "Default Terms" may vary by currency. In some cases, the same contract might have different terms depending on the market in which it is traded (*e.g.*, London versus NY). In that case the default settings may vary by market.
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions (b) 2002 ISDA Equity Derivatives Definitions (c) Annex IVS to: (i) the 2006 Japan Master Variance Swap Confirmation Agreement for Japan Indices, (ii) the 2007 Americas Master Variance Swap Confirmation Agreement, (iii) the Revised 2007 AEJ Master Variance Swap Confirmation Agreement for AEJ indices, or (iv) the 2007 European Variance Swap Master Confirmation Agreement for EMEA Indices (as indicated on the Equity Index Volatility Swap –Available Indices below) (d) the Market Practice Statement for Variance Swap Transactions Involving Japanese Shares or Indices Regarding When Exchange-Imposed Daily Price Limitations Would Constitute a Market Disruption Event Due To a Trading Disruption published by ISDA on October 22, 2009 (the "Japan Index Market Practice Statement") For convenience, certain terms are mapped to their FpML 5.5 equivalent.

Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Equity
ISDA OTC Base Product:	Swap
ISDA OTC Sub-Product:	Parameter Return Volatility
ISDA OTC Transaction Type:	Single Index
Further Limitations:	None.
Terms:	
Trade Date:	As agreed by the parties.
Effective Date ("effectiveDate"):	As per Annex IVS (other than for a Japan Index).
Termination Date ("terminationDate"):	As per Annex IVS.
Exchanges:	As specified by the parties.
Related Exchanges:	As per Annex IVS.
Volatility Buyer:	Not applicable.
Volatility Seller:	Not applicable.
Volatility Cap:	If applicable, as specified by the parties.
Index:	As specified by the parties from among the Equity Index Volatility Swap – Available Indices (see below).
Equity Amounts:	
Equity Amount Payer ("payerPartyReference"):	The Volatility Seller.
Equity Notional Amount:	As specified by the parties (other than for an EMEA Index).
Equity Notional Reset:	As per Annex IVS.
Type of Return:	As per Annex IVS.
Initial Price:	As per Annex IVS.
Final Price:	As per Annex IVS.
Valuation Time:	As per Annex IVS.
Observation Start Date:	As specified by the parties or otherwise as per Annex IVS.
Observation End Date:	As per Annex IVS.
Observation Day:	As per Annex IVS (with Disrupted Date being determined, in the case of a Japan Index, in accordance with the Japan Index Market Practice Statement).
Non-Disrupted Observation Day:	As per Annex IVS.
Observation Period:	As per Annex IVS.
Futures Price Valuation:	As specified by the parties or determined in accordance with Annex IVS.
Default Exchange-traded Contract:	As per Annex IVS.
Equity Amount:	The product of the Equity Notional Amount and the Final Realized Volatility (or, if there is a Volatility Cap, the lesser of the Realized Volatility or the Volatility Cap).
Variance Strike Price:	Not applicable.
Variance Cap:	Not applicable.
Final Realized Volatility:	As per Annex IVS.
Initial Index Level:	As specified by the parties.
Closing Index Level:	If specified by the parties, and determined per Annex IVS.
Expiring Contract Level:	If specified by the parties or as determined per Annex IVS.
Variance Amount:	Not applicable.
Volatility Strike Price:	Not applicable.
Variance Strike Price:	Not applicable.
Variance Cap Amount:	Not applicable.
Final Realized Volatility ("FRV"):	Per Annex IVS.

N:	As specified by the parties or otherwise per Annex IVS (other than for an AEJ Index).
Expected N:	As specified by the parties or otherwise per Annex IVS (only for an AEJ Index).
Market Disruption Event:	As per Annex IVS.
Fixed Amount:	
Fixed Amount Payer:	The Volatility Buyer.
Fixed Amount:	The product of the Equity Notional Amount and the Volatility Strike.
Volatility Strike:	As specified by the parties.
Settlement Terms:	
Cash Settlement:	As per Annex IVS.
Settlement Currency:	As per Annex IVS.
Cash Settlement Payment Date:	As per Annex IVS.
Index Adjustment Events:	
Index Cancellation:	As per Annex IVS.
Index Modification:	As per Annex IVS.
Index Disruption:	As per Annex IVS.
IVS Cancellation and Payment:	As per Annex IVS.
Additional Disruption Events:	
Change in Law:	As per Annex IVS.
Non-Reliance:	As per Annex IVS.
Agreements and Acknowledgements Regarding Hedging Activities:	As per Annex IVS.
Additional Acknowledgements:	As per Annex IVS.
Index Disclaimer:	As per Annex IVS.
Calculation Agent:	As agreed by the parties.

Equity Index Volatility Swap – Available Currencies and Required Business Days

Three Letter Currency Code (ISDA/ISO)	Currency Name (ISDA)	Basic Business Day Locations For Currency (FpML Codes)
USD	United States Dollars	USNY

Equity Index Volatility Swap – Available Indices

Abbr	Name
SPX	S&P 500 Index
SPXT	S&P 500 Total Return

Fixed for Floating Agricultural Swaptions

Terms and Conditions

Summary:	This covers uncleared fixed for floating agricultural swaptions ("Fixed for Floating Agricultural Swaptions").
Limitations on Available Selections and Default Settings:	The terms under which Fixed for Floating Agricultural Swaptions may be traded are shown below and in the attached tables.
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards: 2005 ISDA Commodity Derivatives Definitions ("Commodity Definitions")
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Commodity
ISDA OTC Base Product:	Agricultural
ISDA OTC Settlement type:	Cash
Further Limitations:	None
Trade Date:	As agreed by the parties.
Option Style:	As specified by the parties from among the Available Option Styles.
Option Type:	Swaption
Buyer:	As specified by the parties.
Seller:	As specified by the parties.
Total Premium:	As specified by the parties.
Premium Payment Date(s):	As specified by the parties, subject to adjustment in accordance with the Business Day Convention.
Premium Payment Date Business Days:	Per the Available Currencies, plus such additional Business Days as the parties specify.
Premium Payment Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions or otherwise per the Commodity Definitions.
Physical/Contract Settlement:	Applicable
Procedure for Exercise:	
Exercise Period:	For an American Option, the period of days and the times on such days specified by the parties. For any other Option Style, the times on the Expiration Date or Potential Exercise Date specified by the parties.
Potential Exercise Dates:	For a Bermuda Option, the days specified by the parties.
Expiration Date:	As specified by the parties.
Expiration Time:	As specified by the parties.
Automatic Exercise:	Applicable, unless otherwise specified by the parties.
Written Confirmation:	As specified by the parties.
Seller's Notice Information:	As specified by the Seller.
Terms of the Underlying Transaction to which the Swaption Relates:	
Trade Date:	As agreed by the parties.
Effective Date:	The date specified by the parties, adjusted in accordance with any applicable Business Day Convention.
Effective Date Business Days:	None, unless specified by the parties.
Effective Date Business Day Convention:	None, unless specified by the parties from among the Available Business Day Conventions.
Termination Date:	As specified by the parties.
Termination Date Business Days:	None, unless specified by the parties.

Termination Date Business Day Convention:	None, unless specified by the parties from among the Available Business Day Conventions.
Commodity:	As specified by the parties from among the Available Commodities.
Total Notional Quantity:	The sum of the Notional Quantities per Calculation Period.
Notional Quantity per Calculation Period:	As specified by the parties on a per-Calculation-Period Basis.
Calculation Periods:	As specified by the parties.
Calculation Period Business Days:	None, unless specified by the parties.
Calculation Period Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Payment Dates:	In relation to each Calculation Period, as specified by the parties, each such day being subject to adjustment in accordance with the Payment Date Business Day Convention.
Payment Date Business Days:	The Business Days specified for the relevant Commodity, plus any additional Business Days specified by the parties from among the Available Business Days.
Payment Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Fixed Amount:	
Fixed Price Payer:	As specified by the parties.
Fixed Price or Fixed Amount:	As specified by the parties per Unit of the Commodity or overall.
Floating Amount:	
Floating Price Payer:	As specified by the parties.
Applicable Spread:	As specified by the parties.
Commodity Reference Price:	As specified by the parties from among the Available Commodity Reference Prices.
Market Disruption:	
Market Disruption Events:	Unless otherwise specified by the parties, per the Commodity Definitions.
Additional Market Disruption Events:	As specified by the parties.
Consequences of Market Disruption Events:	Unless otherwise specified by the parties, per the Commodity Definitions.
Disruption Fallbacks:	Unless otherwise specified by the parties, per the Commodity Definitions.
Fallback Reference Price:	None, unless specified by the parties.
Maximum Days of Disruption:	Unless otherwise specified by the parties, per the Commodity Definitions.
Calculation Agent:	As agreed by the parties.

Fixed for Floating Agricultural Swaptions Available Currencies and Required Business Days

Three Letter Currency Code (ISDA/ISO)	Currency Name (ISDA)	Basic Business Day Locations For Currency (FpML Codes)
USD	United States Dollars	USNY
EUR	Euro	EUTA
GBP	Sterling	GBLO

Fixed-for-Floating Agricultural Swaptions Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
Nearest
Preceding

Fixed-for-Floating Agricultural Swaptions Available Commodity Reference Prices

ISDA Definitions

The following Commodity Reference Prices are as defined in Sub-Annex A to the Commodity Definitions.

ISDA Definition
COCOA-GBP-EURONEXT
COCOA-NYBOT[1]
COFFEE ARABICA-NYBOT[1]
COFFEE ROBUSTA-EURONEXT
CORN-CBOT
COTTON NO. 2-NYBOT[1]
FROZEN CONCENTRATED ORANGE JUICE NO. 1-NYBOT[1]
LEAN HOGS-CME
MILK-CLASS III-CME
MILK-CLASS IV-CME
SOYBEAN-CBOT
SOYBEAN MEAL-CBOT
SOYBEAN OIL-CBOT
SUGAR #11 (WORLD)-NYBOT[1]
WHEAT-CBOT
WHEAT HRM-KCBOT
WHITE SUGAR-EURONEXT

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[1] The New York Board of Trade (NYBOT) was renamed ICE Futures US in 2007.

Exchange Definitions

The following Commodity Reference Prices are as defined in the Commodity Price Reference Framework in Sub-Annex A to the Commodity Definitions.

ISDA Definition					
Commodity Reference Price	**Relevant Commodity**	**Relevant Unit**	**Exchange**	**Currency**	**Specified Price**
BUTTER-CME	Butter	Pound	CME Globex	USD 0.01	Settlement Price
CHEESE-CME	Cheese	Pound	CME Globex	USD 0.01	Settlement Price
CRUDE PALM OIL-CME	Crude Palm Oil	Metric Ton	CME Globex	USD 0.01	Settlement Price
DRY WHEY-CME	Dry Whey	Pound	CME Globex	USD 0.01	Settlement Price
HARD RED SPRING WHEAT-MGEX	Wheat	Bushel	Minneapolis Grain Exchange	USD 0.01	Settlement Price
MILLING WHEAT-EURONEXT	Wheat	Tonne	EURONEXT LIFFE	EUR 0.01	Settlement Price
NONFAT DRY MILK-CME	Non-Fat Dry Milk	Pound	CME Globex	USD 0.01	Settlement Price
RAPESEED-EURONEXT	Rapeseed	Tonne	EURONEXT LIFFE	EUR 0.01	Settlement Price

Fixed for Floating Agricultural Swap Contracts

Terms and Conditions

Summary:	This covers uncleared fixed-for-floating agricultural swaps ("Fixed for Floating Agricultural Swap Contracts").
Limitations on Available Selections and Default Settings:	The terms under which Fixed for Floating Agricultural Swap Contracts may be traded are shown below and in the attached tables. For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest. In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default " and will apply unless the parties vary them.
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards: 2005 ISDA Commodity Derivatives Definitions ("Commodity Definitions")
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Commodity
ISDA OTC Base Product:	Agricultural
ISDA OTC Settlement type:	Cash
Further Limitations:	None
Terms:	
Trade Date:	As agreed by the parties.
Effective Date:	The date specified by the parties, adjusted in accordance with any applicable Business Day Convention.
Effective Date Business Days:	None, unless specified by the parties.
Effective Date Business Day Convention:	None, unless specified by the parties from among the Available Business Day Conventions.
Termination Date:	As specified by the parties.
Termination Date Business Days:	None, unless specified by the parties.
Termination Date Business Day Convention:	None, unless specified by the parties from among the Available Business Day Conventions.
Commodity:	As specified by the parties from among the Available Commodities.
Total Notional Quantity:	The sum of the Notional Quantities per Calculation Period.
Notional Quantity per Calculation Period:	As specified by the parties on a per-Calculation-Period Basis.
Calculation Periods:	As specified by the parties.
Calculation Period Business Days:	None, unless specified by the parties.
Calculation Period Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Payment Dates:	In relation to each Calculation Period, as specified by the parties, each such day being subject to adjustment in accordance with the Payment Date Business Day Convention.

Payment Date Business Days:	The Business Days specified for the relevant Commodity, plus any additional Business Days specified by the parties from among the Available Business Days.
Payment Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Fixed Amount:	
Fixed Price Payer:	As specified by the parties.
Fixed Price or Fixed Amount:	As specified by the parties per Unit of the Commodity or overall.
Floating Amount:	
Floating Price Payer:	As specified by the parties.
Applicable Spread:	As specified by the parties.
Commodity Reference Price:	As specified by the parties from among the Available Commodity Reference Prices.
Market Disruption:	
Market Disruption Events:	Unless otherwise specified by the parties, per the Commodity Definitions.
Additional Market Disruption Events:	As specified by the parties.
Consequences of Market Disruption Events:	Unless otherwise specified by the parties, per the Commodity Definitions.
Disruption Fallbacks:	Unless otherwise specified by the parties, per the Commodity Definitions.
Fallback Reference Price:	None, unless specified by the parties.
Maximum Days of Disruption:	Unless otherwise specified by the parties, per the Commodity Definitions.
Calculation Agent:	As agreed by the parties.

Fixed-for-Floating Agricultural Swap Available Currencies and Required Business Days

Three Letter Currency Code (ISDA/ISO)	Currency Name (ISDA)	Basic Business Day Locations For Currency (FpML Codes)
USD	United States Dollars	USNY
EUR	Euro	EUTA
GBP	Sterling	GBLO

Fixed-for-Floating Agricultural Swap Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
Nearest
Preceding

Fixed-for-Floating Agricultural Swap Available Commodity Reference Prices

ISDA Definitions

The following Commodity Reference Prices are as defined in Sub-Annex A to the Commodity Definitions.

ISDA Definition
COCOA-GBP-EURONEXT

COCOA-NYBOT[1]
COFFEE ARABICA-NYBOT**Error! Unknown switch argument.**
COFFEE ROBUSTA-EURONEXT
CORN-CBOT
COTTON NO. 2-NYBOT**Error! Unknown switch argument.**
FROZEN CONCENTRATED ORANGE JUICE NO. 1-NYBOT**Error! Unknown switch argument.**
LEAN HOGS-CME
MILK-CLASS III-CME
MILK-CLASS IV-CME
SOYBEAN-CBOT
SOYBEAN MEAL-CBOT
SOYBEAN OIL-CBOT
SUGAR #11 (WORLD)-NYBOT**Error! Unknown switch argument.**
WHEAT-CBOT
WHEAT HRM-KCBOT
WHITE SUGAR-EURONEXT

Exchange Definitions

The following Commodity Reference Prices are as defined in the Commodity Price Reference Framework in Sub-Annex A to the Commodity Definitions.

ISDA Definition					
Commodity Reference Price	**Relevant Commodity**	**Relevant Unit**	**Exchange**	**Currency**	**Specified Price**
BUTTER-CME	Butter	Pound	CME Globex	USD 0.01	Settlement Price
CHEESE-CME	Cheese	Pound	CME Globex	USD 0.01	Settlement Price
CRUDE PALM OIL-CME	Crude Palm Oil	Metric Ton	CME Globex	USD 0.01	Settlement Price
DRY WHEY-CME	Dry Whey	Pound	CME Globex	USD 0.01	Settlement Price
HARD RED SPRING WHEAT-MGEX	Wheat	Bushel	Minneapolis Grain Exchange	USD 0.01	Settlement Price
MILLING WHEAT-EURONEXT	Wheat	Tonne	EURONEXT LIFFE	EUR 0.01	Settlement Price
NONFAT DRY MILK-CME	Non-Fat Dry Milk	Pound	CME Globex	USD 0.01	Settlement Price
RAPESEED-EURONEXT	Rapeseed	Tonne	EURONEXT LIFFE	EUR 0.01	Settlement Price

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[1] The New York Board of Trade (NYBOT) was renamed ICE Futures US in 2007.

Fixed for Floating Interest Rate Swaps

Terms and Conditions

Summary:	This covers uncleared fixed for floating interest rate swaps ("Fixed for Floating Interest Rate Swap (Uncleared)").
Limitations on Available Selections and Default Settings:	The terms under which a Fixed for Floating Interest Rate Swap (Uncleared) contract may be traded are as specified in these terms and conditions or in the attached tables. For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest. For Business Days, the defaults shall be the locations specified for the relevant currency, any additional locations specified for the relevant Floating Rate Options. The parties may add additional locations from the Available Locations and may eliminate some or all of the other locations, so long as there is at least one location in which payment may be made. For these purposes "TARGET" is considered a location. In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default " and will apply unless the parties vary them. It should be noted that these contracts can be traded in a variety of currencies. Since each national market has its own peculiarities, the "Available Terms" and/or "Default Terms" may vary by currency. In some cases, the same contract might have different terms depending on the market in which it is traded (e.g., London versus NY). In that case the default settings may vary by market.
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions (b) ISDA Settlement Matrix (if Optional Early Termination applies) (c) ISDA OTC Taxonomies (d) FpML Location Codes For convenience, certain terms are mapped to their FpML 5.5 equivalent.

Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	IR Swap
ISDA OTC Sub-Product:	Fixed Floating
Further Limitations:	None
Terms:	
Notional Amount ("notional"):	An amount in one of the Available Currencies (see below) agreed by the parties.
Effective Date ("effectiveDate"):	The date specified by the parties, adjusted in accordance with any applicable Business Day Convention. The parties may express the unadjusted Effective Date as a number of Business Days or Banking Days from the Trade Date ("relativeEffectiveDate").
Effective Date Business Days:	As specified by the parties from among the Available Business Days.
Effective Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Termination Date ("terminationDate"):	The date specified by the parties, adjusted in accordance with any applicable Business Day Convention. The parties may express the unadjusted Termination Date as a number of days, months or years from the Effective Date ("relativeTerminationDate").
Termination Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Fixed Amount:	
Fixed Rate Payer ("payerPartyReference"):	As specified by the parties.
Currency Amount ("notionalAmount"):	As specified by the parties.
Fixed Rate Period End Dates ("unadjustedCalculation Period Date"):	As specified by the parties.
first Period End Date:	As specified by the parties if there is a short initial Calculation Period.
Fixed Rate Payment Dates ("unadjustedPaymentDate"):	As specified by the parties.
Day Count Fraction:	As specified by the parties.
Period End Dates Business Days:	As specified by the parties from among the Available Business Days.
Period End Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Payment Dates Business Days:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.
Payment Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Floating Amount:	
Floating Rate Payer ("payerPartyReference"):	As specified by the parties.
Currency Amount ("notionalAmount"):	As specified by the parties.
Period End Dates ("unadjustedCalculation Period Date"):	As specified by the parties.
first Period End Date:	As specified by the parties if there is a short initial Calculation Period.
Payment Dates ("unadjustedPaymentDate"):	As specified by the parties.
initial Floating Rate:	As specified by the parties.
Floating Rate Option ("floatingRateIndex"):	As specified by the parties.
Designated Maturity ('indexTenor"):	As specified by the parties.
Linear Interpolation:	For the Calculation Periods specified by the parties.
Shorter Designated Maturity for Linear Interpolation:	For a Calculation Period to which Linear Interpolation

	applies, as specified by the parties.
Longer Designated Maturity for Linear Interpolation:	For a Calculation Period to which Linear Interpolation applies, as specified by the parties.
Spread:	As specified by the parties.
Day Count Fraction:	As specified by the parties.
Reset Dates ("resetDate"):	As specified by the parties.
Method of Averaging:	As specified by the parties.
Compounding:	As specified by the parties.
Compounding Dates:	In the event Compounding is selected, as selected by the parties.
Compounding Method (Compounding OR Flat Compounding):	In the event Compounding is selected, as selected by the parties.
Period End Dates Business Days:	As specified by the parties from among the Available Business Days.
Period End Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Payment Dates Business Days:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.
Payment Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Reset Dates Business Days:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.
Reset Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Mark-to-Market Currency Swap:	
Mark-to-Market Currency Swap:	As specified by the parties, if the Currency Amounts are in different Currencies.
Variable Currency Payer:	As specified by the parties if the transaction is a Mark-to-Market Currency Swap.
Constant Currency Payer:	As specified by the parties if the transaction is a Mark-to-Market Currency Swap.
Currency Exchange Rate:	As specified by the parties if the transaction is a Mark-to-Market Currency Swap and ISDA MTM Matrix is not applicable.
ISDA MTM Matrix:	As specified by the parties if the transaction is a Mark-to-Market Currency Swap.
Initial Exchange:	
Initial Exchange Date:	As specified by the parties.
Fixed Rate Payer Initial Exchange Amount:	As specified by the parties.
Floating Payer Initial Exchange Amount:	As specified by the parties.
Currency:	As specified from the parties from the Available Currencies.
Interim Exchanges:	
Interim Exchange Dates:	As specified by the parties.
Fixed Rate Payer Interim Exchange Amount:	As specified by the parties.
Fixed Rate Payer Interim Exchange Amount:	As specified by the parties.
Currency:	As specified from the parties from the Available Currencies.
Final Exchange:	
Final Exchange Date:	As specified by the parties.
Fixed Rate Payer Final Exchange Amount:	As specified by the parties.
Fixed Payer Final Exchange Amount:	As specified by the parties.
Currency:	As specified from the parties from the Available Currencies.

Optional Early Termination:	
Optional Early Termination:	As specified by the parties.
Option Style:	As specified by the parties.
Optional Early Termination Date:	As specified by the parties.
Seller:	As specified by the parties if only one party can terminate.
Buyer:	As specified by the parties, if only one party can terminate.
Seller's Agent:	As specified by the parties, if only one party can terminate.
Business Days for Payments:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.
Exercise Business Days:	As specified by the parties.
Optional Early Termination Procedure for Exercise:	
Commencement Date:	As specified by the parties, if the Option Style is American.
Bermuda Option Exercise Dates:	As specified by the parties, if the Option Style is Bermuda.
Expiration Date:	As specified by the parties.
Expiration Time:	As specified by the parties.
Earliest Exercise Time:	As specified by the parties.
Latest Exercise Time:	As specified by the parties.
Exercise Business Day:	As specified by the parties.
Partial Exercise:	As specified by the parties, if Option Style is European.
Multiple Exercise:	As specified by the parties, if Option Style is American or Bermuda.
Minimum Notional Amount:	As specified by the parties if Partial Exercise or Multiple Exercise is specified.
Maximum Notional Amount:	As specified by the parties if Multiple Exercise is specified.
Integral Multiple:	As specified by the parties if Partial Exercise or Multiple Exercise is specified.
Optional Early Termination Settlement Terms:	
Cash Settlement:	As specified by the parties.
ISDA Settlement Matrix:	As specified by the parties, if Cash Settlement is applicable to a single currency Transaction.
ISDA Cross Currency Settlement Matrix:	As specified by the parties, if Cash Settlement is applicable to a cross currency Transaction whose currencies are listed as a "currency pair" in the Cross Currency Settlement Matrix.
Cash Settlement Valuation Time:	If Cash Settlement is applicable, as specified by the parties, directly or via the ISDA Settlement Matrix.
Cash Settlement Valuation Date:	If Cash Settlement is applicable, as specified by the parties, directly or via the ISDA Settlement Matrix.
Valuation Business Days:	If Cash Settlement is applicable, as specified by the parties, directly or via the ISDA Settlement Matrix.
Cash Settlement Payment Date:	If Cash Settlement is applicable, as specified by the parties, directly or via the ISDA Settlement Matrix.
Cash Settlement Payment Date Business Days Convention:	If Cash Settlement is applicable, as specified by the parties, directly or via the ISDA Settlement Matrix.
Cash Settlement Method:	If Cash Settlement is applicable, as specified by the parties from Available Cash Settlement Methods, directly or via the ISDA Settlement Matrix.
Cash Settlement Currency:	If Cash Settlement is applicable, and "Cash Price" or

	"Cash Price—Alternate" apply, as specified by the parties from Available Cash Settlement Methods, directly or via the ISDA Settlement Matrix.
Settlement Rate:	If Cash Settlement is applicable, and "Par Yield Curve—Adjusted," "Par Yield Curve—Unadjusted" or "Zero Coupon Curve—Adjusted" apply, as specified by the parties from Available Cash Settlement Methods, directly or via the ISDA Settlement Matrix parties from Available Cash Settlement Methods, directly or via the ISDA Settlement Matrix.
Cash Settlement Reference Banks:	As specified by the parties, if Settlement Rate is applicable.
Cash Settlement Reference Banks:	If Cash Settlement is applicable, as specified by the parties.
Quotation Rate:	If Cash Settlement is applicable, as specified by the parties from among the Available Quotation Rates.
Calculation Agent:	As agreed by the parties.

Fixed Floating Available Currencies and Required Business Days

Three Letter Currency Code (ISDA/ISO)	Currency Name (ISDA)	Basic Business Day Locations For Currency (FpML Codes)
AUD	Australian Dollar	AUSY
BRL	Brazilian Reai	Any of BR{SP,RJ,BR} and not otherwise declared a market holiday by the BM&F
CAD	Canadian Dollar	CATO
CHF	Swiss Franc	CHZU
CLP	Chilean Peso	CLSA
CNH	Chinese Renminbi (HK)	HKHK and CNBE
CNY	Chinese Renminbi	CNBE
COP	Colombian Peso	COBO
CZK	Czech Koruna	CZPR
DKK	Danish Krone	DKCO
EUR	Euro	EUTA
GBP	Sterling	GBLO
HKD	Hong Kong Dollar	HKHK
HUF	Hungarian Forint	HUBU
ILS	Israeli Shekel	ILTA
INR	Indian Rupee	INMU
JPY	Japanese Yen	JPTO
KRW	Korean Won	KRSE
MXN	Mexican Peso (New)	MXMC
MYR	Malaysian Ringgit	MYKL
NOK	Norwegian Krone	NOOS
NZD	New Zealand Dollar	NZAU and NZWE
PHP	Phillipine Peso	PHMA
PLN	Polish Zloty	PLWA
RON	Romanian Leu	ROBU
RUB	Russian Ruble	RUMO
SAR	Saudi Arabian Riyal	SARI
SEK	Swedish Krona	SEST
SGD	Singapore Dollar	SGSI
THB	Thai Baht	THBA

TRY	Turkish Lira	TRIS
TWD	Taiwan Dollar	TWTA
USD	United States Dollars	USNY
ZAR	South African Rand	ZAJO

Fixed Floating Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
No Adjustment
Preceding
FRN Convention/Eurodollar Convention

Fixed Floating Available Day Count Fractions

ISDA Name
1/1
30/360, 360/360, Bond Basis
Actual/360
Actual/365 (Fixed), Act/365 (Fixed), A/365 (Fixed), A/365F
Actual/Actual, Actual/Actual (ISDA), Act/Act, Act/Act (ISDA)
Actual/Actual (ICMA), Act/Act, Act/Act (ICMA)

Fixed Floating Default Effective Dates

Currency	Default Effective Date
All Currencies Other than CAD, GBP	Plus Two Banking Days
CAD, GBP	Plus Zero

Fixed Floating Earliest and Latest Effective and Termination Dates

Currency	Earliest Effective Date	Latest Effective Date	Earliest Termination Date	Latest Termination Date
N/A	N/A	N/A	N/A	N/A

Fixed Floating Notional Amounts

Currency	Minimum	Increment	Maximum	Default
AUD	25,000,000	100,000	N/A	N/A
BRL	5,000,000	100,000	N/A	N/A
CAD	25,000,000	1,000,000	N/A	N/A
CHF	5,000,000	100,000	N/A	N/A
CLP	5,000,000	100,000	N/A	N/A
CNH	5,000,000	100,000	N/A	N/A
CNY	5,000,000	100,000	N/A	N/A
COP	5,000,000	100,000	N/A	N/A
CZK	5,000,000	100,000	N/A	N/A
DKK	5,000,000	100,000	N/A	N/A
EUR	25,000,000	100,000	N/A	N/A
GBP	25,000,000	100,000	N/A	N/A
HKD	25,000,000	100,000	N/A	N/A
HUF	5,000,000	100,000	N/A	N/A
ILS	5,000,000	100,000	N/A	N/A

INR	5,000,000	100,000	N/A	N/A
JPY	2,500,000,000	100,000,000	N/A	N/A
KRW	5,000,000	100,000	N/A	N/A
MXN	10,000,000	1,000,000	N/A	N/A
MYR	5,000,000	100,000	N/A	N/A
NOK	5,000,000	100,000	N/A	N/A
NZD	5,000,000	100,000	N/A	N/A
PHP	5,000,000	100,000	N/A	N/A
PLN	5,000,000	100,000	N/A	N/A
RON	5,000,000	100,000	N/A	N/A
RUB	5,000,000	100,000	N/A	N/A
SAR	5,000,000	100,000	N/A	N/A
SEK	5,000,000	100,000	N/A	N/A
SGD	5,000,000	100,000	N/A	N/A
THB	5,000,000	100,000	N/A	N/A
TRY	5,000,000	100,000	N/A	N/A
TWD	5,000,000	100,000	N/A	N/A
USD	25,000,000	1,000,000	N/A	N/A
ZAR	5,000,000	100,000	N/A	N/A

Fixed Floating Rate Options and Defaults

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
AUD-AONIA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
AUD-AONIA-OIS-COMPOUND-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
AUD-BBR-AUBBSW	All quoted tenors	N/A	Per ISDA 2006	N
AUD-BBR-BBSW	All quoted tenors	N/A	Per ISDA 2006	N
AUD-BBR-BBSW-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
AUD-BBR-BBSY (BID)	All quoted tenors	N/A	Per ISDA 2006	N
AUD-BBR-ISDC	All quoted tenors	N/A	Per ISDA 2006	N
AUD-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
AUD-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
AUD-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
AUD-Quarterly Swap Rate-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
AUD-Quarterly Swap Rate-ICAP-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
AUD-Semi-annual Swap Rate-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
AUD-Semi-Annual Swap Rate-ICAP-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
AUD-Swap Rate-Reuters	All quoted tenors	N/A	Per ISDA 2006	N

BRL-CDI-CETIP	See below	N/A	See below	See below
CAD-BA-CDOR	All quoted tenors	N/A	Per ISDA 2006	N
CAD-BA-CDOR-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
CAD-BA-ISDD	All quoted tenors	N/A	Per ISDA 2006	N
CAD-BA-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
CAD-BA-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
CAD-BA-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
CAD-CORRA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
CAD-ISDA-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
CAD-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
CAD-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
CAD-LIBOR-BBA-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
CAD-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
CAD-REPO-CORRA	All quoted tenors	N/A	Per ISDA 2006	N
CAD-TBILL-ISDD	All quoted tenors	N/A	Per ISDA 2006	N
CAD-TBILL-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
CAD-TBILL-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
CAD-TBILL-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
CHF USD-Basis Swaps-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
CHF-Annual Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
CHF-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
CHF-ISDAFIX-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
CHF-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
CHF-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
CHF-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	N
CHF-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
CHF-OIS-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
CHF-TOIS-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
CLP-CLICP-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
CNH-HIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
CNH-HIBOR-TMA	All quoted tenors	N/A	Per ISDA 2006	N
CNY-CNREPOFIX=CFXS-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
CNY-Semi-Annual Swap Rate-11:00-	All quoted tenors	N/A	Per ISDA 2006	N

BGCANTOR				
CNY-Semi-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
CNY-SHIBOR-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
COP-IBR-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
CZK-Annual Swap Rate-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
CZK-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
CZK-PRIBOR-PRBO	All quoted tenors	N/A	Per ISDA 2006	N
CZK-PRIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
DKK-CIBOR-DKNA13	All quoted tenors	N/A	Per ISDA 2006	N
DKK-CIBOR-DKNA13-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
DKK-CIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
DKK-CIBOR2-DKNA13	All quoted tenors	N/A	Per ISDA 2006	N
DKK-CITA-DKNA14-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
DKK-DKKOIS-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
EUR USD-Basis Swaps-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-10:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-10:00-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-10:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-10:00-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-3 Month	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-3 Month-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N

EUR-EONIA-AVERAGE	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS-10:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS-10:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS-COMPOUND-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-Swap-Index	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR-Act/365	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR-Act/365-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURONIA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-EURIBOR Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-EURIBOR Swap Rate-12:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-LIBOR Swap Rate-10:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-LIBOR Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
EUR-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TAM-CDC	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC10-CNO	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC10-CNO-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC10-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC5-CNO	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC5-CNO-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC5-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TMM-CDC-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N

GBP USD-Basis Swaps-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
GBP-ISDA-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
GBP-Semi-Annual Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
GBP-Semi-Annual Swap Rate-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
GBP-Semi-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
GBP-SONIA-OIS-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
GBP-WMBA-RONIA-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
GBP-WMBA-SONIA-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
GRD-ATHIBOR-ATHIBOR	All quoted tenors	N/A	Per ISDA 2006	N
GRD-ATHIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
GRD-ATHIBOR-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
GRD-ATHIMID-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
GRD-ATHIMID-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-HIBOR-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-HIBOR=	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-HKAB	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-HKAB-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-ISDC	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HONIX-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
HKD-ISDA-Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
HKD-ISDA-Swap Rate-4:00	All quoted tenors	N/A	Per ISDA 2006	N
HKD-Quarterly-Annual Swap Rate-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
HKD-Quarterly-Annual Swap Rate-	All quoted tenors	N/A	Per ISDA 2006	N

4:00-BGCANTOR				
HKD-Quarterly-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
HUF-BUBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
HUF-BUBOR-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
ILS-TELBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
ILS-TELBOR01-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
INR-FBIL-MIBOR-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
JPY USD-Basis Swaps-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
JPY-BBSF-Bloomberg-10:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-BBSF-Bloomberg-15:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-ISDA-Swap Rate-10:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-ISDA-Swap Rate-15:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-LIBOR-FRASETT	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-MUTANCALL-TONAR	All quoted tenors	N/A	Per ISDA 2006	N
JPY-OIS-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-17096	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-17097	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (10 Banks)	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (5 Banks)	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (All Banks)	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (All Banks)-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-ZTIBOR	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TONA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N

JPY-TSR-Reuters-10:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Reuters-15:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Telerate-10:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Telerate-15:00	All quoted tenors	N/A	Per ISDA 2006	N
KRW-CD-3220	All quoted tenors	N/A	Per ISDA 2006	N
KRW-CD-KSDA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
MXN-TIIE-Banxico	All quoted tenors	N/A	Per ISDA 2006	N
MXN-TIIE-Banxico-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
MXN-TIIE-Banxico-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
MYR-KLIBOR-BNM	All quoted tenors	N/A	Per ISDA 2006	N
MYR-KLIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
NOK-NIBOR-NIBR	All quoted tenors	N/A	Per ISDA 2006	N
NOK-NIBOR-NIBR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
NOK-NIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
NZD-BBR-BID	All quoted tenors	N/A	Per ISDA 2006	N
NZD-BBR-FRA	All quoted tenors	N/A	Per ISDA 2006	N
NZD-BBR-ISDC	All quoted tenors	N/A	Per ISDA 2006	N
NZD-BBR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
NZD-BBR-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
NZD-NZIONA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
NZD-Swap Rate-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
NZD-Swap Rate-ICAP-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
PHP-Semi-Annual Swap Rate-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
PHP-Semi-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
PLN-WIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
PLN-WIBOR-WIBO	All quoted tenors	N/A	Per ISDA 2006	N
PLZ-WIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
PLZ-WIBOR-WIBO	All quoted tenors	N/A	Per ISDA 2006	N
RON-RBOR-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
RUB-Annual Swap Rate-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
RUB-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N

RUB-MOSPRIME-NFEA	All quoted tenors	N/A	Per ISDA 2006	N
RUB-MOSPRIME-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
SAR-SRIOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
SAR-SRIOR-SUAA	All quoted tenors	N/A	Per ISDA 2006	N
SEK-Annual Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
SEK-Annual Swap Rate-SESWFI	All quoted tenors	N/A	Per ISDA 2006	N
SEK-SIOR-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
SEK-STIBOR-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
SEK-STIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
SEK-STIBOR-SIDE	All quoted tenors	N/A	Per ISDA 2006	N
SGD-Semi-Annual Swap Rate-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
SGD-Semi-Annual Swap Rate-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
SGD-Semi-Annual Swap Rate-ICAP-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
SGD-Semi-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SIBOR-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SIBOR-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SONAR-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SONAR-OIS-VWAP-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SOR-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SOR-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SOR-VWAP	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SOR-VWAP-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
THB-Semi-Annual Swap Rate-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
THB-Semi-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
THB-SOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
THB-SOR-Reuters	All quoted tenors	N/A	Per ISDA 2006	N

THB-SOR-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
THB-THBFIX-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
TRY-TRYIBOR-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
TWD-Quarterly-Annual Swap Rate-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
TWD-Quarterly-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
TWD-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
TWD-Reuters-6165	All quoted tenors	N/A	Per ISDA 2006	N
TWD-Telerate-6165	All quoted tenors	N/A	Per ISDA 2006	N
TWD-TWCPBA	All quoted tenors	N/A	Per ISDA 2006	N
USD-Annual Swap Rate-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
USD-BA-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-BA-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-BMA Municipal Swap Index	All quoted tenors	N/A	Per ISDA 2006	N
USD-CD-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-CD-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Reference Banks-ICAP SwapPX	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMT-T7051	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMT-T7052	All quoted tenors	N/A	Per ISDA 2006	N
USD-COF11-FHLBSF	All quoted tenors	N/A	Per ISDA 2006	N
USD-COF11-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
USD-COF11-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
USD-CP-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-CP-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds-H.15-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds-H.15-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-FFCB-DISCO	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDA-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDA-Swap Rate-3:00	All quoted tenors	N/A	Per ISDA 2006	N

USD-ISDAFIX3-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDAFIX3-Swap Rate-3:00	All quoted tenors	N/A	Per ISDA 2006	N
USD-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
USD-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-LIBOR-LIBO	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-OIS-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-11:00-LON-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-11:00-NY-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-3:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-3:00-NY-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
USD-Prime-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-Prime-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-S&P Index-High Grade	All quoted tenors	N/A	Per ISDA 2006	N
USD-SIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-SIBOR-SIBO	All quoted tenors	N/A	Per ISDA 2006	N
USD-SIFMA Municipal Swap Index	All quoted tenors	N/A	Per ISDA 2006	N
USD-SOFR-COMPOUND	All quoted tenors	N/A	Prior to publication of a supplement to ISDA 2006 including USD-SOFR-COMPOUND, not applicable and thereafter, per ISDA 2006	No
USD-TBILL-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-TBILL-H.15-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
USD-TBILL-Secondary Market	All quoted tenors	N/A	Per ISDA 2006	N
USD-TIBOR-ISDC	All quoted tenors	N/A	Per ISDA 2006	N
USD-TIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-ICAP BrokerTec	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-SwapMarker100	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-	All quoted tenors	N/A	Per ISDA 2006	N

SwapMarker99				
USD-Treasury Rate-T19901	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-T500	All quoted tenors	N/A	Per ISDA 2006	N
VND-Semi-Annual Swap Rate-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
VND-Semi-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
ZAR-DEPOSIT-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
ZAR-DEPOSIT-SAFEX	All quoted tenors	N/A	Per ISDA 2006	N
ZAR-JIBAR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
ZAR-JIBAR-SAFEX	All quoted tenors	N/A	Per ISDA 2006	N
ZAR-PRIME-AVERAGE	All quoted tenors	N/A	Per ISDA 2006	N
ZAR-PRIME-AVERAGE-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N

Definition of BRL Floating Rate Option

Floating Amount:	Notwithstanding anything to the contrary
$$FX\ Rate \times Currency\ Amount \times \left[\prod_{j=1}^{N} \left(1 + \frac{Relevant\ Rate_j}{252} \right) - 1 \right]^{252/N}$$	
	Where: N=number of Reset Dates in the Calculation Period j=a particular Reset Date *Relevant Rate*=the Relevant Rate for instance *j* of Reset Date
BRL-CDI-CETIP:	For any Reset Date, the Overnight Brazilian Interbank Deposit Rate Annualized, known as the average ("Media") of the DIOVER- EXTRA Group as published by CETIP (*Câmara de Custódia e Liquidação*) (the "Overnight CDI Rate") for such date; provided that (i) such rate is published not later than 12:00 p.m. on the Brazil Business Day next following such Reset Date and (ii) any adjustments made by CETIP to such rate at any time later than the end of the business day on such Reset Date shall not be taken into account. If for any Reset Date there is no published Overnight CDI Rate (including as a result of the proviso above), CDI for the relevant Reset Date will be the overnight deposit rate published for such date by the BM&F in accordance with its rules (see http://www.bmf.com.br/portal/pages/boletim1/bd_manual/indica doreFinanceiros1.asp, or any successor page). If the BM&F does not publish such a rate for such date, CDI for the relevant Reset Date shall be determined jointly by the parties. If the parties do not agree on a determination of such rate within one Brazil Business Day following the relevant Reset Date, CDI

	shall be determined through a CDI Reference Dealer Poll as described herein. If CDI for a Reset Date is not so determined by a CDI Reference Dealer Poll, BRL-CDI-Reference Dealers shall apply.
BRL-CDI-Reference Dealers:	If applicable for a Reset Date as set forth above, the Calculation Agent shall conduct up to four dealer polls commencing on the Brazil Business Day following the relevant Reset Date, in each case by requesting each of the CDI Reference Dealers to provide a quotation of the CDI. If at least four such quotations are obtained from CDI Reference Dealers in any such poll, the highest and lowest quotations will be disregarded and CDI for the relevant Reset Date will equal the arithmetic mean of the remaining quotations. If fewer than four such quotations are obtained from a poll, the Calculation Agent shall conduct additional such polls until four such quotations are obtained in any poll; provided that the Calculation Agent shall not conduct more than four polls in the aggregate (with not more than two polls on any day and with such polls conducted over not more than two Brazil Business Days). If four quotations are not obtained from any of such four polls, CDI shall CDI shall not be determined by a CDI Reference Dealer Poll.
CDI Reference Dealers:	At least six and not more than eight leading onshore dealers in the CDI market selected by the Calculation Agent.
Reset Dates ("resetDate"):	Each Scheduled Reset Date (as defined in the BRL CDI Best Practices).
Reset Dates Business Days:	As specified by the parties from among the Available BR Business Days.
Available BR Business Days:	Any of BR{SP,RJ, BR} and not otherwise declared a financial market holiday by the BM&F.

Definition of USD-SOFR-COMPOUND

From and after the date on which ISDA publishes a supplement to ISDA 2006 containing a definition of USD-SOFR-COMPOUND, per ISDA 2006

Prior to such date:

"USD-SOFR-COMPOUND" means that the rate for a Reset Date, calculated in accordance with the formula set forth below in this subparagraph, will be the rate of return of a daily compound interest investment (it being understood that the reference rate for the calculation of interest is SOFR). Upon the occurrence of a USD-SOFR-COMPOUND Index Cessation Event, the rate for each day in a Calculation Period occurring on or after the USD-SOFR-COMPOUND Index Cessation Effective Date will be determined as if references to SOFR were references to the rate (inclusive of any spreads or adjustments) formally designated, nominated or recommended as the replacement for SOFR by the Federal Reserve Board or a committee officially endorsed or convened by the Federal Reserve Board for purposes of designating, nominating or recommending a replacement for SOFR (which rate may be produced by the Federal Reserve Bank of New York or another administrator). If no such rate is formally designated, nominated or recommended within one U.S. Government Securities Business Day of the USD-SOFR-COMPOUND Index Cessation Event, the rate for each day in a Calculation Period occurring on or after the USD-SOFR-COMPOUND Index Cessation Effective Date will be determined as if references to SOFR were references to OBFR. If at the time of the USD-SOFR-COMPOUND Index Cessation Event, publication of OBFR has been permanently or indefinitely discontinued, it has been publicly announced that OBFR will be permanently or indefinitely discontinued as of a specific date or there has been a public statement by a regulator or other official sector entity prohibiting the use of OBFR (which statement applies to, but need not be limited to, Swap Transactions, including existing Swap Transactions), then the rate for each day in a Calculation Period occurring on

or after the USD-SOFR-COMPOUND Index Cessation Effective Date will be determined as if references to SOFR were references to the FOMC Target Rate.

"USD-SOFR-COMPOUND" will be calculated as follows, and the resulting percentage will be rounded, if necessary, in accordance with the method set forth in Section 8.1(a):

$$\left[\prod_{i=1}^{d_0} \left(1 + \frac{SOFR_i \times n_i}{360}\right) - 1 \right] \times \frac{360}{d}$$

where:

"d_0", for any Calculation Period, is the number of U.S. Government Securities Business Days in the relevant Calculation Period;

"i" is a series of whole numbers from one to d_0, each representing the relevant U.S. Government Securities Business Days in chronological order from, and including, the first U.S. Government Securities Business Day in the relevant Calculation Period;

"SOFR" is the daily Secured Overnight Financing Rate provided by the Federal Reserve Bank of New York, as the administrator of the benchmark, (or a successor administrator) on the Federal Reserve's Website;

"$SOFR_i$", for any day "i" in the relevant Calculation Period, is a reference rate equal to SOFR in respect of that day as published on or about 8:00 a.m., New York City time, on the U.S. Government Securities Business Day immediately following that day "i". If, by 5:00 p.m., New York City time, on the U.S. Government Securities Business Day immediately following any day "i", SOFR in respect of such day "i" has not been published and a USD-SOFR-COMPOUND Index Cessation Event has not occurred, then $SOFR_i$ for that day "i" will be SOFR as published in respect of the first preceding U.S. Government Securities Business Day for which SOFR was published on the Federal Reserve's Website;

"n_i" is the number of calendar days in the relevant Calculation Period on which the rate is $SOFR_i$;

"d" is the number of calendar days in the relevant Calculation Period;

"USD-SOFR-COMPOUND Index Cessation Event" means the occurrence of one or more of the following events:

(d)   a public statement by the Federal Reserve Bank of New York (or a successor administrator of SOFR) announcing that it has ceased or will cease to provide SOFR permanently or indefinitely, provided that, at that time, there is no successor administrator that will continue to provide SOFR;

(e)   the publication of information which reasonably confirms that the Federal Reserve Bank of New York (or a successor administrator of SOFR) has ceased or will cease to provide SOFR permanently or indefinitely, provided that, at that time, there is no successor administrator that will continue to provide SOFR; or

(f)   a public statement by a regulator or other official sector entity prohibiting the use of SOFR that applies to, but need not be limited to, Swap Transactions, including existing Swap Transactions;

"USD-SOFR-COMPOUND Index Cessation Effective Date" means, in respect of a USD-SOFR-COMPOUND Index Cessation Event, the date on which the Federal Reserve Bank of New York (or a successor administrator of SOFR) ceases to publish SOFR or the date as of which SOFR may no longer be used; and

"OBFR" is the daily Overnight Bank Funding Rate as provided by the Federal Reserve Bank of New York, as the administrator of the benchmark, (or a successor administrator) on the Federal Reserve's Website.

"FOMC Target Rate" is the short-term interest rate target set by the Federal Open Markets Committee and published on the Federal Reserve's Website or, if the Federal Open Markets Committee does not target a single rate, the mid-point of the short-term interest rate target range set by the Federal Open Markets Committee and published on the Federal Reserve's Website (calculated as the arithmetic average of the upper bound of the target range and the lower bound of the target range, rounded, if necessary, in accordance with the method set forth in Section 8.1(c))

"Federal Reserve's Website" means the website of the Board of Governors of the Federal Reserve System at http://www.federalreserve.gov, or any Successor Source.

Fixed Floating Requirements and Defaults
(Excluding Optional Early Termination and Mandatory Early Termination)

Variable	Requirement	Default
Effective Date Business Day Convention:		No Adjustment
Termination Date Business Day Convention:		No Adjustment
Period End Dates:		Payment Dates
Payment Date Business Day Convention:		Modified Following
Linear Interpolation:		Applicable only to long or short stub periods
Designated Maturities for Linear Interpolation:		Tenors quoted next shorter and longer than the actual Calculation Period length
Compounding:		Inapplicable
Compounding Business Day Convention:	Same as Business Day Convention for Period End Dates	
Method of Averaging:	Weighted Average or Unweighted Average	Unweighted Average
Compounding Method:	Straight Compounding, Flat Compounding, Spread Exclusive Compounding	
ISDA MTM Matrix:		Applicable (to Mark-to-Market Cross Currency Swaps)
Initial Exchange Date:		Effective Date
Initial Exchange Date Business Day Convention:		Following
Interim Exchange Date Business Day Convention:		Modified Following
Final Exchange Date:		Termination Date
Final Exchange Date Business Day Convention:		Modified Following

Fixed Floating Requirements and Defaults
(Optional Early Termination and Mandatory Early Termination)

Setting	Requirement	Default
Optional Early Termination:		Inapplicable
Mandatory Early Termination:		Inapplicable
Option Style:	American, Bermuda, European	
Cash Settlement:	Required for Mandatory Early	Applicable (i.e., Transaction is **not**

	Termination	"torn up for no value")
Optional Early Termination Date:		Cash Settlement Payment Date
Optional Early Termination Date Business Day Convention:		Following
Mandatory Early Termination Date Business Day Convention		Modified Following

Fixed Floating Requirements and Defaults
(Optional Early Termination—Exercise)

Setting	Requirement	Default
Commencement Date:	American only	
Partial Exercise:		Inapplicable
Multiple Exercise:		Inapplicable
Exercise Business Day:		Banking Day for cash Settlement Currency (TARGET Settlement Day for EUR)
Latest Exercise Time:	On Expiration Date, the Expiration Time	Other than Expiration Date, the Expiration Time

Fixed Floating Requirements and Defaults
(Cash Settlement)

Setting	Requirement/Choices	Default
Cash Settlement Amount:		
ISDA Cross Currency Settlement Matrix:		Applicable, if cross currency swap with currency pair included in Matrix
ISDA Settlement Matrix:		Applicable, if single currency swap with Currency included in Matrix
Cash Settlement Valuation Time:		
Cash Settlement Valuation Date:		Two Valuation Business Days before Mandatory/Optional Early Termination Date **but** same day for CAD, GBP or DKK with Floating Rate Option of "DKK-CIBOR-DKNA13" or "DKK-CIBOR-DKNA13-Bloomberg"
Valuation Business Day:		Banking Days in locations per the Business Day Location Table, plus additional days required by for fixings under the Floating Rate Option(s)
Cash Settlement Payment Date Business Day Convention:		Following
Cash Settlement Method:	Cash Price Cash Price—Alternate Method Collateralized Cash Price Par Yield Curve—Adjusted Par Yield Curve—Unadjusted Zero Coupon Yield—Adjusted	
Cash Settlement Currency:		For single currency, same as Notional Amount, otherwise as specified in ISDA Master Agreement, or otherwise same as

		Notional Amount for Fixed Amount
Settlement Rate:	ISDA Source/Other Price Source/Reference Banks	
Cash Settlement Reference Banks:		Fallbacks per ISDA 2006 Definitions
Quotation Rate:	bid ask mid Exercising Party Pays (Optional Early Termination Only)	

Fixed for Floating Interest Rate Swaptions
Terms and Conditions

Summary:	This covers fixed for floating interest rate swaptions ("Fixed for Floating Interest Rate Swaptions").
Limitations on Available Selections and Default Settings:	The terms under which a Fixed for Floating Interest Rate Swaption may be traded are as specified in these terms and conditions and in the attached tables. For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest. For Business Days, the defaults shall be the locations specified for the relevant currency, any additional locations specified for the relevant Floating Rate Options. The parties may add additional locations from the Available Locations and may eliminate some or all of the other locations, so long as there is at least one location in which payment may be made. For these purposes "TARGET" is considered a location. In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default " and will apply unless the parties vary them. It should be noted that these contracts can be traded in a variety of currencies. Since each national market has its own peculiarities, the "Available Terms" and/or "Default Terms" may vary by currency. In some cases, the same contract might have different terms depending on the market in which it is traded (*e.g.*, London versus NY). In that case the default settings may vary by market.
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions (b) ISDA Settlement Matrix (if Optional Early Termination applies) (c) ISDA OTC Taxonomies (d) FpML Location Codes For convenience, certain terms are mapped to their FpML 5.5 equivalent.
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	IR Swap
ISDA OTC Sub-Product:	Fixed Floating
Further Limitations:	None
Terms:	
Terms of "Underlying Swap Transaction":	
Notional Amount ("notional"):	An amount in one of the Available Currencies (see below) agreed by the parties.

Effective Date ("effectiveDate"):	The date specified by the parties, adjusted in accordance with any applicable Business Day Convention. The parties may express the unadjusted Effective Date as a number of Business Days or Banking Days from the Trade Date ("relativeEffectiveDate").
Effective Date Business Days:	As specified by the parties from among the Available Business Days.
Effective Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Termination Date ("terminationDate"):	The date specified by the parties, adjusted in accordance with any applicable Business Day Convention. The parties may express the unadjusted Termination Date as a number of days, months or years from the Effective Date ("relativeTerminationDate").
Termination Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Fixed Amount:	
Fixed Rate Payer ("payerPartyReference"):	As specified by the parties.
Currency Amount ("notionalAmount"):	As specified by the parties.
Fixed Rate Period End Dates ("unadjustedCalculation Period Date"):	As specified by the parties.
first Period End Date:	As specified by the parties if there is a short initial Calculation Period.
Fixed Rate Payment Dates ("unadjustedPaymentDate"):	As specified by the parties.
Day Count Fraction:	As specified by the parties.
Period End Dates Business Days:	As specified by the parties from among the Available Business Days.
Period End Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Payment Dates Business Days:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.
Payment Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Floating Amount:	
Floating Rate Payer ("payerPartyReference"):	As specified by the parties.
Currency Amount ("notionalAmount"):	As specified by the parties.
Period End Dates ("unadjustedCalculation Period Date"):	As specified by the parties.
first Period End Date:	As specified by the parties if there is a short initial Calculation Period.
Payment Dates ("unadjustedPaymentDate"):	As specified by the parties.
initial Floating Rate:	As specified by the parties.
Floating Rate Option ("floatingRateIndex"):	As specified by the parties.
Designated Maturity ('indexTenor")	As specified by the parties.
Linear Interpolation:	For the Calculation Periods specified by the parties.
Shorter Designated Maturity for Linear Interpolation:	For a Calculation Period to which Linear Interpolation applies, as specified by the parties.
Longer Designated Maturity for Linear Interpolation	For a Calculation Period to which Linear Interpolation applies, as specified by the parties.
Spread:	As specified by the parties.
Day Count Fraction:	As specified by the parties.
Reset Dates ("resetDate"):	As specified by the parties.
Method of Averaging:	As specified by the parties.
Compounding:	As specified by the parties.

Compounding Dates	In the event Compounding is selected, as selected by the parties.
Compounding Method (Compounding OR Flat Compounding):	In the event Compounding is selected, as selected by the parties.
Period End Dates Business Days:	As specified by the parties from among the Available Business Days.
Period End Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Payment Dates Business Days:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.
Payment Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Reset Dates Business Days:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.
Reset Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Swaption Terms:	
Option Style:	As specified by the parties.
Seller:	As specified by the parties.
Buyer:	As specified by the parties.
Seller's Agent:	As specified by the parties.
Premium:	As specified by the parties.
Premium Payment Date:	As specified by the parties.
Business Day Convention for Premium Payment Date:	As specified by the parties.
Business Days for Payments:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.
Exercise Business Days:	As specified by the parties.
Swaption Procedure for Exercise:	
Commencement Date:	As specified by the parties, if the Option Style is American.
Bermuda Option Exercise Dates:	As specified by the parties, if the Option Style is Bermuda.
Expiration Date:	As specified by the parties.
Expiration Time:	As specified by the parties.
Earliest Exercise Time:	As specified by the parties.
Latest Exercise Time:	As specified by the parties.
Exercise Business Day:	As specified by the parties.
Partial Exercise:	As specified by the parties, if Option Style is European.
Multiple Exercise:	As specified by the parties, if Option Style is American or Bermuda.
Minimum Notional Amount:	As specified by the parties if Partial Exercise or Multiple Exercise is specified.
Maximum Notional Amount:	As specified by the parties if Multiple Exercise is specified.
Integral Multiple:	As specified by the parties if Partial Exercise or Multiple Exercise is specified.
Automatic Exercise:	As specified by the parties.
Threshold:	As specified by the parties if Automatic Exercise is specified.
Fallback Exercise:	As specified by the parties (if required) .
Swaption Settlement Terms:	
Cash Settlement	As specified by the parties.
Physical Settlement	As specified by the parties.
Cleared Physical Settlement	As specified by the parties.

ISDA Settlement Matrix:	As specified by the parties, if Cash Settlement is applicable to a single currency Underlying Swap Transaction.
ISDA Cross Currency Settlement Matrix:	As specified by the parties, if Cash Settlement is applicable and the Underlying Swap Transaction is a cross-currency Transaction where the currency pair is included in the Matrix.
Cash Settlement Valuation Time:	If Cash Settlement is applicable, as specified by the parties, directly or via the ISDA Settlement Matrix.
Cash Settlement Valuation Date:	If Cash Settlement is applicable, as specified by the parties, directly or via the ISDA Settlement Matrix.
Valuation Business Days:	If Cash Settlement is applicable, as specified by the parties, directly or via the ISDA Settlement Matrix.
Cash Settlement Payment Date:	If Cash Settlement is applicable, as specified by the parties, directly or via the ISDA Settlement Matrix.
Cash Settlement Payment Date Business Days Convention:	If Cash Settlement is applicable, as specified by the parties, directly or via the ISDA Settlement Matrix.
Cash Settlement Method:	If Cash Settlement is applicable, as specified by the parties from Available Cash Settlement Methods, directly or via the ISDA Settlement Matrix.
Cash Settlement Currency:	If Cash Settlement is applicable, and "Cash Price" or "Cash Price—Alternate" apply, as specified by the parties from Available Cash Settlement Methods, directly or via the ISDA Settlement Matrix.
Settlement Rate:	If Cash Settlement is applicable, and "Par Yield Curve—Adjusted," "Par Yield Curve—Unadjusted" or "Zero Coupon Curve—Adjusted" apply, as specified by the parties from Available Cash Settlement Methods, directly or via the ISDA Settlement Matrix parties from Available Cash Settlement Methods, directly or via the ISDA Settlement Matrix.
Cash Settlement Reference Banks:	As specified by the parties, if Settlement Rate is applicable.
Cash Settlement Reference Banks:	If Cash Settlement is applicable, as specified by the parties.
Quotation Rate:	If Cash Settlement is applicable, as specified by the parties from among the Available Quotation Rates.
Calculation Agent:	As agreed by the parties.

Fixed Floating Swaptions Available Currencies and Required Business Days

Three Letter Currency Code (ISDA/ISO)	Currency Name (ISDA)	Basic Business Day Locations For Currency (FpML Codes)
AUD	Australian Dollar	AUSY
CAD	Canadian Dollar	CATO
CHF	Swiss Franc	CHZU
EUR	Euro	EUTA
GBP	Sterling	GBLO
ILS	Israeli Shekel	ILTA
JPY	Japanese Yen	JPTO
MXN	Mexican Peso (New)	MXMC
SAR	Saudi Arabian Riyal	SARI
SEK	Swedish Krona	SEST
SGD	Singapore Dollar	SGSI
TRY	Turkish Lira	TRIS
USD	United States Dollars	USNY
ZAR	South African Rand	ZAJO

Fixed Floating Swaptions Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
No Adjustment
Preceding
FRN Convention/Eurodollar Convention

Fixed Floating Swaptions Underlying Swap Transaction Available Day Count Fractions

ISDA Name
1/1
30/360, 360/360, Bond Basis
Actual/360
Actual/365 (Fixed), Act/365 (Fixed), A/365 (Fixed), A/365F
Actual/Actual, Actual/Actual (ISDA), Act/Act, Act/Act (ISDA)
Actual/Actual (ICMA), Act/Act, Act/Act (ICMA)

Fixed Floating Swaptions Default Effective Dates

Currency	Default Effective Date
All Currencies Other than CAD, GBP, MXN	Plus Two Banking Days
MXN	Plus One Banking Day
CAD, GBP	Plus Zero

Fixed Floating Earliest and Latest Effective and Termination Dates

Currency	Earliest Effective Date	Latest Effective Date	Earliest Termination Date	Latest Termination Date
N/A	N/A	N/A	N/A	N/A

Fixed Floating Swaptions Underlying Swap Transaction Notional Amounts

Currency	Minimum	Increment	Maximum	Default
AUD	25,000,000	100,000	N/A	N/A
CAD	5,000,000	100,000	N/A	N/A
CHF	10,000,000	1,000,000	N/A	N/A
EUR	25,000,000	100,000	N/A	N/A
GBP	25,000,000	100,000	N/A	N/A
ILS	5,000,000	100,000	N/A	N/A
JPY	2,500,000,000	100,000,000	N/A	N/A
MXN	10,000,000	1,000,000	N/A	N/A
SAR	5,000,000	100,000	N/A	N/A
SEK	5,000,000	100,000	N/A	N/A
SGD	5,000,000	100,000	N/A	N/A
TRY	5,000,000	100,000	N/A	N/A
USD	25,000,000	1,000,000	N/A	N/A
ZAR	5,000,000	100,000	N/A	N/A

Fixed Floating Swaptions Underlying Swap Transaction Rate Options and Defaults

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
AUD-AONIA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
AUD-AONIA-OIS-COMPOUND-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
AUD-BBR-AUBBSW	All quoted tenors	N/A	Per ISDA 2006	N
AUD-BBR-BBSW	All quoted tenors	N/A	Per ISDA 2006	N
AUD-BBR-BBSW-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
AUD-BBR-BBSY (BID)	All quoted tenors	N/A	Per ISDA 2006	N
AUD-BBR-ISDC	All quoted tenors	N/A	Per ISDA 2006	N
AUD-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
AUD-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
AUD-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
AUD-Quarterly Swap Rate-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
AUD-Quarterly Swap Rate-ICAP-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
AUD-Semi-annual Swap Rate-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
AUD-Semi-Annual Swap Rate-ICAP-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
AUD-Swap Rate-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
CAD-BA-CDOR	All quoted tenors	N/A	Per ISDA 2006	N
CAD-BA-CDOR-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
CAD-BA-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
CAD-BA-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
CAD-TBILL-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
CAD-TBILL-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
CAD-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
CAD-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
CAD-LIBOR-BBA-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
CAD-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
CAD-REPO-CORRA	All quoted tenors	N/A	Per ISDA 2006	N
CAD-CORRA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
CAD-ISDA-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
CHF USD-Basis Swaps-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
CHF-Annual Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
CHF-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
CHF-ISDAFIX-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
CHF-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
CHF-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
CHF-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	N
CHF-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
CHF-OIS-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
CHF-TOIS-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
EUR USD-Basis Swaps-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-10:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-10:00-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-10:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-10:00-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
EUR-Annual Swap Rate-11:00-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-3 Month	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-3 Month-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-AVERAGE	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS-10:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS-10:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS-COMPOUND-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-Swap-Index	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR-Act/365	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR-Act/365-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURONIA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-EURIBOR Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-EURIBOR Swap Rate-12:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-LIBOR Swap Rate-10:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-LIBOR Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
EUR-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TAM-CDC	All quoted tenors	N/A	Per ISDA 2006	N

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
EUR-TEC10-CNO	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC10-CNO-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC10-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC5-CNO	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC5-CNO-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC5-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TMM-CDC-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
GBP USD-Basis Swaps-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
GBP-ISDA-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
GBP-Semi-Annual Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
GBP-Semi-Annual Swap Rate-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
GBP-Semi-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
GBP-SONIA-OIS-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
GBP-WMBA-RONIA-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
GBP-WMBA-SONIA-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
ILS-TELBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
ILS-TELBOR01-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
JPY USD-Basis Swaps-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
JPY-BBSF-Bloomberg-10:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-BBSF-Bloomberg-15:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-ISDA-Swap Rate-10:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-ISDA-Swap Rate-15:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
JPY-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-LIBOR-FRASETT	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-MUTANCALL-TONAR	All quoted tenors	N/A	Per ISDA 2006	N
JPY-OIS-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-17096	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-17097	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (10 Banks)	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (5 Banks)	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (All Banks)	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (All Banks)-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-ZTIBOR	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TONA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Reuters-10:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Reuters-15:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Telerate-10:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Telerate-15:00	All quoted tenors	N/A	Per ISDA 2006	N
MXN-TIIE-Banxico	All quoted tenors	N/A	Per ISDA 2006	N
SAR-SRIOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
SAR-SRIOR-SUAA	All quoted tenors	N/A	Per ISDA 2006	N
SEK-Annual Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
SEK-Annual Swap Rate-SESWFI	All quoted tenors	N/A	Per ISDA 2006	N
SEK-SIOR-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
SEK-STIBOR-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
SEK-STIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
SEK-STIBOR-SIDE	All quoted tenors	N/A	Per ISDA 2006	N

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
SGD-Semi-Annual Swap Rate-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
SGD-Semi-Annual Swap Rate-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
SGD-Semi-Annual Swap Rate-ICAP-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
SGD-Semi-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SIBOR-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SIBOR-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SONAR-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SONAR-OIS-VWAP-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SOR-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SOR-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SOR-VWAP	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SOR-VWAP-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
TRY-Annual Swap Rate-11:15-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
TRY-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
TRY-TRYIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
TRY-TRYIBOR-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
USD-Annual Swap Rate-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
USD-BA-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-BA-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-BMA Municipal Swap Index	All quoted tenors	N/A	Per ISDA 2006	N
USD-CD-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-CD-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Reference Banks-ICAP SwapPX	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Reuters	All quoted tenors	N/A	Per ISDA 2006	N

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
USD-CMS-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMT-T7051	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMT-T7052	All quoted tenors	N/A	Per ISDA 2006	N
USD-COF11-FHLBSF	All quoted tenors	N/A	Per ISDA 2006	N
USD-COF11-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
USD-COF11-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
USD-CP-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-CP-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds-H.15-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds-H.15-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-FFCB-DISCO	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDA-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDA-Swap Rate-3:00	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDAFIX3-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDAFIX3-Swap Rate-3:00	All quoted tenors	N/A	Per ISDA 2006	N
USD-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
USD-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-LIBOR-LIBO	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-OIS-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-11:00-LON-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-11:00-NY-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-3:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-3:00-NY-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
USD-Prime-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-Prime-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-S&P Index-High Grade	All quoted tenors	N/A	Per ISDA 2006	N

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
USD-SIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-SIBOR-SIBO	All quoted tenors	N/A	Per ISDA 2006	N
USD-SIFMA Municipal Swap Index	All quoted tenors	N/A	Per ISDA 2006	N
USD-TBILL-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-TBILL-H.15-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
USD-TBILL-Secondary Market	All quoted tenors	N/A	Per ISDA 2006	N
USD-TIBOR-ISDC	All quoted tenors	N/A	Per ISDA 2006	N
USD-TIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-ICAP BrokerTec	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-SwapMarker100	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-SwapMarker99	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-T19901	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-T500	All quoted tenors	N/A	Per ISDA 2006	N
VND-Semi-Annual Swap Rate-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
VND-Semi-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
ZAR-DEPOSIT-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
ZAR-DEPOSIT-SAFEX	All quoted tenors	N/A	Per ISDA 2006	N
ZAR-JIBAR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
ZAR-JIBAR-SAFEX	All quoted tenors	N/A	Per ISDA 2006	N
ZAR-PRIME-AVERAGE	All quoted tenors	N/A	Per ISDA 2006	N
ZAR-PRIME-AVERAGE-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N

Fixed Floating Swaption Underlying Swap Transaction Requirements and Defaults

Variable	Requirement	Default
Effective Date Business Day Convention		No Adjustment
Termination Date Business Day Convention		No Adjustment
Period End Dates		Payment Dates
Payment Date Business Day Convention		Modified Following

Linear Interpolation		Applicable only to long or short stub periods
Designated Maturities for Linear Interpolation		Tenors quoted next shorter and longer than the actual Calculation Period length
Compounding		Inapplicable
Compounding Business Day Convention	Same as Business Day Convention for Period End Dates	
Method of Averaging	Weighted Average or Unweighted Average	Unweighted Average
Compounding Method	Compounding or Flat Compounding	Compounding

Fixed Floating Swaption Requirements and Defaults

Setting	Requirement	Default
Option Style:	American, Bermuda, European	
Premium Payment Date Business Day Convention		Following

Fixed Floating Swaption Requirements and Defaults
(Swaption—Exercise)

Setting	Requirement	Default
Commencement Date:	American only	
Partial Exercise:		Inapplicable
Multiple Exercise:		Inapplicable
Exercise Business Day		Banking Day for cash Settlement Currency (TARGET Settlement Day for EUR)
Latest Exercise Time	On Expiration Date, the Expiration Time	Other than Expiration Date, the Expiration Time
Automatic Exercise		
Threshold		

Fixed Floating Swaption Requirements and Defaults
(Swaption Cash Settlement)

Setting	Requirement/Choices	Default
Cash Settlement Amount		
ISDA Settlement Matrix		Applicable, if single currency swap with Currency included in Matrix
ISDA Cross Currency Settlement Matrix		Applicable, if cross currency swap with currency pair included in Matrix
Cash Settlement Valuation Time		
Cash Settlement Valuation Date		Two Valuation Business Days before Mandatory/Optional Early Termination Date **but** same day for CAD, GBP or DKK with Floating Rate Option of "DKK-CIBOR-DKNA13" or "DKK-CIBOR-DKNA13-Bloomberg"
Valuation Business Day		Banking Days in locations per the Business Day Location Table, plus additional days required by for

		fixings under the Floating Rate Option(s)
Cash Settlement Payment Date Business Day Convention		Following
Cash Settlement Method	Cash Price Cash Price—Alternate Method Collateralized Cash Price Par Yield Curve—Adjusted Par Yield Curve—Unadjusted Zero Coupon Yield—Adjusted	
Cash Settlement Currency		For single currency, same as Notional Amount, otherwise as specified in ISDA Master Agreement, or otherwise same as Notional Amount for Fixed Amount
Settlement Rate	ISDA Source/Other Price Source/Reference Banks	
Cash Settlement Reference Banks		Fallbacks per ISDA 2006 Definitions
Quotation Rate	bid ask mid	

Forward Rate Agreements (Uncleared)

Terms and Conditions

Summary:	This covers uncleared forward rate agreements ("Forward Rate Agreements" or "FRAs").
Limitations on Available Selections and Default Settings:	The terms under which an FRA may be traded are as specified in these terms and conditions and in the attached tables. For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest. For Business Days, the defaults shall be the locations specified for the relevant currency, any additional locations specified for the relevant Floating Rate Options. The parties may add additional locations from the Available Locations and may eliminate some or all of the other locations, so long as there is at least one location in which payment may be made. For these purposes "TARGET"/EUTA is considered a location. In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default" and will apply unless the parties vary them. It should be noted that these contracts can be traded in a variety of currencies. Since each national market has its own peculiarities, the "Available Terms" and/or "Default Terms" may vary by currency. In some cases, the same contract might have different terms depending on the market in which it is traded (*e.g.*, London versus NY). In that case the default settings may vary by market.
Incorporated Standards:	These terms and conditions incorporate by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions (b) ISDA OTC Taxonomies (c) FpML Location Codes For convenience, certain terms are mapped to their FpML 5.2.4 equivalent.
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	FRA
ISDA OTC Sub-Product:	N/A
Further Limitations:	None

Terms:	
Notional Amount ("notional"):	An amount in one of the Available Currencies (see below) agreed by the parties.
Effective Date ("adjustedEffectiveDate"):	The date specified by the parties, adjusted in accordance with any applicable Business Day Convention.
Effective Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Termination Date ("adjustedTerminationDate"):	The date specified by the parties, adjusted in accordance with any applicable Business Day Convention.
Termination Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Fixed Rate Payer ("buyerPartyReference"):	As specified by the parties.
Fixed Rate ("fixedRate"):	As specified by the parties.
Floating Rate Payer ("sellerPartyReference"):	As specified by the parties.
Payment Date ("paymentDate"):	As specified by the parties.
Floating Rate Option ("floatingIndex"):	As specified by the parties.
Designated Maturity ("indexTenor"):	As specified by the parties.
Spread:	As specified by the parties.
Floating Rate Day Count Fraction ("dayCountFraction"):	As specified by the parties.
Reset Date:	The Effective Date.
Discounting ("fraDiscounting"):	As specified by the parties.
Business Days:	As specified by the parties.
Calculation Agent:	As specified by the parties.

FRA Available Currencies and Required Business Days

Three Letter Currency Code (ISDA/ISO)	Currency Name (ISDA)	Basic Business Day Locations For Currency (FpML Codes)
AUD	Australian Dollar	AUSY
CAD	Canadian Dollar	CATO
CHF	Swiss Franc	CHZU
CZK	Czech Koruna	CZPR
DKK	Danish Krone	DKCO
EUR	Euro	EUTA
GBP	Sterling	GBLO
HUF	Hungarian Forint	HUBU
ILS	Israeli Shekel	ILTA
JPY	Japanese Yen	JPTO
NOK	Norwegian Krone	NOOS
NZD	New Zealand Dollar	NZAU and NZWE
PLN	Polish Zloty	PLWA
SEK	Swedish Krona	SEST
USD	United States Dollars	USNY
ZAR	South African Rand	ZAJO

FRA Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
No Adjustment

Preceding

FRA Available Day Count Fractions

ISDA Name
30/360, 360/360, Bond Basis
Actual/360
Actual/365 (Fixed), Act/365 (Fixed), A/365 (Fixed), A/365F
Actual/Actual, Actual/Actual (ISDA), Act/Act, Act/Act (ISDA)
Actual/Actual (ICMA), Act/Act, Act/Act (ICMA)
1/1

FRA Notional Amounts

Currency	Minimum	Increment	Maximum	Default
AUD	5,000,000	100,000	N/A	N/A
CAD	5,000,000	100,000	N/A	N/A
CHF	5,000,000	100,000	N/A	N/A
CZK	5,000,000	100,000	N/A	N/A
DKK	5,000,000	100,000	N/A	N/A
EUR	5,000,000	100,000	N/A	N/A
GBP	5,000,000	100,000	N/A	N/A
HUF	5,000,000	100,000	N/A	N/A
ILS	5,000,000	100,000	N/A	N/A
JPY	500,000,000	10,000,000	N/A	N/A
NOK	5,000,000	100,000	N/A	N/A
NZD	5,000,000	100,000	N/A	N/A
PLN	5,000,000	100,000	N/A	N/A
SEK	5,000,000	100,000	N/A	N/A
USD	10,000,000	1,000,000	N/A	N/A
ZAR	5,000,000	100,000	N/A	N/A

FRA Floating Rate Options and Defaults

Currency	Floating Rate Option (any from ISDA 2006 if not specified)	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations	Default for Currency (Y/N)
AUD				Actual/360	N	
CAD						
CHF						
CZK				Actual/360	N	
DKK						
EUR						
GBP						
HUF						
ILS	ILS-TELBOR01-Reuters	All quoted	N	Per ISDA 2006	N	Y
JPY						
NOK						
NZD	NZD-BBR-FRA	All quoted	N	Per ISDA 2006	N	Y

PLN						
SEK						
USD	USD-LIBOR-BBA		3M	Actual/360	GBLO	Y
ZAR						

FRA Discounting Types

ISDA Name	FpML	Default for (Currency)
FRA Discounting	ISDA	All but AUD
FRA Yield Discounting	AFMA	AUD
None	NONE	None

Forward Rate Agreements – CME Cleared

Terms and Conditions

Summary:	This covers forward rate agreements ("FRAs") cleared by the Chicago Mercantile Exchange Inc. ("CME").
Limitations on Available Selections and Default Settings:	The terms under which a Forward Rate Agreement/CME Cleared may be traded are as specified in these terms and conditions, which incorporate the CME Rulebook, in particular Chapters 900 and 901 (and any successor provisions) and the CME Cleared IRS Product Scope (or any successor). **By electing to trade a Forward Rate Agreement/CME Cleared, participants are representing that they are familiar with the CME Rulebook and the limitations on transaction terms contained in it.**
Incorporated Standards:	This contract description incorporates by reference the CME Rulebook as in effect from time to time. The CME Rulebook itself may incorporate certain additional standards, such as the 2006 ISDA Definitions. **Be aware that the timing of effectiveness of amendments or supplements to the ISDA standards may vary between bilateral and CME contracts, since the CME may reserve the right to select when and how such changes become effective.**
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	FRA
ISDA OTC Sub-Product(s):	N/A
Further Limitations:	Must comply with CME Clearing Requirements.
Terms:	
Definition Set:	The definition set (*e.g.*, ISDA 2000/ISDA2006) elected by, or otherwise binding on, the parties in accordance with the CME Rulebook.
Effective Date:	As per the CME Rulebook.
Notional Amount:	An amount in Currency determined by the parties subject to the limitations in the CME Rulebook. This may vary from period to period to the extent permitted by the CME Rulebook. The CME Rulebook may limit the Currencies and Floating Rate Options for which variable notionals are permitted.
Currency:	One of the currencies permitted for the relevant transaction type per the CME Rulebook.
Business Days:	As per the CME Rulebook, which may require certain Business Days be applicable on a per Currency or Floating Rate Option Basis and may otherwise limit the available Business Day locations which can be elected.
Business Day Convention:	As per the CME Rulebook.
Trade Date:	As per the CME Rulebook.
Settlement:	As per the CME Rulebook, in advance or arrears.
Termination Date:	As agreed by the parties, subject to any minimum or maximum tenor in the CME Rulebook.

Termination Date Business Day Convention:	As per the CME Rulebook, and thus subject to limitations based on other terms of the transaction.
Fixed Rate Payer Payment Dates:	As per the CME Rulebook.
Fixed Amount:	As per the CME Rulebook, which may permit use of a schedule.
Fixed Rate:	As agreed by the parties, subject to any minimum or maximum rate and per-period variability permitted in the CME Rulebook.
Floating Rate Payer Payment Dates:	As per the CME Rulebook.
Floating Amount:	As per the CME Rulebook.
Floating Rate Option:	As determined by the parties, subject to the CME Rulebook, which may provide a more limited list of available options for a Currency than does the Definition Set
Designated Maturity:	As per the CME Rulebook, which may provide a more limited set of Designated Maturities than does the related rate source page.
Spread:	Subject to any minimum or maximum rate and per-period variability permitted by the CME Rulebook.
Reset Dates:	As the per CME Rulebook.
Floating Rate Daycount Fraction:	As per the CME Rulebook.
FRA Discounting:	As per CME Rulebook, which may require different discounting conventions depending on payment convention.
Fixed Rate Payer:	As determined by the parties.
Floating Rate Payer:	As determined by the parties.
Payer for Additional Payment/Fees:	As determined by the parties, subject to limitations in the CME Rulebook.
Additional Payment/Fees:	As determined by the parties, subject to limitations in the CME Rulebook.
Payment Date for Additional Payment/Fees:	As determined by the parties, subject to limitations in the CME Rulebook.

Forward Rate Agreements – LCH Cleared

Terms and Conditions

Summary:	This covers forward rate agreements ("FRAs") cleared by LCH.Clearnet ("LCH").
Limitations on Available Selections and Default Settings:	The terms under which a Forward Rate Agreement/LCH Cleared may be traded are as specified in these terms and conditions, which incorporate the LCH Rulebook, in particular Schedule 4A (or any successor provisions). **By electing to trade a Forward Rate Agreement/LCH Cleared, participants are representing that they are familiar with the LCH Rulebook and the limitations on transaction terms contained in it.**
Incorporated Standards:	This contract description incorporates by reference the LCH Rulebook as in effect from time to time. The LCH Rulebook itself may incorporate certain additional standards, such as the 2000 ISDA Definitions and 2006 ISDA Definitions. **Be aware that the timing of effectiveness of amendments or supplements to the ISDA standards may vary between bilateral and LCH contracts, since the LCH may reserve the right to select when and how such changes become effective.**
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	FRA
ISDA OTC Sub-Product:	N/A
Further Limitations:	Must comply with LCH Clearing Requirements.
Terms:	
Definition Set:	The definition set (*e.g.*, ISDA 2000/ISDA2006) elected by, or otherwise binding on, the parties in accordance with the LCH Rulebook.
Notional Amount:	An amount in Currency determined by the parties subject to limitations in the LCH Rulebook. This may vary from period to period to the extent permitted by the LCH Rulebook. The LCH Rulebook may limit the Currencies and Floating Rate Options for which variable notionals are permitted.
Currency:	One of the currencies permitted for the relevant transaction type per the LCH Rulebook.
Trade Date:	As per the LCH Rulebook.
Effective Date:	As per the LCH Rulebook.
Termination Date:	As agreed by the parties, subject to any minimum or maximum tenor in the LCH Rulebook.
Payer for Additional Payment/Fees:	As determined by the parties, subject to the limitation in the LCH Rulebook.
Additional Payment/Fees:	As determined by the parties, subject to the limitation in the LCH Rulebook.
Payment Date for Additional Payment/Fees	As determined by the parties, subject to limitations in the LCH Rulebook, which may limit the earliest or

	latest day on which such fees may be paid based on Currency or other factors.
Business Days:	As per the LCH Rulebook, which may require certain Business Days be applicable on a per Currency or Floating Rate Option Basis and may otherwise limit the available Business Day locations which can be elected.
Business Day Convention:	As per the LCH Rulebook.
Fixed Rate Payer:	As determined by the parties.
Fixed Rate Payer Payment Dates:	As per the LCH Rulebook.
Fixed Amount:	As per the LCH Rulebook, which may permit use of a schedule.
Fixed Rate:	As agreed by the parties, subject to any minimum or maximum rate and per-period variability permitted in the LCH Rulebook.
Floating Rate Payer:	As determined by the parties.
Floating Rate Payer Payment Dates:	As per the LCH Rulebook.
Floating Amount:	As per the LCH Rulebook.
Floating Rate Option:	As determined by the parties, subject to the LCH Rulebook, which may provide a more limited list of available options for a Currency than does the Definition Set.
Designated Maturity:	As per the LCH Rulebook, which may provide a more limited set of Designated Maturities than does the related rate source page.
Spread:	Subject to any minimum or maximum rate and per-period variability permitted by the LCH Rulebook.
Reset Dates:	As the per LCH Rulebook.
Floating Rate Daycount Fraction:	As per the LCH Rulebook.
FRA Discounting:	As per the LCH Rulebook.
Discount Rate	As per the LCH Rulebook.
FRA Yield Discounting:	As per the LCH Rulebook.
Negative Interest Rates:	As per the LCH Rulebook, which may require use of a single method.
Withholding and Tax:	As per the LCH Rulebook.
Governing Law:	As per the LCH Rulebook, which may dictate the law applicable to the Transaction.

iBoxx Index Swaps

Terms and Conditions

Summary:	This covers iBoxx index swaps (each, an "iBoxx Index Swap") on a bilateral basis.
Limitations on Available Selections and Default Settings:	The terms under which an iBoxx Index Swap may be traded are shown below and in the attached tables. For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest. For Business Days, the defaults shall be the locations specified for the relevant currency and any additional locations specified for the relevant Floating Rate Options. The parties may add additional locations from the Available Locations and may eliminate some or all of the other locations, so long as there is at least one location in which payment may be made. For these purposes "TARGET" is considered a location. In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default " and will apply unless the parties vary them. It should be noted that these contracts can be traded in a variety of currencies. Since each national market has its own peculiarities, the "Available Terms" and/or "Default Terms" may vary by currency. In some cases, the same contract might have different terms depending on the market in which it is traded (*e.g.*, London versus NY). In that case the default settings may vary by market.
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions (b) the iBoxx Index Transaction Standard Terms Supplement (current version or as specified by the parties) ("iBoxx STS") For convenience, certain terms are mapped to their FpML 5.5 equivalent.
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Credit
ISDA OTC Base Product:	Total Return Swap Index
ISDA OTC Sub-Product:	iBoxx
ISDA OTC Transaction type:	N/A

Further Limitations:	None
Terms:	
Trade Date:	As agreed by the parties.
Effective Date ("effectiveDate"):	The Business Day following the Trade Date, unless otherwise agreed by the parties.
Effective Date Business Days:	The Business Days specified below, unless otherwise specified by the parties.
Effective Date Business Day Convention:	The Business Day Convention specified below, unless otherwise specified by the parties.
Termination Date ("terminationDate"):	As specified in the iBoxx STS, unless otherwise agreed by the parties.
Notional Amount ("notional"):	An amount specified by the parties, which will be in the relevant Settlement Currency (unless otherwise agreed by the parties).
Index	As specified by the parties from among the Available Indices.
Index Buyer:	As agreed by the parties.
Index Seller:	As agreed by the parties.
Calculation Agent:	As specified in the iBoxx STS, unless otherwise agreed by the parties.
Settlement Currency:	The currency in which the Index is denominated.
Business Days:	As specified in the iBoxx STS for the relevant Settlement Currency, unless otherwise agreed by the parties.
Floating Amount:	
Floating Rate Payer ("payerPartyReference"):	Index Buyer
Floating Rate Payer Period End Dates:	As specified in the iBoxx STS, unless otherwise agreed by the parties
Floating Rate Payer Payment Dates:	As specified in the iBoxx STS, unless otherwise agreed by the parties
Linear Interpolation:	As specified in the iBoxx STS, unless otherwise agreed by the parties
Shorter Designated Maturity for Linear Interpolation:	For a Calculation Period to which Linear Interpolation applies, per the Definitions unless otherwise agreed by the parties.
Longer Designated Maturity for Linear Interpolation	For a Calculation Period to which Linear Interpolation applies per the Definitions unless otherwise agreed by the parties.
Floating Rate Option:	As specified by the parties.
Floating Rate for the initial Calculation Period	As specified by the parties.
Spread:	As specified by the parties.
Designated Maturity ("indexTenor")	As specified in the iBoxx STS, unless otherwise agreed by the parties.
Floating Rate Day Count Fraction:	As specified in the iBoxx STS, unless otherwise agreed by the parties.
Reset Dates ("resetDate"):	As specified in the iBoxx STS, unless otherwise agreed by the parties.
Payment Dates Business Days:	The Business Days specified above, unless otherwise agreed by the parties.
Business Days (Other Than Payment Dates):	The Business Days specified above, unless otherwise agreed by the parties.
Business Day Convention (Other Than Payment Dates):	The Business Day Convention specified above, unless otherwise specified by the parties.

Index Return Amount:	
Index Return Amount Payment Date:	As specified in the iBoxx STS, unless otherwise agreed by the parties.
Initial Fixing Amount:	As agreed by the parties and rounded as specified in the iBoxx STS (unless the parties otherwise agree).
Final Fixing Amount:	As specified in the iBoxx STS, unless otherwise agreed by the parties.
Scheduled Final Fixing Date:	As specified by the parties, subject to the Business Day Convention (unless the parties otherwise agree).
Final Fixing Date:	As specified in the iBoxx STS, unless otherwise agreed by the parties.
Index Adjustment and Index Discontinuance Events:	As specified in the iBoxx STS, unless otherwise agreed by the parties.

iBoxx Index Available Currencies and Business Days

Three Letter Currency Code (ISDA/ISO)	Currency Name (ISDA)	Basic Business Day Locations For Currency (FpML Codes)
EUR	Euro	EUTA and GBLO
GBP	Sterling	EUTA and GBLO
USD	United States Dollars	USNY

iBoxx Index Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
No Adjustment
Preceding
FRN Convention/Eurodollar Convention

iBoxx Index Available Indices

Name	Currency
iBoxx EUR Corporates	EUR
iBoxx EUR Liquid High Yield Index	EUR
iBoxx GBP Corporates	GBP
iBoxx USD Domestic Corporates	USD
iBoxx USD Liquid High Yield Index	USD
iBoxx USD Liquid Investment Grade Index	USD
iBoxx USD Liquid Leveraged Loans Index	USD

iBoxx Index Available Day Count Fractions

ISDA Name
1/1
30/360, 360/360, Bond Basis
Actual/360
Actual/365 (Fixed), Act/365 (Fixed), A/365 (Fixed), A/365F
Actual/Actual, Actual/Actual (ISDA), Act/Act, Act/Act (ISDA)
Actual/Actual (ICMA), Act/Act, Act/Act (ICMA)

iBoxx Index Floating Rate Options and Defaults

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
USD-Annual Swap Rate-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
USD-BA-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-BA-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-BMA Municipal Swap Index	All quoted tenors	N/A	Per ISDA 2006	N
USD-CD-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-CD-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Reference Banks-ICAP SwapPX	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMT-T7051	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMT-T7052	All quoted tenors	N/A	Per ISDA 2006	N
USD-COF11-FHLBSF	All quoted tenors	N/A	Per ISDA 2006	N
USD-COF11-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
USD-COF11-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
USD-CP-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-CP-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds-H.15-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds-H.15-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-FFCB-DISCO	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDA-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDA-Swap Rate-3:00	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDAFIX3-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDAFIX3-Swap Rate-3:00	All quoted tenors	N/A	Per ISDA 2006	N
USD-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
USD-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-LIBOR-LIBO	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)

USD-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-OIS-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-11:00-LON-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-11:00-NY-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-3:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-3:00-NY-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
USD-Prime-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-Prime-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-S&P Index-High Grade	All quoted tenors	N/A	Per ISDA 2006	N
USD-SIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-SIBOR-SIBO	All quoted tenors	N/A	Per ISDA 2006	N
USD-SIFMA Municipal Swap Index	All quoted tenors	N/A	Per ISDA 2006	N
USD-TBILL-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-TBILL-H.15-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
USD-TBILL-Secondary Market	All quoted tenors	N/A	Per ISDA 2006	N
USD-TIBOR-ISDC	All quoted tenors	N/A	Per ISDA 2006	N
USD-TIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-ICAP BrokerTec	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-SwapMarker100	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-SwapMarker99	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-T19901	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-T500	All quoted tenors	N/A	Per ISDA 2006	N
EUR USD-Basis Swaps-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-10:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-10:00-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-10:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-10:00-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N

EUR-Annual Swap Rate-11:00-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-3 Month	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-3 Month-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-AVERAGE	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS-10:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS-10:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS-COMPOUND-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-Swap-Index	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR-Act/365	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR-Act/365-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURONIA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-EURIBOR Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-EURIBOR Swap Rate-12:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-LIBOR Swap Rate-10:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-LIBOR Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
EUR-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N

EUR-TAM-CDC	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC10-CNO	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC10-CNO-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC10-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC5-CNO	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC5-CNO-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC5-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TMM-CDC-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
GBP USD-Basis Swaps-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
GBP-ISDA-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
GBP-Semi-Annual Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
GBP-Semi-Annual Swap Rate-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
GBP-Semi-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
GBP-SONIA-OIS-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
GBP-WMBA-RONIA-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
GBP-WMBA-SONIA-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N

Inflation Swaps

Terms and Conditions

Summary:	This covers inflation swaps ("Inflation Swaps").
Limitations on Available Selections and Default Settings:	The terms under which an Inflation Swap may be traded are as specified in these terms and conditions or in the attached tables. For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest. For Business Days, the defaults shall be the locations specified for the relevant currency, any additional locations specified for the relevant Floating Rate Options. The parties may add additional locations from the Available Locations and may eliminate some or all of the other locations, so long as there is at least one location in which payment may be made. For these purposes "TARGET" is considered a location. In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default " and will apply unless the parties vary them. It should be noted that these contracts can be traded in a variety of currencies. Since each national market has its own peculiarities, the "Available Terms" and/or "Default Terms" may vary by currency. In some cases, the same contract might have different terms depending on the market in which it is traded (e.g., London versus NY). In that case the default settings may vary by market.
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions (b) 2008 ISDA Inflation Derivatives Definitions, including Supplements 1 and 2 thereto and any other Supplements through Trade Date (c) ISDA OTC Taxonomies (d) FpML Location Codes For convenience, certain terms are mapped to their FpML 5.5 equivalent.
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	IR Swap
ISDA OTC Sub-Product:	Inflation
Further Limitations:	None
Terms:	
Notional Amount ("notional"):	An amount in one of the Available Currencies (see below) agreed by the parties.
Effective Date ("effectiveDate"):	The date specified by the parties, adjusted in accordance

	with any applicable Business Day Convention. The parties may express the unadjusted Effective Date as a number of Business Days or Banking Days from the Trade Date ("relativeEffectiveDate").
Effective Date Business Days:	As specified by the parties from among the Available Business Days.
Effective Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Termination Date ("terminationDate"):	The date specified by the parties, adjusted in accordance with any applicable Business Day Convention. The parties may express the unadjusted Termination Date as a number of days, months or years from the Effective Date ("relativeTerminationDate").
Termination Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Fixed Amount:	
Fixed Rate Payer ("payerPartyReference"):	As specified by the parties.
Fixed Amount:	As specified by the parties (in lieu of all items other than Payment Date(s)).
Fixed Rate Payment Date ("unadjustedPaymentDate"):	As specified by the parties.
Payment Dates Business Days:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.
Payment Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Floating Amount:	
Floating Rate Payer ("payerPartyReference"):	As specified by the parties.
Currency Amount ("notionalAmount"):	As specified by the parties.
Period End Dates ("unadjustedCalculation Period Date"):	As specified by the parties.
first Period End Date:	As specified by the parties if there is a short initial Calculation Period.
Payment Dates ("unadjustedPaymentDate"):	As specified by the parties.
initial Floating Rate:	As specified by the parties.
Floating Rate ("floatingRate"):	Notwithstanding the 2006 Definitions, "Floating Rate" will equal: $$\frac{Index\_Final}{Index\_Initial} - 1$$ rounded in accordance with the 2008 ISDA Inflation Derivatives Definitions and subject to the Negative Interest Rate Treatment.
Index:	As specified by the parties from among the Available Inflation Indices.
Index_Initial ("initialIndexLevel"):	As specified by the parties.
Index_Final:	The Index level for the Reference Month(s) specified by the parties in the Reference Year(s) specified by the parties.
Reference Month(s):	As specified by the parties.
Reference Year(s)	As specified by the parties.
Day Count Fraction:	1/1
Reset Dates ("resetDate"):	As specified by the parties.
Method of Averaging:	As specified by the parties.
Payment Dates Business Days:	As specified by the parties from among the Available

	Business Days, subject to any Required Business Days.
Payment Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Negative Interest Rates ("negativeInterestRateMethod"):	As selected by the parties from among the Available Treatments.
Related Bond:	The bond, if any, specified by the parties as such.
Fallback Bond ("fallbackBondApplicable"):	As selected by the parties if no Related Bond is selected.
Calculation Agent:	As agreed by the parties.

Fixed Floating Available Currencies and Required Business Days

Three Letter Currency Code (ISDA/ISO)	Currency Name (ISDA)	Basic Business Day Locations For Currency (FpML Codes)
AUD	Australian Dollar	AUSY
EUR	Euro	EUTA
GBP	Sterling	GBLO
ILS	Israeli Shekel	ILTA
USD	United States Dollars	USNY

Fixed Floating Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
No Adjustment
Preceding
FRN Convention/Eurodollar Convention

Fixed Floating Available Day Count Fractions

ISDA Name
1/1

Fixed Floating Default Effective Dates

Currency	Default Effective Date
All Currencies Other than CAD, GBP	Plus Two Banking Days
CAD, GBP	Plus Zero

Fixed Floating Earliest and Latest Effective and Termination Dates

Currency	Earliest Effective Date	Latest Effective Date	Earliest Termination Date	Latest Termination Date
N/A	N/A	N/A	N/A	N/A

Fixed Floating Notional Amounts

Currency	Minimum	Increment	Maximum	Default
EUR	5,000,000	100,000	N/A	N/A
GBP	5,000,000	100,000	N/A	N/A
USD	10,000,000	1,000,000	N/A	N/A

Inflation Swap Indices

Index Name	Description
AUD-CPI	Australia: AUD – Non-revised Consumer Price Index (CPI)
AUS-CPI	Austria: AUS – Non-revised Consumer Price Index (CPI)
AUS-HICP	Austria: AUS – Non-revised Harmonised Indices of Consumer Prices (HICP)
BLG-CPI-GI	Belgium: BLG – Non-revised Consumer Price Index - General Index (CPI)
BLG-CPI-HI	Belgium: BLG – Non-revised Consumer Price Index - Health Index (CPI)
BLG-HICP	Belgium: BLG – Non-revised Harmonised Consumer Price Index (HICP)
DEM-CPI	Germany: DEM – Non-revised Consumer Price Index (CPI)
DEM-CPI-NRW	Germany: DEM – Non-revised Consumer Price Index for North Rhine-Westphalia
DEM-HICP	Germany: DEM – Non-revised Harmonised Consumer Price Index (HICP)
ESP-CPI	Spain: ESP – National-Non-revised Consumer Price Index (CPI)
ESP-HICP	Spain: ESP – Harmonised-Non-revised Consumer Price Index (HICP)
ESP-R-CPI	Spain: ESP – National-Revised Consumer Price Index (CPI).
ESP-R-HICP	Spain: ESP – Harmonised-Revised Consumer Price Index (HICP)
EUR-AI-CPI	European Union: EUR – All Items-Non-revised Consumer Price Index
EUR-AI-R-CPI	European Union: EUR – All Items–Revised Consumer Price Index
EUR-EXT-CPI	European Union: EUR – Excluding Tobacco-Non-revised Consumer Price Index
EUR-EXT-R-CPI	European Union: EUR – Excluding Tobacco–Revised Consumer Price Index
FRC-EXT-CPI	France: FRC – Excluding Tobacco-Non-Revised Consumer Price Index
FRC-HICP	France: FRC – Harmonised-Non-revised Consumer Price Index (HICP)
GRD-CPI	Greece: GRD – Non-revised Consumer Price Index (CPI)
GRD-HICP	Greece: GRD – Harmonised-Non-revised Consumer Price Index (HICP)
ILS-CPI	Israel: ILS – Non-revised Consumer Price Index (CPI)
IRL-CPI	Ireland: IRL – Non-revised Consumer Price Index (CPI)
IRL-HICP	Ireland: IRL – Harmonised-Non-revised Consumer Price Index (HICP)

ITL-BC-EXT-CPI	Italy: ITL – Inflation for Blue Collar Workers and Employees–Excluding Tobacco Consumer Price Index
ITL-BC-INT-CPI	Italy: ITL – Inflation for Blue Collar Workers and Employees-Including Tobacco Consumer Price Index
ITL-HICP	Italy: ITL – Non-revised Harmonised Consumer Price Index (HICP)
ITL-WC-EXT-CPI	Italy: ITL – Whole Community –Excluding Tobacco Consumer Price Index
ITL-WC-INT-CPI	Italy: ITL – Whole Community –Including Tobacco Consumer Price Index
LUX-CPI	Luxembourg: LUX – Non-revised Consumer Price Index (CPI)
LUX-HICP	Luxembourg: LUX – Harmonised-Non-revised Consumer Price Index (HICP)
NLG-CPI	Netherlands: NLG – Non-revised Consumer Price Index (CPI)
NLG-HICP	Netherlands: NLG – Harmonised-Non-revised Consumer Price Index (HICP)
POR-CPI	Portugal: POR – Non-revised Consumer Price Index (CPI)
POR-HICP	Portugal: POR – Harmonised-Non-revised Consumer Price Index (HICP)
UK-HICP	United Kingdom: GBP – Harmonised-Non-revised Consumer Price Index (HICP)
UK-RPI	United Kingdom: GBP – Non-revised Retail Price Index (UKRPI)
UK-RPIX	United Kingdom: GBP – Non-revised Retail Price Index Excluding Mortgage Interest Payments (UKRPIX)
USA-CPI-U	United States: USA – Non-revised Consumer Price Index – Urban (CPI-U)

Fixed Floating Requirements and Defaults
(Excluding Optional Early Termination and Mandatory Early Termination)

Variable	Requirement	Default
Fallback Bond:		Applicable

Interest Rate Caps/Floors

Terms and Conditions

Summary:	This covers interest rate caps and floors ("Interest Rate Caps/Floors").
Limitations on Available Selections and Default Settings:	The terms under which an Interest Rate Cap/Floor may be traded are as specified in these terms and conditions and in the attached tables.
	For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest.
	For Business Days, the defaults shall be the locations specified for the relevant currency, any additional locations specified for the relevant Floating Rate Options.
	The parties may add additional locations from the Available Locations and may eliminate some or all of the other locations, so long as there is at least one location in which payment may be made. For these purposes "TARGET" is considered a location.
	In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default" and will apply unless the parties vary them.
	It should be noted that these contracts can be traded in a variety of currencies. Since each national market has its own peculiarities, the "Available Terms" and/or "Default Terms" may vary by currency.
	In some cases, the same contract might have different terms depending on the market in which it is traded (*e.g.*, London versus NY). In that case the default settings may vary by market.
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards:
	(a) 2006 ISDA Definitions
	(b) ISDA Settlement Matrix (if Optional Early Termination applies)
	(c) ISDA OTC Taxonomies
	(d) FpML Location Codes
	For convenience, certain terms are mapped to their FpML 5.5 equivalent.
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	IR Swap
ISDA OTC Sub-Product:	Cap/Floor
Further Limitations:	None
Terms:	
Notional Amount ("notional"):	An amount in one of the Available Currencies (see below) agreed by the parties.
Effective Date ("effectiveDate"):	The date specified by the parties, adjusted in accordance with any applicable Business Day Convention.
	The parties may express the unadjusted Effective Date as

	a number of Business Days or Banking Days from the Trade Date ("relativeEffectiveDate").
Effective Date Business Days:	As specified by the parties from among the Available Business Days.
Effective Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Termination Date ("terminationDate"):	The date specified by the parties, adjusted in accordance with any applicable Business Day Convention. The parties may express the unadjusted Termination Date as a number of days, months or years from the Effective Date ("relativeTerminationDate").
Termination Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Fixed Amount 1:	
Fixed Rate Payer ("payerPartyReference"):	As specified by the parties.
Currency Amount ("notionalAmount"):	As specified by the parties.
Fixed Rate Period End Dates ("unadjustedCalculation Period Date"):	As specified by the parties.
first Period End Date:	As specified by the parties if there is a short initial Calculation Period.
Fixed Rate Payment Dates ("unadjustedPaymentDate"):	As specified by the parties.
Day Count Fraction:	As specified by the parties.
Reset Dates ("resetDate"):	As specified by the parties.
Period End Dates Business Days:	As specified by the parties from among the Available Business Days.
Period End Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Payment Dates Business Days:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.
Payment Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Floating Amount:	
Floating Rate Payer ("payerPartyReference"):	As specified by the parties.
Currency Amount ("notionalAmount"):	As specified by the parties.
Period End Dates ("unadjustedCalculation Period Date"):	As specified by the parties.
first Period End Date:	As specified by the parties if there is a short initial Calculation Period.
Payment Dates ("unadjustedPaymentDate"):	As specified by the parties.
Cap Rate:	As specified by the parties.
Floor Rate:	As specified by the parties.
initial Floating Rate:	As specified by the parties.
Floating Rate Option ("floatingRateIndex"):	As specified by the parties.
Designated Maturity ('indexTenor")	As specified by the parties.
Linear Interpolation:	For the Calculation Periods specified by the parties.
Shorter Designated Maturity for Linear Interpolation:	For a Calculation Period to which Linear Interpolation applies, as specified by the parties.
Longer Designated Maturity for Linear Interpolation:	For a Calculation Period to which Linear Interpolation applies, as specified by the parties.
Spread:	As specified by the parties.
Day Count Fraction:	As specified by the parties.
Reset Dates ("resetDate"):	As specified by the parties.
Method of Averaging:	As specified by the parties.
Compounding:	As specified by the parties.

Compounding Dates:	In the event Compounding is selected, as selected by the parties.
Compounding Method (Compounding OR Flat Compounding):	In the event Compounding is selected, as selected by the parties.
Period End Dates Business Days:	As specified by the parties from among the Available Business Days.
Period End Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Payment Dates Business Days:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.
Payment Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Reset Dates Business Days:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.
Reset Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Initial Exchange:	
Initial Exchange Date:	As specified by the parties.
Fixed Rate Payer Initial Exchange Amount:	As specified by the parties.
Floating Payer Initial Exchange Amount:	As specified by the parties.
Interim Exchanges:	
Interim Exchange Dates:	As specified by the parties.
Fixed Rate Payer Interim Exchange Amount:	As specified by the parties.
Fixed Rate Payer Interim Exchange Amount:	As specified by the parties.
Final Exchanges:	
Final Exchange Date:	As specified by the parties.
Fixed Rate Payer Final Exchange Amount:	As specified by the parties.
Fixed Payer Final Exchange Amount:	As specified by the parties.
Optional Early Termination:	
Optional Early Termination:	As specified by the parties.
Option Style:	As specified by the parties.
Optional Early Termination Date:	As specified by the parties.
Seller:	As specified by the parties if only one party can terminate.
Buyer:	As specified by the parties, if only one party can terminate.
Seller's Agent:	As specified by the parties, if only one party can terminate.
Business Days for Payments:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.
Exercise Business Days:	As specified by the parties.
Optional Early Termination Procedure for Exercise:	
Commencement Date:	As specified by the parties, if the Option Style is American.
Bermuda Option Exercise Dates:	As specified by the parties, if the Option Style is Bermuda.
Expiration Date:	As specified by the parties.
Expiration Time:	As specified by the parties.
Earliest Exercise Time:	As specified by the parties.
Latest Exercise Time:	As specified by the parties.
Exercise Business Day:	As specified by the parties.
Partial Exercise:	As specified by the parties, if Option Style is European.
Multiple Exercise:	As specified by the parties, if Option Style is American or Bermuda.

Minimum Notional Amount:	As specified by the parties if Partial Exercise or Multiple Exercise is specified.
Maximum Notional Amount:	As specified by the parties if Multiple Exercise is specified.
Integral Multiple:	As specified by the parties if Partial Exercise or Multiple Exercise is specified.
Optional Early Termination Settlement Terms:	
Cash Settlement:	As specified by the parties.
ISDA Settlement Matrix:	As specified by the parties, if Cash Settlement is applicable.
Cash Settlement Valuation Time:	If Cash Settlement is applicable, as specified by the parties, directly or via the ISDA Settlement Matrix.
Cash Settlement Valuation Date:	If Cash Settlement is applicable, as specified by the parties, directly or via the ISDA Settlement Matrix.
Valuation Business Days:	If Cash Settlement is applicable, as specified by the parties, directly or via the ISDA Settlement Matrix.
Cash Settlement Payment Date:	If Cash Settlement is applicable, as specified by the parties, directly or via the ISDA Settlement Matrix.
Cash Settlement Payment Date Business Days Convention:	If Cash Settlement is applicable, as specified by the parties, directly or via the ISDA Settlement Matrix.
Cash Settlement Method:	If Cash Settlement is applicable, as specified by the parties from Available Cash Settlement Methods, directly or via the ISDA Settlement Matrix.
Cash Settlement Currency:	If Cash Settlement is applicable, and "Cash Price" or "Cash Price—Alternate" apply, as specified by the parties from Available Cash Settlement Methods, directly or via the ISDA Settlement Matrix.
Settlement Rate:	If Cash Settlement is applicable, and "Par Yield Curve—Adjusted," "Par Yield Curve—Unadjusted" or "Zero Coupon Curve—Adjusted" apply, as specified by the parties from Available Cash Settlement Methods, directly or via the ISDA Settlement Matrix parties from Available Cash Settlement Methods, directly or via the ISDA Settlement Matrix.
Cash Settlement Reference Banks:	As specified by the parties.
Quotation Rate:	If Cash Settlement is applicable, as specified by the parties from among the Available Quotation Rates.
Calculation Agent:	As agreed by the parties.

Cap/Floor Available Currencies and Required Business Days

Three Letter Currency Code (ISDA/ISO)	Currency Name (ISDA)	Basic Business Day Locations For Currency (FpML Codes)
EUR	Euro	EUTA
GBP	Pound Sterling	GBLO
JPY	Japanese Yen	JPTO
MXN	Mexican Peso (New)	MXMC
SEK	Swedish Krona	SEST
USD	United States Dollars	USNY
ZAR	South African Rand	ZAJO

Cap/Floor Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
No Adjustment
Preceding
FRN Convention/Eurodollar Convention

Cap/Floor Available Day Count Fractions

ISDA Name
1/1
30/360, 360/360, Bond Basis
Actual/360
Actual/365 (Fixed), Act/365 (Fixed), A/365 (Fixed), A/365F
Actual/Actual, Actual/Actual (ISDA), Act/Act, Act/Act (ISDA)
Actual/Actual (ICMA), Act/Act, Act/Act (ICMA)

Cap/Floor Default Effective Dates

Currency	Default Effective Date
All Currencies Other than CAD, GBP, MXN	Plus Two Banking Days
MXN	Plus One Banking Day
CAD, GBP	Plus Zero

Cap/Floor Earliest and Latest Effective and Termination Dates

Currency	Earliest Effective Date	Latest Effective Date	Earliest Termination Date	Latest Termination Date
N/A	N/A	N/A	N/A	N/A

Cap/Floor Notional Amounts

Currency	Minimum	Increment	Maximum	Default
EUR	5,000,000	100,000	N/A	N/A
GBP	25,000,000	100,000	N/A	N/A
JPY	2,500,000,000	100,000,000	N/A	N/A
MXN	10,000,000	1,000,000	N/A	N/A
SEK	5,000,000	100,000	N/A	N/A
USD	25,000,000	1,000,000	N/A	N/A
ZAR	5,000,000	100,000	N/A	N/A

Cap/Floor Floating Rate Options and Defaults

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
EUR USD-Basis Swaps-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-10:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-10:00-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N

EUR-Annual Swap Rate-10:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-10:00-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-3 Month	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-3 Month-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-AVERAGE	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS-10:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS-10:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS-COMPOUND-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-Swap-Index	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR-Act/365	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR-Act/365-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURONIA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-EURIBOR Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-EURIBOR Swap Rate-12:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-LIBOR Swap Rate-10:00	All quoted tenors	N/A	Per ISDA 2006	N

EUR-ISDA-LIBOR Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
EUR-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TAM-CDC	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC10-CNO	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC10-CNO-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC10-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC5-CNO	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC5-CNO-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC5-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TMM-CDC-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
GBP-WMBA-SONIA-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
JPY-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-17096	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-17097	All quoted tenors	N/A	Per ISDA 2006	N
MXN-TIIE-Banxico	All quoted tenors	N/A	Per ISDA 2006	N
SEK-Annual Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
SEK-Annual Swap Rate-SESWFI	All quoted tenors	N/A	Per ISDA 2006	N
SEK-SIOR-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
SEK-STIBOR-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
SEK-STIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
SEK-STIBOR-SIDE	All quoted tenors	N/A	Per ISDA 2006	N
USD-Annual Swap Rate-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
USD-BA-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-BA-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-BMA Municipal Swap Index	All quoted tenors	N/A	Per ISDA 2006	N
USD-CD-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-CD-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Reference Banks-ICAP SwapPX	All quoted tenors	N/A	Per ISDA 2006	N

USD-CMS-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMT-T7051	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMT-T7052	All quoted tenors	N/A	Per ISDA 2006	N
USD-COF11-FHLBSF	All quoted tenors	N/A	Per ISDA 2006	N
USD-COF11-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
USD-COF11-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
USD-CP-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-CP-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds-H.15-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds-H.15-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-FFCB-DISCO	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDA-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDA-Swap Rate-3:00	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDAFIX3-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDAFIX3-Swap Rate-3:00	All quoted tenors	N/A	Per ISDA 2006	N
USD-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
USD-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-LIBOR-LIBO	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-OIS-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-11:00-LON-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-11:00-NY-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-3:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-3:00-NY-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
USD-Prime-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-Prime-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-S&P Index-High Grade	All quoted tenors	N/A	Per ISDA 2006	N
USD-SIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N

USD-SIBOR-SIBO	All quoted tenors	N/A	Per ISDA 2006	N
USD-SIFMA Municipal Swap Index	All quoted tenors	N/A	Per ISDA 2006	N
USD-TBILL-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-TBILL-H.15-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
USD-TBILL-Secondary Market	All quoted tenors	N/A	Per ISDA 2006	N
USD-TIBOR-ISDC	All quoted tenors	N/A	Per ISDA 2006	N
USD-TIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-ICAP BrokerTec	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-SwapMarker100	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-SwapMarker99	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-T19901	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-T500	All quoted tenors	N/A	Per ISDA 2006	N
VND-Semi-Annual Swap Rate-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
VND-Semi-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
ZAR-DEPOSIT-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
ZAR-DEPOSIT-SAFEX	All quoted tenors	N/A	Per ISDA 2006	N
ZAR-JIBAR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
ZAR-JIBAR-SAFEX	All quoted tenors	N/A	Per ISDA 2006	N
ZAR-PRIME-AVERAGE	All quoted tenors	N/A	Per ISDA 2006	N
ZAR-PRIME-AVERAGE-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N

Cap/Floor Requirements and Defaults
(Excluding Optional Early Termination and Mandatory Early Termination)

Variable	Requirement	Default
Effective Date Business Day Convention:		No Adjustment
Termination Date Business Day Convention:		No Adjustment
Period End Dates:		Payment Dates
Payment Date Business Day Convention:		Modified Following
Linear Interpolation:		Applicable only to long or short stub periods
Designated Maturities for Linear		Tenors quoted next shorter and

Interpolation:		longer than the actual Calculation Period length
Compounding:		Inapplicable
Compounding Business Day Convention:	Same as Business Day Convention for Period End Dates	
Method of Averaging:	Weighted Average or Unweighted Average	Unweighted Average
Compounding Method:	Compounding or Flat Compounding	Compounding
Initial Exchange Date:		Effective Date
Initial Exchange Date Business Day Convention:		Following
Interim Exchange Date Business Day Convention:		Modified Following
Final Exchange Date:		Termination Date
Final Exchange Date Business Day Convention:		Modified Following

Cap/Floor Requirements and Defaults
(Optional Early Termination and Mandatory Early Termination)

Setting	Requirement	Default
Optional Early Termination:		Inapplicable
Mandatory Early Termination:		Inapplicable
Option Style:	American, Bermuda, European	
Cash Settlement:	Required for Mandatory Early Termination	Applicable (i.e., Transaction is **not** "torn up for no value")
Optional Early Termination Date:		Cash Settlement Payment Date
Optional Early Termination Date Business Day Convention:		Following
Mandatory Early Termination Date Business Day Convention:		Modified Following

Cap/Floor Requirements and Defaults
(Optional Early Termination—Exercise)

Setting	Requirement	Default
Commencement Date:	American only	
Partial Exercise:		Inapplicable
Multiple Exercise:		Inapplicable
Exercise Business Day:		Banking Day for cash Settlement Currency (TARGET Settlement Day for EUR)
Latest Exercise Time:	On Expiration Date, the Expiration Time	Other than Expiration Date, the Expiration Time

Cap/Floor Requirements and Defaults
(Cash Settlement)

Setting	Requirement/Choices	Default
Cash Settlement Amount:		
ISDA Settlement Matrix:		Applicable, if single currency swap with Currency included in Matrix

Cash Settlement Valuation Time:		
Cash Settlement Valuation Date:		Two Valuation Business Days before Mandatory/Optional Early Termination Date **but** same day for CAD, GBP or DKK with Floating Rate Option of "DKK-CIBOR-DKNA13" or "DKK-CIBOR-DKNA13-Bloomberg"
Valuation Business Day:		Banking Days in locations per the Business Day Location Table, plus additional days required by for fixings under the Floating Rate Option(s)
Cash Settlement Payment Date Business Day Convention:		Following
Cash Settlement Method:	Cash Price Cash Price—Alternate Method Par Yield Curve—Adjusted Par Yield Curve—Unadjusted Zero Coupon Yield—Adjusted	
Cash Settlement Currency:		For single currency, same as Notional Amount, otherwise as specified in ISDA Master Agreement, or otherwise same as Notional Amount for Fixed Amount
Settlement Rate:	ISDA Source/Other Price Source/Reference Banks	
Cash Settlement Reference Banks:		Fallbacks per ISDA 2006 Definitions
Quotation Rate:	bid ask mid Exercising Party Pays (Optional Early Termination Only)	

Interest Rate Swaps – ASX Cleared

Terms and Conditions

Summary:	This covers interest rate swaps cleared by ASX Clear (Futures) Pty Limited ("ASX") (such swaps, "Interest Rate Swaps – ASX Cleared").
Limitations on Available Selections and Default Settings:	The terms under which an Interest Rate Swap – ASX Cleared may be traded are as specified in these terms and conditions, which incorporate the ASX OTC Rulebook and the ASX OTC Handbook (collectively, the "ASX Rules"), in particular Schedule 1 to the ASX OTC Handbook (and any successor provisions). **By electing to trade a Single Currency Fixed for Floating Interest Rate Swap – ASX Cleared, participants are representing that they are familiar with the ASX Rules and the limitations on transaction terms contained therein. In particular, participants represent that they are familiar with the limitations on transactions for US Persons set forth in Section 4.3 of the ASX OTC Handbook (or any successor provisions).**
Incorporated Standards:	This contract description incorporates by reference the ASX Rules as in effect from time to time. The ASX Rules themselves may incorporate certain additional standards, such as the 2006 ISDA Definitions. **Be aware that the timing of effectiveness of amendments or supplements to the ISDA standards may vary between bilateral and ASX-cleared contracts, since ASX may reserve the right to select when and how such changes become effective.**
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	IR Swap
ISDA OTC Sub-Product(s):	Fixed Float, OIS and Basis
Further Limitations:	Must comply with the ASX Rules.
Terms:	
Definition Set:	The definition set (*e.g.*, ISDA 2006, as amended) binding on the parties in accordance with the ASX Rules.
Notional Amount:	An amount in Currency determined by the parties subject to limitations in the ASX Rules. This may vary from period to period to the extent permitted by the ASX Rules. The ASX Rules may limit the Currencies and Floating Rate Options for which variable notionals are permitted.
Currency:	One of the currencies permitted for the relevant transaction type per the ASX Rules.
Business Days:	As per the ASX Rules, which may require certain Business Days be applicable on a per Currency or Floating Rate Option Basis and may otherwise limit the available Business Day locations which can be elected.
Business Day Convention:	As per the ASX Rules.
Trade Date:	As per the ASX Rules.

Effective Date:	As per the ASX Rules.
Termination Date:	As agreed by the parties, subject to any minimum or maximum tenor in the ASX Rules.
Termination Date Business Day Convention:	As per the ASX Rules, and thus subject to limitations based on other terms of the transaction.
Stub Periods:	Permitted to the extent allowed under the ASX Rules.
Fixed Rate Payer Payment Dates:	For fixed-for-floating interest rate swaps, as per the ASX Rules.
Fixed Amount:	For fixed-for-floating interest rate swaps, as per the ASX Rules.
Fixed Rate:	As agreed by the parties, subject to any minimum or maximum rate and per-period variability permitted in the ASX Rules and any other restrictions in the ASX Rules.
Floating Rate Payer Payment Dates:	For the floating leg of a fixed-for-floating interest rate swap or for each floating leg of a basis swap, as per the ASX Rules.
Floating Amount:	For the floating leg of a fixed-for-floating interest rate swap or for each floating leg of a basis swap, as per the ASX Rules.
Floating Rate Option:	For the floating leg of a fixed-for-floating interest rate swap or for each floating leg of a basis swap, as determined by the parties, subject to the ASX Rules, which may provide a more limited list of available options for a Currency than does the Definition Set.
Designated Maturity:	For the floating leg of a fixed-for-floating interest rate swap or for each floating leg of a basis swap, as per the ASX Rules, which may provide a more limited set of Designated Maturities than does the related rate source page.
Spread:	For the floating leg of a fixed-for-floating interest rate swap or for each floating leg of a basis swap, as determined by the parties, subject to any minimum or maximum rate and per-period variability permitted by the ASX Rules and any other restrictions in the ASX Rules.
Reset Dates:	For the floating leg of a fixed-for-floating interest rate swap or for each floating leg of a basis swap, as per the ASX Rules.
Floating Rate Daycount Fraction:	For the floating leg of a fixed-for-floating interest rate swap or for each floating leg of a basis swap, as per the ASX Rules.
Floating Rate for Initial Calculation Period:	For the floating leg of a fixed-for-floating interest rate swap or for each floating leg of a basis swap, as per the ASX Rules.
Fixed Rate Payer:	For fixed-for-floating interest rate swaps, as determined by the parties.
Floating Rate Payer:	For the floating leg of a fixed-for-floating interest rate swap or for each floating leg of a basis swap, as determined by the parties.
Compounding:	As per the ASX Rules.
Payer for Additional Payment/Fees:	As determined by the parties, subject to any limitations in the ASX Rules.
Additional Payment/Fees:	As determined by the parties, subject to any limitations in the ASX Rules.

| Payment Date for Additional Payment/Fees | As determined by the parties, subject to any limitations in the ASX Rules. |

Interest Rate Swaps – Eurex Cleared

Terms and Conditions

Summary:	This covers interest rate swaps cleared by Eurex Clearing AG ("Eurex") (such swaps, "Interest Rate Swaps – Eurex Cleared").
Limitations on Available Selections and Default Settings:	The terms under which an Interest Rate Swap – Eurex Cleared may be traded are as specified in these terms and conditions, which incorporate the Eurex Clearing Conditions (*Clearing-Bedingungen*) (collectively, the "Eurex Rules"). **By electing to trade an Interest Rate Swap – Eurex Cleared, participants are representing that they are familiar with the Eurex Rules and the limitations on transaction terms contained therein.**
Incorporated Standards:	This contract description incorporates by reference the Eurex Rules as in effect from time to time. The Eurex Rules themselves may incorporate certain additional standards, such as the 2000 ISDA Definitions, the 2006 ISDA Definitions or the *Rahmenvertrag für Finanztermingeschäfte* ("DRV"). **Be aware that the timing of effectiveness of amendments or supplements to the ISDA standards may vary between bilateral and Eurex-cleared contracts, since Eurex may reserve the right to select when and how such changes become effective. Also be aware that Eurex has elected to make the 2006 ISDA Definitions applicable to certain classes of transactions, regardless of the parties' election to use the 2000 ISDA Definitions.**
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	IR Swap
ISDA OTC Sub-Product(s):	Fixed Float, Inflation, OIS and Basis
Further Limitations:	Must comply with the Eurex Rules.
Terms:	
Definition Set:	The definition set (*e.g.*, ISDA 2000 Definitions, ISDA 2006 Definitions, each as amended, the DRV) binding on the parties in accordance with the Eurex Rules.
Notional Amount:	An amount in Currency determined by the parties subject to limitations in the Eurex Rules. This may vary from period to period to the extent permitted by the Eurex Rules. The Eurex Rules may limit the Floating Rate Options and other terms for which variable notionals are permitted.

Currency:	One of the currencies permitted for the relevant transaction type per the Eurex Rules.
Business Days:	As per the Eurex Rules, which may require certain Business Days be applicable on a per Currency or Floating Rate Option Basis and may otherwise limit the available Business Day locations which can be elected.
Business Day Convention:	As per the Eurex Rules.
Trade Date:	As per the Eurex Rules.
Effective Date:	As per the Eurex Rules.
Termination Date:	As agreed by the parties, subject to any minimum or maximum tenor in the Eurex Rules for the related type of transaction and Currency.
Termination Date Business Day Convention:	As per the Eurex Rules, and thus subject to limitations based on other terms of the transaction.
Stub Periods:	Permitted to the extent allowed under the Eurex Rules.
Fixed Rate Payer Payment Dates:	For fixed-for-floating interest rate swaps, as per the Eurex Rules.
Fixed Amount:	For fixed-for-floating interest rate swaps, as per the Eurex Rules.
Fixed Rate:	As agreed by the parties, subject to any minimum or maximum rate and per-period variability permitted in the Eurex Rules and any other restrictions in the Eurex Rules.
Floating Rate Payer Payment Dates:	For the floating leg of a fixed-for-floating interest rate swap or for each floating leg of a basis swap, as per the Eurex Rules.
Floating Amount:	For the floating leg of a fixed-for-floating interest rate swap or for each floating leg of a basis swap, as per the Eurex Rules.
Floating Rate Option:	For the floating leg of a fixed-for-floating interest rate swap or for each floating leg of a basis swap, as determined by the parties, subject to the Eurex Rules, which may provide a more limited list of available options for a Currency than does the Definition Set.
Designated Maturity:	For the floating leg of a fixed-for-floating interest rate swap or for each floating leg of a basis swap, as per the Eurex Rules, which may provide a more limited set of Designated Maturities than does the related rate source page.
Spread:	For the floating leg of a fixed-for-floating interest rate swap or for each floating leg of a basis swap, as determined by the parties, subject to any minimum or maximum rate and per-period variability permitted by the Eurex Rules and any other restrictions in the Eurex Rules.

Reset Dates:	For the floating leg of a fixed-for-floating interest rate swap or for each floating leg of a basis swap, as per the Eurex Rules.
Floating Rate Daycount Fraction:	For the floating leg of a fixed-for-floating interest rate swap or for each floating leg of a basis swap, as per the Eurex Rules.
Floating Rate for Initial Calculation Period:	For the floating leg of a fixed-for-floating interest rate swap or for each floating leg of a basis swap, as per the Eurex Rules.
Fixed Rate Payer:	For fixed-for-floating interest rate swaps, as determined by the parties.
Floating Rate Payer:	For the floating leg of a fixed-for-floating interest rate swap or for each floating leg of a basis swap, as determined by the parties.
Compounding:	As per the Eurex Rules.
Payer for Additional Payment/Fees:	As determined by the parties, subject to any limitations in the Eurex Rules.
Additional Payment/Fees:	As determined by the parties, subject to any limitations in the Eurex Rules.
Payment Date for Additional Payment/Fees:	As determined by the parties, subject to any limitations in the Eurex Rules.

Interest Rate Swaps – JSCC Cleared

Terms and Conditions

Summary:	This covers interest rate swaps cleared by Japan Securities Clearing Corporation ("JSCC") (such swaps, "Interest Rate Swaps – JSCC Cleared").
Limitations on Available Selections and Default Settings:	The terms under which an Interest Rate Swap – JSCC Cleared may be traded are as specified in these terms and conditions, which incorporate the JSCC Interest Rate Swap Clearing Business Rules (〈à‒˜ƒΧƒ□ƒbƒvŽæˆø□ ´ ŽΖ〈Æ-±, ÉŠÖ, · , é〈 Æ-±·û-@□ ') and the JSCC Handling Procedures of Interest Rate Swap Business Rules (〈à‒˜ƒΧƒ□ƒbƒvŽæˆø□ ´ ŽΖ〈Æ-± , ÉŠÖ, · , é〈Æ-±·û-@□ ', ÌŽæˆµ, ¢) (collectively, the "JSCC Rules"). **By electing to trade an Interest Rate Swap – JSCC Cleared, participants are representing that they are familiar with the JSCC Rules and the limitations on transaction terms contained therein.** **In particular, participants represent that they are familiar with the limitations on transactions for US Persons set forth in Article 47-2 of the JSCC Handling Procedures of Interest Rate Swap Business Rules (or any successor provisions).**
Incorporated Standards:	This contract description incorporates by reference the JSCC Rules as in effect from time to time. The JSCC Rules themselves may incorporate certain additional standards, such as the 2000 ISDA Definitions or 2006 ISDA Definitions. **Be aware that the timing of effectiveness of amendments or supplements to the ISDA standards may vary between bilateral and JSCC-cleared contracts, since JSCC may reserve the right to select when and how such changes become effective.**
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	IR Swap
ISDA OTC Sub-Product(s):	Fixed Float, OIS and Basis
Further Limitations:	Must comply with the JSCC Rules.
Terms:	
Definition Set:	The definition set (*e.g.*, ISDA 2000 or ISDA 2006, each as amended) binding on the parties in accordance with the JSCC Rules.
Notional Amount:	An amount in Currency determined by the parties subject to limitations in the JSCC Rules. This may vary from period to period to the extent permitted by the JSCC Rules. The JSCC Rules may limit the Currencies and Floating Rate Options for which variable notionals are permitted.
Currency:	One of the currencies permitted for the relevant transaction type per the JSCC Rules.
Business Days:	As per the JSCC Rules, which may require certain Business Days be applicable on a per Currency or Floating Rate Option

	Basis and may otherwise limit the available Business Day locations which can be elected.
Business Day Convention:	As per the JSCC Rules.
Trade Date:	As per the JSCC Rules.
Effective Date:	As per the JSCC Rules.
Termination Date:	As agreed by the parties, subject to any minimum or maximum tenor in the JSCC Rules.
Termination Date Business Day Convention:	As per the JSCC Rules, and thus subject to limitations based on other terms of the transaction.
Stub Periods:	Permitted to the extent allowed under the JSCC Rules.
Fixed Rate Payer Payment Dates:	For fixed-for-floating interest rate swaps, as per the JSCC Rules.
Fixed Amount:	For fixed-for-floating interest rate swaps, as per the JSCC Rules.
Fixed Rate:	As agreed by the parties, subject to any minimum or maximum rate and per-period variability permitted in the JSCC Rules and any other restrictions in the JSCC Rules.
Floating Rate Payer Payment Dates:	For the floating leg of a fixed-for-floating interest rate swap or for each floating leg of a basis swap, as per the JSCC Rules.
Floating Amount:	For the floating leg of a fixed-for-floating interest rate swap or for each floating leg of a basis swap, as per the JSCC Rules.
Floating Rate Option:	For the floating leg of a fixed-for-floating interest rate swap or for each floating leg of a basis swap, as determined by the parties, subject to the JSCC Rules, which may provide a more limited list of available options for a Currency than does the Definition Set.
Designated Maturity:	For the floating leg of a fixed-for-floating interest rate swap or for each floating leg of a basis swap, as per the JSCC Rules, which may provide a more limited set of Designated Maturities than does the related rate source page.
Spread:	For the floating leg of a fixed-for-floating interest rate swap or for each floating leg of a basis swap, as determined by the parties, subject to any minimum or maximum rate and per-period variability permitted by the JSCC Rules and any other restrictions in the JSCC Rules.
Reset Dates:	For the floating leg of a fixed-for-floating interest rate swap or for each floating leg of a basis swap, as per the JSCC Rules.
Floating Rate Daycount Fraction:	For the floating leg of a fixed-for-floating interest rate swap or for each floating leg of a basis swap, as per the JSCC Rules.
Floating Rate for Initial Calculation Period:	For the floating leg of a fixed-for-floating interest rate swap or for each floating leg of a basis swap, as per the JSCC Rules.
Fixed Rate Payer:	For fixed-for-floating interest rate swaps, as determined by the parties.
Floating Rate Payer:	For the floating leg of a fixed-for-floating interest rate swap or for each floating leg of a basis swap, as determined by the parties.
Compounding:	As per the JSCC Rules.
Payer for Additional Payment/Fees:	As determined by the parties, subject to any limitations in the JSCC Rules.
Additional Payment/Fees:	As determined by the parties, subject to any limitations in the JSCC Rules.
Payment Date for Additional Payment/Fees	As determined by the parties, subject to any limitations in the JSCC Rules.

IOS Index Contracts

Terms and Conditions

Summary:	This covers Markit IOS Fixed for Floating Swap Transactions (the "Contracts").
Limitations on Available Selections and Default Settings:	The terms under which the Contracts may be traded are as specified in these terms and conditions. For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest. In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default " and will apply unless the parties vary them.
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions (b) ISDA OTC Taxonomies (c) the Markit IOS Standard Terms Supplement (March 12, 2010 version) or any subsequent Standard Terms Supplement (the "Standard Terms")
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Credit
ISDA OTC Base Product:	Index
ISDA OTC Sub-Product:	IOS
ISDA OTC Transaction Type:	IOS
Further Limitations:	None
Terms:	
Effective Date:	As specified by the parties, subject to adjustment in accordance with the Standard Terms.
Scheduled Termination Date:	As agreed by the parties.
Termination Date:	Per the Standard Terms.
Notional Amount:	An amount is USD agreed by the parties.
Index:	One of the Markit IOS Index series, as specified by the parties from all then-available series (to the extent such series is not then a narrow-based index within the meaning of the CFTC's regulations).
Annex Date:	As agreed by the parties.
Index Provider:	Per the Standard Terms.
Fixed Rate Payer:	As agreed by the parties.
Floating Rate Payer:	As agreed by the parties.
Period End Dates:	Per the Standard Terms.
Payment Dates:	Per the Standard Terms.
Calculation Agent:	As agreed by the parties or, if not so agreed, per the Standard Terms.
Day Count Fraction:	Per the Standard Terms.
Business Days:	For any purpose, per the Standard Terms.
Business Day Convention:	Per the Standard Terms.
Initial Payment:	
Initial Payment:	Per the Standard Terms.

Initial Payment Amount:	An amount in USD as specified by the parties.
Initial Payment Payer:	As specified by the parties.
Initial Payment Date:	Per the Standard Terms.
Settlement Payments:	
Mark to Market Amount Payment:	Per the Standard Terms.
Mark to Market Amount Payer:	Per the Standard Terms.
Mark to Market Amount:	Per the Standard Terms.
Financing Payment:	Per the Standard Terms.
Financing Payment Amount:	Per the Standard Terms.
Interest Payment:	Per the Standard Terms.
Interest Payment Amount:	Per the Standard Terms.
Net Payment:	Per the Standard Terms.
Net Payment Amount Payer:	Per the Standard Terms.
Net Payment Amount:	Per the Standard Terms.
Agency Coupon:	Per the Standard Terms.
Index LIBOR:	Per the Standard Terms.
Index Factor:	Per the Standard Terms.
Commencing Index Factor:	Per the Standard Terms.
Period End Index Factor:	Per the Standard Terms.
Index Price:	Per the Standard Terms.
Commencing Index Price:	Per the Standard Terms.
Period End Index Price:	Per the Standard Terms.
Event Affecting the Index:	
Events and Adjustments:	All are per the Standard Terms.

MBX Index Contracts

Terms and Conditions

Summary:	This covers Markit MBX Fixed for Floating Swap Transactions (the "Contracts").
Limitations on Available Selections and Default Settings:	The terms under which the Contracts may be traded are as specified in these terms and conditions. For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest. In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default " and will apply unless the parties vary them.
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions; (b) ISDA OTC Taxonomies; and (c) the Markit MBX Standard Terms Supplement (September 12, 2010 version) or any subsequent Standard Terms Supplement (the "Standard Terms").
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Credit
ISDA OTC Base Product:	Index
ISDA OTC Sub-Product:	MBX
ISDA OTC Transaction Type:	MBX
Further Limitations:	None
Terms:	
Effective Date:	As specified by the parties, subject to adjustment in accordance with the Standard Terms.
Scheduled Termination Date:	As agreed by the parties.
Termination Date:	Per the Standard Terms.
Notional Amount:	An amount is USD agreed by the parties.
Index:	One of the Markit MBX Index series, as specified by the parties from all then-available series (to the extent such series is not then a narrow-based index within the meaning of the CFTC's regulations).
Annex Date:	As agreed by the parties.
Index Provider:	Per the Standard Terms.
Fixed Rate Payer:	As agreed by the parties.
Floating Rate Payer:	As agreed by the parties.
Period End Dates:	Per the Standard Terms.
Reset Dates:	Per the Standard Terms
Payment Dates:	Per the Standard Terms.
Calculation Agent:	As agreed by the parties or, if not so agreed, per the Standard Terms.
Day Count Fraction:	Per the Standard Terms.
Business Days:	For any purpose, per the Standard Terms.
Business Day Convention:	Per the Standard Terms.

Initial Payment:	
Initial Payment:	Per the Standard Terms.
Initial Payment Amount:	An amount in USD as specified by the parties.
Initial Payment Payer:	As specified by the parties.
Initial Payment Date:	Per the Standard Terms.
Settlement Payments:	
Mark to Market Amount Payment:	Per the Standard Terms.
Mark to Market Amount Payer:	Per the Standard Terms.
Mark to Market Amount:	Per the Standard Terms.
Financing Payment:	Per the Standard Terms.
Financing Payment Amount:	Per the Standard Terms.
Interest Payment:	Per the Standard Terms.
Interest Payment Amount:	Per the Standard Terms.
Principal Payment:	Per the Standard Terms.
Principal Payment Amount:	Per the Standard Terms.
Net Payment:	Per the Standard Terms.
Net Payment Amount Payer:	Per the Standard Terms.
Net Payment Amount:	Per the Standard Terms.
Agency Coupon:	Per the Standard Terms.
Index LIBOR:	Per the Standard Terms.
Index Factor:	Per the Standard Terms.
Commencing Index Factor:	Per the Standard Terms.
Period End Index Factor:	Per the Standard Terms.
Index Price:	Per the Standard Terms.
Commencing Index Price:	Per the Standard Terms.
Period End Index Price:	Per the Standard Terms.
Event Affecting the Index:	
Events and Adjustments:	All are per the Standard Terms.

Municipal Market Data Rate Lock Transactions

Terms and Conditions

Summary:	This covers rate lock transactions indexed to the Thomson Reuters Municipal Market Data ("MMD") AAA Curve ("MMD Rate Lock Transactions").
Limitations on Available Selections and Default Settings:	The terms under which a MMD Rate Lock Transaction may be traded are as specified in these terms and conditions and in the attached tables. For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest. For Business Days, the defaults shall be the locations specified. The parties may add additional locations from the Available Locations and may eliminate some or all of the other locations, so long as there is at least one location in which payment may be made. For these purposes "TARGET" is considered a location. In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default " and will apply unless the parties vary them.
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions (b) ISDA OTC Taxonomies (c) FpML Location Codes For convenience, certain terms are mapped to their FpML 5.5 equivalent.
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	IR Swap
ISDA OTC Sub-Product:	Exotic
Further Limitations:	None
Terms:	
Notional Amount ("notional"):	An amount in USD agreed by the parties.
Effective Date ("effectiveDate"):	The date specified by the parties, adjusted in accordance with any applicable Business Day Convention. The parties may express the unadjusted Effective Date as a number of Business Days or Banking Days from the Trade Date ("relativeEffectiveDate").
Effective Date Business Days:	As specified by the parties from among the Available Business Days.
Effective Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Termination Date ("terminationDate"):	The date specified by the parties, adjusted in accordance with any applicable Business Day Convention. The parties may express the unadjusted Termination Date as a number of days, months or years from the Effective Date ("relativeTerminationDate").

Termination Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
DV01:	As specified by the parties.
Fixed Amount:	
Fixed Rate Payer ("payerPartyReference"):	As specified by the parties.
Currency Amount ("notionalAmount"):	As specified by the parties.
Fixed Amount:	Notwithstanding anything to the contrary contained in the 2006 ISDA Definitions, the Fixed Amount shall equal:
	$DV01 \times Fixed\ Rate \times Currency\ Amount \times Day\ Count\ Fraction$
Fixed Rate Payment Dates ("unadjustedPaymentDate"):	The Termination Date
Day Count Fraction:	1/1
Floating Amount:	
Floating Rate Payer ("payerPartyReference"):	As specified by the parties.
Currency Amount ("notionalAmount"):	As specified by the parties.
Floating Amount:	Notwithstanding anything to the contrary contained in the 2006 ISDA Definitions, the Floating Amount shall equal:
	$DV01 \times Calculation\ Amount \times (Floating\ Rate + Spread) \times Floating\ Rate\ Day\ Count\ Fraction$
Payment Dates ("unadjustedPaymentDate"):	The Termination Date
Relevant Rate:	The Relevant Rate for a Reset Date will be the level of the Thomson Reuters Municipal index for a tenor of the Designated Maturity which represents the offer-side of 5.00% coupon "AAA" rated state general obligation bonds based on institutional block size ($2 million+) market activity in both the primary and secondary municipal bond market, as of at 3:00 p.m. eastern standard time as published on the Thomson Reuters TM3 page.
Designated Maturity ('indexTenor")	As specified by the parties from among the available tenors.
Spread:	Zero
Day Count Fraction:	1/1
Reset Dates ("resetDate"):	The second Business Day preceding the Floating Rate Payment Date.
Reset Dates Business Days:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.
Reset Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Calculation Agent:	As agreed by the parties.

Fixed Floating Available Currencies and Required Business Days

Three Letter Currency Code (ISDA/ISO)	Currency Name (ISDA)	Basic Business Day Locations For Currency (FpML Codes)
USD	United States Dollars	USNY

Fixed Floating Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
No Adjustment
Preceding
FRN Convention/Eurodollar Convention

Notional Amounts

Currency	Minimum	Increment	Maximum	Default
USD	25,000,000	1,000,000	N/A	N/A

Natural Gas Date/Instrument Spread Contracts

Terms and Conditions

Summary:	This covers "Natural Gas Date/Instrument Spread Contracts". A natural-gas date/instrument spread contract is a cash-settled agreement between two counterparties whereby one counterparty agrees to pay a floating amount to the other counterparty on a given date, and then receive a different floating amount from the other counterparty on a different, later date. The difference between the two floating amounts is the spread, which is the quoted price for the contract. The floating amounts are based on the notional quantity traded and the price of natural gas a stated hub published by one of a series of industry.
Publication Sources:	• CGPR—Canadian Gas Price Reporter • Gas Daily—Platt's Gas Daily's Daily Report • IFERC—Platt's Inside FERC Gas Market Reporter • NGI—Natural Gas Intelligence's Bidweek Survey The floating amount can be based on the price for a given period in a given issue of the publication source (*e.g.*, monthly based on the first issue of the month) or an average of prices (*e.g.*, average of weekly bid prices for each weekly issue), as agreed by the parties.
Reference Commodities:	• AECO—Alberta Energy Co. (CGPR) • ALG—Algonquin Energy Co. (IFERC) • Chicago—Chicago City Gate (IFERC) • CIG—Colorado Interstate Gas, North Mainline (IFERC) • DOM—Dominion Transmission Co. (IFERC) • HSC—Houston Ship Channel (IFERC) • Malin—Pacific Gas Transmission Co., Malin (IFERC) • Michigan—Michigan Consolidated Gas Company Citygate (IFERC) • NGPC Mid Con—Natural Gas Pipeline Co of America (IFERC) • Panhandle—Panhandle Eastern Pipeline Co. (IFERC) • Permian—El Paso Natural Gas Co. Permian Basin Pool (IFERC) • PG&E Citygate—PG&E Citygate (IFERC) • Rockies—Northwest Pipeline, Rocky Mountain Pool (IFERC) • San Juan— El Paso Natural Gas Co. San Juan Basin Pool (IFERC) • Socal—Socal Citygate (IFERC) • Sumas—Northwest Pipeline, Sumas (IFERC) • TCO—Columbia Gas Transmission Company (IFERC) • TETCO M3—Texas Eastern Transmission Corp M3 Zone (IFERC) • Texok— Natural Gas Pipeline Co of Americak TexOK (IFERC) • Trans Z6 NY—Transcontinenal Gas Pipeline, Zone 6 (NY) (IFERC) • Ventura—Northern Border Pipeline, Ventura (IFERC) • Waha—Waha Hub, West Texas (IFERC)
Settlement Currency:	Currency in which payments are made between the two counterparties: • USD • CAD (AECO only)
Quoting Convention and Minimum Increment:	Notional amount, as agreed by counterparties.
Minimum Size:	Notional amount, as agreed by counterparties.

Notional Currency:	Currency in which payments are made between the two counterparties: • USD • CAD (AECO only)
Trading Conventions:	Buy or Sell on the near leg and Buy or Sell on the far leg. These would be reversed so that if the first leg is buying the second leg must be selling, for instance.
Calculation Periods:	Two calculation periods – one for each leg of the spread. A single date or date range over which the reference price of the commodity will be calculated. If a date range the reference price will be averaged across the days, contracts or publication source issues as agreed by the counterparties.
Settlement Date(s):	Specified settlement or payment date when the floating amounts are exchanged.
Settlement Procedure:	Bilateral cash settlement performed in settlement currency.

Natural Gas – Financial Basis Swap Contracts

Terms and Conditions

Summary:	This covers "Natural Gas – Financial Basis Swap Contracts". A natural gas financial basis swap contract is a cash settled agreement between two counterparties whereby one counterparty agrees to pay a floating amount to the other counterparty on a given date(s), which floating amount is calculated based on the reported price for natural gas at a given hub, and in exchange, the second counterparty will pay a floating amount to the first counterparty on the same given date(s) based on the maturity price of a natural gas futures contract tied to a different hub. The floating amounts paid are determined based on the notional quantity and, in the case of the first floating amount, the price of natural gas a stated hub published by one of a series of industry publications and, in the case of the second floating amount, an applicable futures contract based on the reference commodity.
Publication Sources:	• CGPR—Canadian Gas Price Reporter • Gas Daily—Platt's Gas Daily's Daily Report • IFERC—Platt's Inside FERC Gas Market Reporter • NGI—Natural Gas Intelligence's Bidweek Survey The floating amount can be based on the price for a given period in a given issue of the Publication Source (*e.g.*, monthly based on the first issue of the month) or an average of prices (*e.g.*, average of weekly bid prices for each weekly issue), as agreed by the parties.
Reference Commodities:	• AECO—Alberta Energy Co. (CGPR) • ALG—Algonquin Energy Co. (IFERC) • Chicago—Chicago City Gate (IFERC) • CIG—Colorado Interstate Gas, North Mainline (IFERC) • DOM—Dominion Transmission Co. (IFERC) • HSC—Houston Ship Channel (IFERC) • Malin—Pacific Gas Transmission Co., Malin (IFERC) • Michigan—Michigan Consolidated Gas Company Citygate (IFERC) • NGPC Mid Con—Natural Gas Pipeline Co of America (IFERC) • Panhandle—Panhandle Eastern Pipeline Co. (IFERC) • Permian—El Paso Natural Gas Co. Permian Basin Pool (IFERC) • PG&E Citygate—PG&E Citygate (IFERC) • Rockies—Northwest Pipeline, Rocky Mountain Pool (IFERC) • San Juan— El Paso Natural Gas Co. San Juan Basin Pool (IFERC) • Socal—Socal Citygate (IFERC) • Sumas—Northwest Pipeline, Sumas (IFERC) • TCO—Columbia Gas Transmission Company (IFERC) • TETCO M3—Texas Eastern Transmission Corp M3 Zone (IFERC) • Texok— Natural Gas Pipeline Co of Americak TexOK (IFERC) • Trans Z6 NY—Transcontinenal Gas Pipeline, Zone 6 (NY) (IFERC) • Ventura—Northern Border Pipeline, Ventura (IFERC) • Waha—Waha Hub, West Texas (IFERC)
Contracts on Reference Commodities:	• NYMEX Henry Hub Natural Gas (Index Swap Future) Last Day Settlement For transactions where the settlement currency is CAD, this price will be converted to CAD at then-current spot.
Settlement Currency:	Currency in which payments are made between the two counterparties: • USD • CAD (AECO only)

Quoting Convention and Minimum Increment:	Notional amount, as agreed by counterparties.
Minimum Size:	Notional amount, as agreed by counterparties.
Notional Currency:	Currency in which the fixed and floating prices are quoted: • USD • CAD (AECO only)
Trading Conventions:	Buy or Sell which refers to whether or not the non-futures based floating amount is paid (buy) or received (sell).
Calculation Period:	A single date or date range over which the reference price of the commodity will be calculated. If a date range the reference price will be averaged across the days, contracts or Publication Source issues as agreed by the counterparties.
Trade Date:	The date on which counterparties enter into the contract.
Settlement Date(s):	Specified settlement or payment date(s) when the fixed payment amount and the floating payment amount are exchanged (can be netted).
Settlement Procedure:	Bilateral cash settlement performed in settlement currency.

Natural Gas – Fixed/Floating Swap Contracts

Terms and Conditions

Summary:	This covers "Natural Gas – Fixed/Floating Swap Contracts". A fixed/floating natural gas swap contract is a cash settled agreement between two counterparties whereby one counterparty agrees to pay a fixed amount to the other counterparty on a given date, and in exchange the second counterparty will pay a floating amount to the first counterparty on the same given date. The fixed amount paid is determined based on the notional quantity traded and the price of the reference commodity. The floating amount paid is determined based on the notional quantity and the price of an applicable futures contract based on the reference commodity over an agreed future calculation period.
Reference Commodities:	• Henry Hub Natural Gas • Waha Natural Gas • Permian Natural Gas Basis Swap • TTF Natural Gas
Contracts on Reference Commodities:	• NYMEX Henry Hub Natural Gas (Index Swap Future) • NYMEX Waha Natural Gas Basis Swap • NYMEX Permian Natural Gas Basis Swap • ICE TTF Natural Gas (Monthly)
Settlement Currency:	Currency in which payments are made between the two counterparties: • USD (Other than TTF) • EUR (TTF)
Quoting Convention and Minimum Increment:	Notional amount, as agreed by counterparties
Minimum Size:	Notional amount, as agreed by counterparties
Notional Currency:	Currency in which the fixed and floating prices are quoted: • USD (Other than TTF) • EUR (TTF)
Trading Conventions:	Buy or Sell which refers to whether or not the fixed amount is paid (buy) or received (sell).
Calculation Periods:	A single date or date range over which the reference price of the commodity will be calculated. If a date range the reference price will be averaged across all days.
Trade Date:	The date on which counterparties enter into the contract.
Settlement Date(s):	Specified settlement or payment date when the fixed payment amount and the floating payment amount are exchanged (can be netted).
Settlement Procedure:	Bilateral cash settlement performed in settlement currency. The contracts settle on both the NYMEX Last Day and NYMEX Penultimate publications.

Natural Gas – Swing Swap Contracts

Terms and Conditions

Summary:	This covers "Natural Gas – Swing Swap Contracts". A natural gas swing swap contract is a cash settled agreement between two counterparties whereby one counterparty agrees to pay a floating amount to the other counterparty on a given date(s), which floating amount is calculated based on the daily reported price for natural gas at a given hub, and in exchange the second counterparty will pay a floating amount to the first counterparty on the same given date(s) based on the price at the same hub reported for a different period (e.g., weekly or monthly). The floating amounts paid are determined based on the notional quantity and, in the case of the first floating amount, the daily price of natural gas a stated hub published by one of a series of industry publications and, in the case of the second floating amount, a price of natural gas the same hub published with respect to a different periodicity.
Publication Sources (Non-Daily):	- CGPR—Canadian Gas Price Reporter - IFERC—Platt's Inside FERC Gas Market Reporter - NGI—Natural Gas Intelligence's Bidweek Survey The floating amount can be based on the price for a given period in a given issue of the Publication Source (*e.g.*, monthly based on the first issue of the month) or an average of prices (*e.g.*, average of weekly bid prices for each weekly issue), as agreed by the parties.
Publication Sources (Daily):	Gas Daily –Platt's Gas Daily's Daily Report
Reference Commodities and Non-Daily Publication Source:	- AECO—Alberta Energy Co. (CGPR) - ALG—Algonquin Energy Co. (IFERC) - Chicago—Chicago City Gate (IFERC) - CIG—Colorado Interstate Gas, North Mainline (IFERC) - DOM—Dominion Transmission Co. (IFERC) - HSC—Houston Ship Channel (IFERC) - Malin—Pacific Gas Transmission Co., Malin (IFERC) - Michigan—Michigan Consolidated Gas Company Citygate (IFERC) - NGPC Mid Con—Natural Gas Pipeline Co of America (IFERC) - Panhandle—Panhandle Eastern Pipeline Co. (IFERC) - Permian—El Paso Natural Gas Co. Permian Basin Pool (IFERC) - PG&E Citygate—PG&E Citygate (IFERC) - Rockies—Northwest Pipeline, Rocky Mountain Pool (IFERC) - San Juan— El Paso Natural Gas Co. San Juan Basin Pool (IFERC) - Socal—Socal Citygate (IFERC) - Sumas—Northwest Pipeline, Sumas (IFERC) - TCO—Columbia Gas Transmission Company (IFERC) - TETCO M3—Texas Eastern Transmission Corp M3 Zone (IFERC) - Texok— Natural Gas Pipeline Co of Americak TexOK (IFERC) - Trans Z6 NY—Transcontinenal Gas Pipeline, Zone 6 (NY) (IFERC) - Ventura—Northern Border Pipeline, Ventura (IFERC) - Waha—Waha Hub, West Texas (IFERC)
Settlement Currency:	Currency in which payments are made between the two counterparties: - USD - CAD (AECO only)
Quoting Convention and Minimum Increment:	Notional amount, as agreed by counterparties.
Minimum Size:	Notional amount, as agreed by counterparties.

Notional Currency:	Currency in which the fixed and floating prices are quoted: • USD • CAD (AECO only)
Trading Conventions:	Buy or Sell which refers to whether or not the non-daily price based floating amount is paid(buy) or received (sell).
Calculation Period:	The reference price may be averaged across the days, contracts or publication source issues as agreed by the counterparties.
Trade Date:	The date on which counterparties enter into the contract.
Settlement Date(s):	Specified settlement or payment date(s) when the fixed payment amount and the floating payment amount are exchanged (can be netted).
Settlement Procedure:	Bilateral cash settlement performed in settlement currency.

Non-Deliverable Swaps

Terms and Conditions

Summary:	This covers non-deliverable single-currency swaps ("Non-Deliverable Single-Currency Swaps") and non-deliverable cross-currency swaps ("Non-Deliverable Cross-Currency Swaps" and, together with Non-Deliverable Single-Currency Swaps, "Non-Deliverable Swaps").
Limitations on Available Selections and Default Settings:	The terms under which Non-Deliverable Single-Currency Swaps and Non-Deliverable Cross-Currency Swaps may be traded are as specified in these terms and conditions or in the attached tables. For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest. For Business Days, the defaults shall be the locations specified. The parties may add additional locations from the Available Locations and may eliminate some or all of the other locations, so long as there is at least one location in which payment may be made. For these purposes "TARGET" is considered a location. In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default" and will apply unless the parties vary them.
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions (including Supplement 31 thereto); (b) ISDA OTC Taxonomies; (c) FpML Location Codes; (d) the ISDA/EMTA 1998 FX and Currency Option Definitions ("1998 Definitions"); (e) the EMTA Non-Deliverable Forward Templates; (f) the EMTA-ISDA Market Practice for Non-Deliverable CLP "*Cámara"* (CLP TNA) Interest Rate Swap Transactions ("CLP TNA Best Practices"); (g) the Recommended EMTA-ISDA Market Practice for BRL CDI Non-Deliverable Interest Rate Swap Transactions (Amended March 13, 2009) ("BRL CDI Best Practices"); (h) The current ISDA Revised Non-Deliverable Swap Transaction Standard Terms Supplement ("Asian STS"); and (i) The current ISDA Non-Deliverable Swap Transaction Fallback Matrix (the "Asian Matrix," and, together with the Asian STS, the "Asian Terms").

	For convenience, certain terms are mapped to their FpML 5.5 equivalent.
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	IR Swap
ISDA OTC Sub-Product:	Exotic
Further Limitations:	None
Terms:	
Settlement Currency:	With respect to Non-Deliverable Single-Currency Swaps, USD. With respect to any Non-Deliverable Cross-Currency Swap, for any currency pair selected by the parties from among those specified in the list of Available Currency Pairs, the currency specified as such in that list.
Index Currency:	With respect to any Non-Deliverable Single-Currency Swaps, the currency elected by the parties from among those specified in the list of Available Single Currencies. With respect to any Non-Deliverable Cross-Currency Swaps, for any currency pair selected by the parties from among those specified in the list of Available Currency Pairs, the currency specified as such in that list.
Effective Date ("effectiveDate"):	The date specified by the parties, adjusted in accordance with any applicable Business Day Convention. The parties may express the unadjusted Effective Date as a number of Business Days or Banking Days from the Trade Date ("relativeEffectiveDate").
Effective Date Business Days:	As specified by the parties from among the Available Business Days.
Effective Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Termination Date ("terminationDate"):	The date specified by the parties, adjusted in accordance with any applicable Business Day Convention. The parties may express the unadjusted Termination Date as a number of days, months or years from the Effective Date ("relativeTerminationDate").
Termination Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
FX Rate:	The amount of Index Currency corresponding to one unit of the Settlement Currency. The FX Rate will be determined on the date determined as specified for the relevant Available Single Currency or Available Currency Pair and in accordance: (a) in the case of Index Currencies not identified as subject to Asian Terms, with the specified NDF Template and Rate Sources and Fallback Rates, treating the scheduled date of determination of the FX Rate as the "Valuation Date" under the NDF Template; and (b) in the case of Index Currencies identified as subject to Asian Terms, in accordance with the Asian Terms.
Fixed Amount:	
Fixed Rate Payer ("payerPartyReference"):	As specified by the parties.
Currency Amount ("notional"):	For any Non-Deliverable Single-Currency Swap Transaction or for any Non-Deliverable Cross-Currency Swap Transaction involving ARS or PEN, an amount in the Index Currency agreed by the parties.

	For any other Non-Deliverable Cross-Currency Swap Transaction, an amount in the Index Currency or Settlement Currency agreed by the parties.
Fixed Amount:	If the Currency Amount is denominated in the Settlement Currency, an amount calculated in accordance with the 2006 ISDA Definitions. If the Currency Amount is not denominated in the Settlement Currency and the Index Currency is not identified as being subject to Asian Terms, then notwithstanding anything to the contrary contained in the 2006 ISDA Definitions, the Fixed Amount shall equal an amount in the Settlement Currency equal to:
$FX\ Rate \times Fixed\ Rate \times Currency\ Amount \times Day\ Count\ Fraction$	
	If the Currency Amount is not denominated in the Settlement Currency and the Index Currency is identified as being subject to Asian Terms, then the Fixed Amount shall be calculated in accordance with the Asian Terms.
Fixed Rate Period End Dates:	As specified by the parties, subject to adjustment in accordance with any Fixed Rate Payer Period End Date Business Day Convention.
Fixed Rate Payer Period End Date Business Days:	If a Fixed Rate Payer Period End Date Business Day Convention is applicable, as specified by the parties from among the Available Business Days.
Fixed Rate Payer Payment Date Day Convention:	As specified by the parties from among the Available Business Day Conventions. If "No Adjustment" is specified, then the Fixed Rate Payer Period End Dates will not be adjusted.
Fixed Rate Payment Dates:	As specified by the parties, subject to adjustment in accordance with the Fixed Rate Payer Payment Date Business Day Convention.
Fixed Rate Payer Payment Date Business Days:	As specified by the parties from among the Available Business Days.
Fixed Rate Payer Payment Date Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Day Count Fraction:	As specified by the parties from among the Available Day Count Fractions.
Floating Amount:	
Floating Rate Payer ("payerPartyReference"):	As specified by the parties.
Currency Amount ("notional"):	For any Non-Deliverable Single-Currency Swap Transaction, an amount in the Index Currency agreed by the parties. For any Non-Deliverable Cross-Currency Swap, an amount in the Settlement Currency agreed by the parties. For any other Non-Deliverable Cross-Currency Swap, an amount agreed by the parties in whichever of the Index Currency or Settlement Currency is not the currency in which the Fixed Rate Payer Currency Amount is denominated.
Floating Amount:	If the Currency Amount is denominated in the Settlement Currency, an amount calculated in accordance with the 2006 ISDA Definitions. If the Currency Amount is denominated in BRL, then notwithstanding anything to the contrary contained in the 2006 ISDA Definitions, the Floating Amount shall

	be calculated as set forth under Definition of BRL Floating Rate Option. If the Currency Amount is not denominated in the Settlement Currency or BRL and the Index Currency is not identified as being subject to Asian Terms, then notwithstanding anything to the contrary contained in the 2006 ISDA Definitions, the Floating Amount shall equal an amount in the Settlement Currency equal to:
$$FX\ Rate \times Currency\ Amount \times (Floating\ Rate + Spread) \times Floating\ Rate\ Day\ Count\ Fraction$$	
	If the Currency Amount is not denominated in the Settlement Currency and the Index Currency is identified as being subject to Asian Terms, then the Floating Amount shall be calculated in accordance with the Asian Terms.
Floating Rate Option:	For the relevant Currency, as selected by the parties from among the Available Floating Rate Options for such Currency.
Designated Maturity ('indexTenor"):	As specified by the parties from among the available tenors.
Spread:	As specified by the parties.
Reset Dates ("resetDate"):	As specified by the parties.
Reset Dates Business Days:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.
Reset Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Floating Rate Period End Dates:	As specified by the parties, subject to adjustment in accordance with any Floating Rate Payer Period End Date Business Day Convention.
Floating Rate Payer Period End Date Business Days:	If a Floating Rate Payer Period End Date Business Day Convention is applicable, as specified by the parties from among the Available Business Days.
Floating Rate Payer Payment Date Day Convention:	As specified by the parties from among the Available Business Day Conventions. If "No Adjustment" is specified, then the Floating Rate Payer Period End Dates will not be adjusted.
Floating Rate Payment Dates:	As specified by the parties, subject to adjustment in accordance with the Floating Rate Payer Payment Date Business Day Convention.
Floating Rate Payer Payment Date Business Days:	As specified by the parties from among the Available Business Days.
Floating Rate Payer Payment Date Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Day Count Fraction:	As specified by the parties from among the Available Day Count Fractions.
Compounding:	As specified by the parties.
Method of Averaging:	As specified by the parties.
Final Exchange:	
Final Exchange Date:	As specified by the parties.
Final Exchange Business Days:	As specified by the parties from among the Available Business Days.
Final Exchange Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Fixed Rate Payer Final Exchange Amount:	If the Fixed Rate Payer Final Exchange Amount is denominated in the Settlement Currency, the Fixed Rate Payer Final Exchange Amount.

	If the Fixed Rate Payer Final Exchange Amount is denominated in the Index Currency and the Index Currency is not identified as being subject to Asian Terms, an amount in the Settlement Currency equal to:
FX Rate × Currency Amount	
	If the Fixed Rate Payer Final Exchange Amount is not denominated in the Settlement Currency and the Index Currency is identified as being subject to Asian Terms, then the Fixed Rate Payer Final Exchange Amount shall be calculated in accordance with the Asian Terms.
Floating Rate Payer Final Exchange Amount:	If the Floating Rate Payer Final Exchange Amount is denominated in the Settlement Currency, the Floating Rate Payer Final Exchange Amount. If the Floating Rate Payer Final Exchange Amount is denominated in the Index Currency and the Index Currency is not identified as being subject to Asian Terms an amount in the Settlement Currency equal to:
FX Rate × Currency Amount	
	If the Floating Rate Payer Final Exchange Amount is not denominated in the Settlement Currency and the Index Currency is identified as being subject to Asian Terms, then the Floating Rate Payer Final Exchange Amount shall be calculated in accordance with the Asian Terms.

Non-Deliverable Swap Settlement Currencies and Required Business Days

Three Letter Currency Code (ISDA/ISO)	Currency Name (ISDA)	Basic Business Day Locations For Currency (FpML Codes)
USD	United States Dollars	USNY

Non-Deliverable Swap Available Currencies

Index Currency	NDF Template	Rate Source	Fallback Rate Source(s) (in order)	Determination Date	Business Days
INR	N/A	N/A	N/A	N/A	INMU
MYR	N/A	N/A	N/A	N/A	MYKL
THB	N/A	N/A	N/A	N/A	THBA

Non-Deliverable Cross-Currency Swap Available Currency Pairs

Index Currency	Settlement Currency	NDF Template	Rate Source	Fallback Rate Source(s) (in order)	Determination Date	Business Days
ARS	USD	17 May 06	ARS03	ARS04	Payment – 2 BD	ARBA USNY
BRL	USD	17 May 06	BRL09	BRL12, BRL13	Payment – 2 BD	USNY and any of BR{SP,RJ, BR}
CLP	USD	01 Aug 06	CLP10	CLP11	Payment – 2 BD	CLSA USNY
COP	USD	01 Aug 06	COP02	COP03	Payment – 2 BD	USNY COBO

| PEN | USD | 03 Dec 07 | PEN05 | PEN04 | Payment – 2 BD | USNY PELI |

Applicability of Asian Terms

Index Currency	Asian Terms
ARS	Not Applicable
BRL	Not Applicable
CLP	Not Applicable
COP	Not Applicable
INR	Applicable
MYR	Applicable
PEN	Not Applicable
THB	Applicable

Non-Deliverable Swap Floating Rate Options

Index Currency	Floating Rate Option	Defined In	Business Days
ARS	Not Applicable—Fixed Leg ONLY		ARBA USNY
BRL	BRL-CDI-CETIP	See below	USNY and any of BR{SP,RJ, BR}
CLP	*CLP-Indice Cámara Promedio (ICP)*	CLP TNA Best Practices	USNY CLSA
CLP	CLP-*Unidad de Fomentos (UF/CLF)*	See below	USNY CLSA
COP	COP-IBR-OIS-COMPOUND	ISDA 2006	USNY COBO
COP	COP-*Unidad de Valor Real (UVR)*	See below	USNY COBO
INR	INR-FBIL-MIBOR-OIS-COMPOUND	ISDA 2006	INMU
INR	INR-MITOR-OIS-COMPOUND	ISDA 2006	INMU
MYR	MYR-KLIBOR-BNM	ISDA 2006	MYKL
PEN	Not Applicable—Fixed Leg ONLY		USNY PELI
THB	THB-THBFIX-Reuters	ISDA 2006	THBA
USD	Any USD Floating Rate Option available under tpSEF's Fixed/Floating Swap Listing	See tpSEF's Fixed/Floating Swap Listing	See tpSEF's Fixed/Floating Swap Listing

Definition of BRL Floating Rate Option

Floating Amount:	Notwithstanding anything to the contrary
$$FX\ Rate \times Currency\ Amount \times \left[\prod_{j=1}^{N}\left(1 + \frac{Relevant\ Rate_j}{252}\right) - 1\right]^{252/N}$$	
	Where: N=number of Reset Dates in the Calculation Period j=a particular Reset Date *Relevant Rate*=the Relevant Rate for instance j of Reset Date
BRL-CDI-CETIP:	For any Reset Date, the Overnight Brazilian Interbank Deposit

	Rate Annualized, known as the average ("Media") of the DIOVER- EXTRA Group as published by CETIP (*Câmara de Custódia e Liquidação*) (the "Overnight CDI Rate") for such date; provided that (i) such rate is published not later than 12:00 p.m. on the Brazil Business Day next following such Reset Date and (ii) any adjustments made by CETIP to such rate at any time later than the end of the business day on such Reset Date shall not be taken into account.
	If for any Reset Date there is no published Overnight CDI Rate (including as a result of the proviso above), CDI for the relevant Reset Date will be the overnight deposit rate published for such date by the BM&F in accordance with its rules (see http://www.bmf.com.br/portal/pages/boletim1/bd_manual/indica doreFinanceiros1.asp, or any successor page).
	If the BM&F does not publish such a rate for such date, CDI for the relevant Reset Date shall be determined jointly by the parties.
	If the parties do not agree on a determination of such rate within one Brazil Business Day following the relevant Reset Date, CDI shall be determined through a CDI Reference Dealer Poll as described herein.
	If CDI for a Reset Date is not so determined by a CDI Reference Dealer Poll, BRL-CDI-Reference Dealers shall apply.
BRL-CDI-Reference Dealers:	If applicable for a Reset Date as set forth above, the Calculation Agent shall conduct up to four dealer polls commencing on the Brazil Business Day following the relevant Reset Date, in each case by requesting each of the CDI Reference Dealers to provide a quotation of the CDI.
	If at least four such quotations are obtained from CDI Reference Dealers in any such poll, the highest and lowest quotations will be disregarded and CDI for the relevant Reset Date will equal the arithmetic mean of the remaining quotations.
	If fewer than four such quotations are obtained from a poll, the Calculation Agent shall conduct additional such polls until four such quotations are obtained in any poll; provided that the Calculation Agent shall not conduct more than four polls in the aggregate (with not more than two polls on any day and with such polls conducted over not more than two Brazil Business Days).
	If four quotations are not obtained from any of such four polls, CDI shall CDI shall not be determined by a CDI Reference Dealer Poll.
CDI Reference Dealers:	At least six and not more than eight leading onshore dealers in the CDI market selected by the Calculation Agent.
Reset Dates ("resetDate"):	Each Scheduled Reset Date (as defined in the BRL CDI Best Practices).
Reset Dates Business Days:	As specified by the parties from among the Available BR Business Days.
Available BR Business Days:	Any of BR{SP,RJ, BR} and not otherwise declared a financial market holiday by the BM&F.

Definition of CLP-*Unidad de Fomento* (*UF*/*CLF*)

CLP-*Unidad de Fomento (UF/CLF)*:	For any Reset Date, the difference between the value of the *unidad de fomento* (*UF/CLF*) as certified by the Chilean *Banco*

	Central de Chile for the calendar day preceding such Reset Date and the value of the *unidad de fomento* (*UF/CLF*) as certified by the Chilean *Banco Central de Chile* for such Reset Date. The Calculation Agent shall convert such difference to the appropriate annualized percentage based on the terms of the Floating Amount payable by reference to the CLP-*Unidad de Fomento* (*UF/CLF*). If for any Reset Date there is no published value of the *unidad de fomento* (*UF/CLF*) as certified by the Chilean *Banco Central de Chile*, the Calculation Agent shall determine the CLP-*Unidad de Fomento* (*UF/CLF*) for such day.

Definition of COP-*Unidad de Valor Real (UVR)*

COP-*Unidad de Valor Real (UVR)*:	For any Reset Date, the difference between the value of the *unidad de valor real (UVR)* as certified by the Colombian *Banco de Republica* for the calendar day preceding such Reset Date and the value of *unidad de valor real (UVR)* as certified by the Colombian *Banco de Republica* for such Reset Date. The Calculation Agent shall convert such difference to the appropriate annualized percentage based on the terms of the Floating Amount payable by reference to the COP-*Unidad de Valor Real (UVR)*. If for any Reset Date there is no published the difference between the value of the *unidad de valor real (UVR)* as certified by the Colombian *Banco de Republica*, the Calculation Agent shall determine the COP-*Unidad de Valor Real (UVR)* for such day.

Non-Deliverable Swap Available Day Count Fractions

ISDA Name
1/1
30/360, 360/360, Bond Basis
Actual/360
Actual/365 (Fixed), Act/365 (Fixed), A/365 (Fixed), A/365F
Actual/Actual, Actual/Actual (ISDA), Act/Act, Act/Act (ISDA)
Actual/Actual (ICMA), Act/Act, Act/Act (ICMA)

Non-Deliverable Swap Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
No Adjustment
Preceding
FRN Convention/Eurodollar Convention

Non-Deliverable Single-Currency Swap Notional Amounts

Currency	Minimum	Increment
INR	5,000,000	100,000
MYR	5,000,000	100,000
RHB	5,000,000	100,000

Non-Deliverable Cross-Currency Swap Notional Amounts

Currency	Minimum	Increment
ARS	As implied by the USD minimum	As implied by the USD increment
BRL	As implied by the USD minimum	As implied by the USD increment
CLP	As implied by the USD minimum	As implied by the USD increment
COP	As implied by the USD minimum	As implied by the USD increment
PEN	As implied by the USD minimum	As implied by the USD increment
USD	1,000,000	100,000

Non-Deliverable Foreign Exchange Options

Terms and Conditions

Summary:	This covers "Non-Deliverable Foreign Exchange Options".
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards: (a) the 1998 FX and Currency Option Definitions, as amended and supplemented from time to time, including the 2005 Barrier Option Supplement to the 1998 FX and Currency Option Definitions (the "1998 Definitions"); (b) the current EMTA Template Terms for Non-Deliverable Currency Option Transactions applicable to the Reference Currency and Settlement Currency (to the extent available for a particular Currency Pair) (available at: https://www.emta.org/ndftt.aspx); and (c) ISDA OTC Taxonomies.
Contract Types:	Each Non-Deliverable Foreign Exchange Option traded is bespoke and the terms agreed between the Buyer and Seller. All option strategies result in call options and/or put options executed with the following strategies traded as agreed between the parties: Vanilla: Outright Call / Put, Straddle, Strangle, Butterfly, Risk Reversal, Calendar (tenor) spread, Cross Currency Spread, Condor, Call Spread, Put Spread, Live Trading with no delta hedge. Exotic: Barriers, Baskets, Digitals (or Binary), Knockins, Knockouts, Reverse Knockins/Kockouts, No Touch, Double No Touch, Average Price, Worst of Options, Compound Options; trades may be with or without delta hedges and some structures may also be bilaterally negotiated with additional options as part of the package to form a vega hedge.
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Foreign Exchange
ISDA OTC Base Product:	Vanilla Option, NDO, Simple Exotic or Complex Exotic
Terms:	
Trade Date:	The date the transaction is agreed between and becomes legally binding on the parties.
Commencement Date:	The Trade Date, unless otherwise specified by the parties. This applies only where the Currency Option Style is American.
Buyer:	As specified by the parties.
Seller:	As specified by the parties.

Currency Option Style:	As specified by the parties.
	(An American option can be exercised any time up to and including the Expiration Date; a European option can only be exercised on the Expiration Date.)
Currency Option Type:	A Call with respect to the Call Currency and a Put with respect to the Put Currency; Binary in the case of a binary or digital option.
Call Currency:	The currency as specified by the parties from among those included in the list of available Currency Pairs.
	The Put Currency and Call Currency must represent a traded pair included in the list of available Currency Pairs.
Call Currency Amount:	As specified by the parties or, if not so specified, derived from the Put Currency Amount and Strike Price.
Put Currency:	The currency as specified by the parties from among those included in the list of available Currency Pairs.
	The Put Currency and Call Currency must represent a traded pair included in the list of available Currency Pairs.
Put Currency Amount:	As specified by the parties or, if not so specified, derived from the Call Currency Amount and Strike Price.
Strike Price:	As specified by the parties (if only one of the Put Currency or Call Currency is specified).
	If no Strike Price is specified and Automatic Exercise is applicable, the Strike Price will be calculated using the Put Currency and Call Currency in order to determine if the option is to be automatically exercised.
Reference Currency:	As specified by the parties.
Settlement Currency:	As specified by the parties.
Settlement Rate:	As specified by the parties or otherwise per the 1998 Definitions.
Settlement Rate Option:	As specified by the parties.
Expiration Date:	As specified by the parties.
Expiration Time:	The time in the location specified by the parities.
Latest Exercise Time:	The Expiration Time, unless otherwise specified by the parties. This applies only where the Currency Option Style is American.
Automatic Exercise:	Applicable, unless otherwise specified by the parties.
Settlement:	Non-Deliverable
Settlement Amount:	In the case of a digital or binary option, as specified by the parties.
Settlement Date:	As specified by the parties.
Valuation Date:	As specified by the parties.

Averaging Dates:	As specified by the parties.
Premium:	As specified by the parties.
Premium Payment Date:	As specified by the parties.
Barrier Event:	As specified by the parties.
Calculation Agent:	As specified by the parties.
Business Day:	As specified by the parties.
Business Day Convention:	As specified by the parties.
Disruption Events:	As specified by the parties.
Disruption Fallbacks:	As specified by the parties for each applicable Disruption Event or otherwise per the 1998 Definitions.

Non-Deliverable Foreign Exchange Option Available Currency Pairs

AUD/CNY	CNY/THB	IDR/PHP	MYR/CNH	THB/INR
AUD/IDR	CNY/TWD	IDR/THB	MYR/CNY	THB/KRW
AUD/INR	EUR/ARS	IDR/TWD	MYR/EUR	THB/MYR
AUD/KRW	EUR/BRL	INR/AUD	MYR/GBP	THB/PHP
AUD/MYR	EUR/CLP	INR/CAD	MYR/IDR	THB/TWD
AUD/PHP	EUR/CNY	INR/CHF	MYR/INR	TWD/AUD
AUD/TWD	EUR/COP	INR/CNH	MYR/JPY	TWD/CAD
BRL/JPY	EUR/IDR	INR/CNY	MYR/KRW	TWD/CHF
BRL/MXN	EUR/INR	INR/EUR	MYR/NZD	TWD/CNH
CAD/BRL	EUR/KRW	INR/GBP	MYR/PHP	TWD/CNY
CAD/CNY	EUR/KZT	INR/HKD	MYR/SGD	TWD/EUR
CAD/IDR	EUR/MYR	INR/IDR	MYR/TWD	TWD/GBP
CAD/INR	EUR/PEN	INR/JPY	NZD/CNY	TWD/HKD
CAD/KRW	EUR/PHP	INR/KRW	NZD/IDR	TWD/IDR
CAD/MYR	EUR/TWD	INR/NZD	NZD/INR	TWD/INR
CAD/PHP	EUR/UAH	INR/PHP	NZD/KRW	TWD/JPY
CAD/TWD	GBP/BRL	INR/SGD	NZD/MYR	TWD/KRW
CHF/BRL	GBP/CNY	INR/TWD	NZD/PHP	TWD/MYR
CHF/CNY	GBP/IDR	JPY/CNY	NZD/TWD	TWD/NZD
CHF/IDR	GBP/INR	JPY/IDR	PHP/AUD	TWD/PHP
CHF/INR	GBP/KRW	JPY/INR	PHP/CAD	TWD/SGD
CHF/KRW	GBP/MYR	JPY/KRW	PHP/CHF	TWD/THB
CHF/MYR	GBP/PHP	JPY/MYR	PHP/CNH	USD/ARS
CHF/PHP	GBP/TWD	JPY/PHP	PHP/CNY	USD/BRL

CHF/TWD	HKD/CNY	JPY/TWD	PHP/EUR	USD/CLP
CNH/IDR	HKD/IDR	KRW/AUD	PHP/GBP	USD/CNY
CNH/INR	HKD/INR	KRW/CAD	PHP/HKD	USD/COP
CNH/KRW	HKD/KRW	KRW/CHF	PHP/IDR	USD/EGP
CNH/MYR	HKD/MYR	KRW/CNH	PHP/INR	USD/GHS
CNH/PHP	HKD/PHP	KRW/CNY	PHP/JPY	USD/IDR
CNH/TWD	HKD/TWD	KRW/EUR	PHP/KRW	USD/INR
CNY/AUD	IDR/AUD	KRW/GBP	PHP/MYR	USD/KES
CNY/CAD	IDR/CAD	KRW/IDR	PHP/NZD	USD/KRW
CNY/CHF	IDR/CHF	KRW/INR	PHP/THB	USD/KZT
CNY/EUR	IDR/CNH	KRW/JPY	PHP/TWD	USD/MYR
CNY/GBP	IDR/CNY	KRW/MYR	SGD/CNY	USD/NGN
CNY/HKD	IDR/EUR	KRW/NZD	SGD/IDR	USD/PEN
CNY/IDR	IDR/GBP	KRW/PHP	SGD/INR	USD/PHP
CNY/INR	IDR/HKD	KRW/SGD	SGD/KRW	USD/RUB
CNY/JPY	IDR/INR	KRW/THB	SGD/MYR	USD/TWD
CNY/KRW	IDR/JPY	KRW/TWD	SGD/PHP	USD/UAH
CNY/MYR	IDR/KRW	MYR/AUD	SGD/TWD	USD/VND
CNY/NZD	IDR/MYR	MYR/CAD	THB/CNY	USD/ZMW
CNY/PHP	IDR/NZD	MYR/CHF	THB/IDR	

Non-Deliverable Forward Foreign Exchange Contracts

Terms and Conditions

Summary:	A non-deliverable forward ("NDF") is an outright forward in which the counterparties settle the difference between the contracted NDF price or rate and the prevailing spot price or rate on an agreed notional amount in an agreed settlement currency.
Reference Currency (*i.e.*, Non-Delivery Currency):	• AOA Angolan Kwanza • ARS Argentine Peso • BDT Bangladeshi Taka • BRL Brazilian Real • CLP Chilean Peso • COP Colombian Peso • CNY Chinese Renminbi • DZD Algerian Dinar • EGP Egyptian pound • GHS Ghanaian Cedi • GTQ Guatemalan quetzal • IDR Indonesian Rupiah • INR Indian Rupee • KES Kenyan Shilling • KRW South Korean Won • KZT Kazakh tenge • LKR Sri Lankan Rupee • MAD Moroccan Dirham • MUR Mauritian Rupee • MYR Malaysian Ringgit • MZN Mozambican Metical • NGN Nigerian Naira • PEN Peruvian nuevo sol • PHP Philippine Peso • PKR Pakistani Rupee • RUB Russian ruble • TND Tunisian Dinar • TWD Taiwan Dollar • TZS Tanzanian Shilling

	• UAH Ukrainian Hryvnia • UGX Ugandan Shilling • UYU Uruguayan peso • VEB Venezuelan bolívar • VND Vietnamese đồng • XAF Central African CFA Franc • XOF West African CFA Franc • ZMW Zambian Kwacha
Settlement Currency:	• AUD Australian Dollar • CAD Canadian Dollar • EUR Euro • GBP British Pound • JPY Japanese Yen • USD US Dollar • CHF Swiss Franc
Quoting Convention and Minimum Increment:	Notional amount, as agreed by counterparties.
Minimum Size:	Notional amount, as agreed by counterparties.
Notional Currency:	Currency in which contract size is expressed, as agreed by counterparties.
Trading Conventions:	Buy or Sell which refers to the contract size expressed in notional currency.
Forward Rates:	Currency exchange rate expressed as the amount of reference currency per unit of settlement currency.
Trade Date:	The date on which parties enter into the contract.
Settlement Date:	Specified settlement or payment date, as agreed by counterparties.
Fixing Date:	The date at which the difference between the prevailing market exchange rate and the agreed upon exchange rate is calculated.
Settlement Procedure:	Bilateral settlement performed in settlement currency.
Disruption Events:	Unless otherwise specified by the parties, as set forth in the EMTA Template Terms for Non-Deliverable FX Forward Transactions applicable to the Reference Currency and Settlement Currency: http://www.emta.org/ndftt.aspx

PO Index Contracts

Terms and Conditions

Summary:	This covers Markit PO Fixed for Floating Swap Transactions (the "Contracts").
Limitations on Available Selections and Default Settings:	The terms under which the Contracts may be traded are as specified in these terms and conditions. For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest. In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default " and will apply unless the parties vary them.
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions; (b) ISDA OTC Taxonomies; and (c) the Markit PO Standard Terms Supplement (June 12, 2010 version) or any subsequent Standard Terms Supplement (the "Standard Terms").
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Credit
ISDA OTC Base Product:	Index
ISDA OTC Sub-Product:	PO
ISDA OTC Transaction Type:	PO
Further Limitations:	None
Terms:	
Effective Date:	As specified by the parties, subject to adjustment in accordance with the Standard Terms.
Scheduled Termination Date:	As agreed by the parties.
Termination Date:	Per the Standard Terms.
Notional Amount:	An amount is USD agreed by the parties.
Index:	One of the Markit PO Index series, as specified by the parties from all then-available series (to the extent such series is not then a narrow-based index within the meaning of the CFTC's regulations).
Annex Date:	As agreed by the parties.
Index Provider:	Per the Standard Terms.
Fixed Rate Payer:	As agreed by the parties.
Floating Rate Payer:	As agreed by the parties.
Period End Dates:	Per the Standard Terms.
Reset Dates:	Per the Standard Terms
Payment Dates:	Per the Standard Terms.
Calculation Agent:	As agreed by the parties or, if not so agreed, per the Standard Terms.
Day Count Fraction:	Per the Standard Terms.
Business Days:	For any purpose, per the Standard Terms.
Business Day Convention:	Per the Standard Terms.
Initial Payment:	

Initial Payment:	Per the Standard Terms.
Initial Payment Amount:	An amount in USD as specified by the parties.
Initial Payment Payer:	As specified by the parties.
Initial Payment Date:	Per the Standard Terms.
Settlement Payments	
Mark to Market Amount Payment:	Per the Standard Terms.
Mark to Market Amount Payer:	Per the Standard Terms.
Mark to Market Amount:	Per the Standard Terms.
Financing Payment:	Per the Standard Terms.
Financing Payment Amount:	Per the Standard Terms.
Principal Payment:	Per the Standard Terms.
Principal Payment Amount:	Per the Standard Terms.
Net Payment:	Per the Standard Terms.
Net Payment Amount Payer:	Per the Standard Terms.
Net Payment Amount:	Per the Standard Terms.
Agency Coupon:	Per the Standard Terms.
Index LIBOR:	Per the Standard Terms.
Index Factor:	Per the Standard Terms.
Commencing Index Factor:	Per the Standard Terms.
Period End Index Factor:	Per the Standard Terms.
Index Price:	Per the Standard Terms.
Commencing Index Price:	Per the Standard Terms.
Period End Index Price:	Per the Standard Terms.
Event Affecting the Index:	
Events and Adjustments:	All are per the Standard Terms.

Single Currency Fixed for Floating Interest Rate Swaps - CME Cleared

Terms and Conditions

Summary:	This covers single currency fixed for floating interest rate swaps cleared by the Chicago Mercantile Exchange Inc. ("CME").
Limitations on Available Selections and Default Settings:	The terms under which a Single Currency Fixed for Floating Interest Rate Swap/CME Cleared may be traded are as specified in these terms and conditions, which incorporate the CME Rulebook, in particular Chapters 900 and 901 (and any successor provisions) and the CME Cleared IRS Product Scope (or any successor). **By electing to trade a Single Currency Fixed for Floating Interest Rate Swap/CME Cleared, participants are representing that they are familiar with the CME Rulebook and the limitations on transaction terms contained in it.**
Incorporated Standards:	This contract description incorporates by reference the CME Rulebook as in effect from time to time. The CME Rulebook itself may incorporate certain additional standards, such as the 2000 ISDA Definitions and 2006 ISDA Definitions. **Be aware that the timing of effectiveness of amendments or supplements to the ISDA standards may vary between bilateral and CME contracts, since the CME may reserve the right to select when and how such changes become effective.**
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	IR Swap
ISDA OTC Sub-Product(s):	Fixed Float and OIS
Further Limitations:	Must comply with CME Clearing Requirements.
Terms:	
Definition Set:	The definition set (*e.g.*, ISDA 2000/ISDA2006) elected by, or otherwise binding on, the parties in accordance with the CME Rulebook.
Effective Date:	As per the CME Rulebook.
Notional Amount:	An amount in Currency determined by the parties subject to limitations in the CME Rulebook. This may vary from period to period to the extent permitted by the CME Rulebook. The CME Rulebook may limit the Currencies and Floating Rate Options for which variable notionals are permitted.
Currency:	One of the currencies permitted for the relevant transaction type per the CME Rulebook.
Business Days:	As per the CME Rulebook, which may require certain Business Days be applicable on a per Currency or Floating Rate Option Basis and may otherwise limit the available Business Day locations which can be elected.
Business Day Convention:	As per the CME Rulebook.
Trade Date:	As per the CME Rulebook.

Termination Date:	As agreed by the parties, subject to any minimum or maximum tenor in the CME Rulebook.
Termination Date Business Day Convention:	As per the CME Rulebook, and thus subject to limitations based on other terms of the transaction.
Stub Periods:	Permitted to the extent allowed under the CME Rulebook.
Fixed Rate Payer Payment Dates:	As per the CME Rulebook.
Fixed Amount:	As per the CME Rulebook, which may permit use of a schedule.
Fixed Rate:	As agreed by the parties, subject to any minimum or maximum rate and per-period variability permitted in the CME Rulebook.
Floating Rate Payer Payment Dates:	As per the CME Rulebook.
Floating Amount:	As per the CME Rulebook.
Floating Rate Option:	As determined by the parties, subject to the CME Rulebook, which may provide a more limited list of available options for a Currency than does the Definition Set.
Designated Maturity:	As per the CME Rulebook, which may provide a more limited set of Designated Maturities than does the related rate source page.
Spread:	Subject to any minimum or maximum rate and per-period variability permitted by the CME Rulebook.
Reset Dates:	As the per CME Rulebook.
Floating Rate Daycount Fraction:	As per the CME Rulebook.
Floating Rate for Initial Calculation Period:	As per the CME Rulebook.
Fixed Rate Payer:	As determined by the parties.
Floating Rate Payer:	As determined by the parties.
Compounding:	As per the CME Rulebook.
Payer for Additional Payment/Fees:	As determined by the parties, subject to limitations in the CME Rulebook.
Additional Payment/Fees:	As determined by the parties, subject to limitations in the CME Rulebook.
Payment Date for Additional Payment/Fees	As determined by the parties, subject to limitations in the CME Rulebook.

Single Currency Fixed for Floating Interest Rate Swaps – LCH Cleared

Terms and Conditions

Summary:	This covers single currency fixed for floating swaps cleared by LCH.Clearnet ("LCH").
Limitations on Available Selections and Default Settings:	The terms under which a Single Currency Fixed for Floating Interest Rate Swaps/LCH Cleared contract may be traded are as specified in these terms and conditions, which incorporate the LCH Rulebook, in particular Schedule 4A (or any successor provisions). **By electing to trade a Single Currency Fixed for Floating Interest Rate Swap/LCH Cleared, participants are representing that they are familiar with the LCH Rulebook and the limitations on transaction terms contained in it.**
Incorporated Standards:	This contract description incorporates by reference the LCH Rulebook as in effect from time to time. The LCH Rulebook itself may incorporate certain additional standards, such as the 2000 ISDA Definitions and 2006 ISDA Definitions. **Be aware that the timing of effectiveness of amendments or supplements to the ISDA standards may vary between bilateral and LCH contracts, since the LCH may reserve the right to select when and how such changes become effective.**
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	IR Swap
ISDA OTC Sub-Product(s):	Fixed Float and OIS
Further Limitations:	Must comply with LCH Clearing Requirements
Terms:	
Definition Set:	The definition set (e.g., ISDA 2000/ISDA 2006) elected by, or otherwise binding on, the parties in accordance with the LCH Rulebook.
Notional Amount:	An amount in Currency determined by the parties subject to limitations in the LCH Rulebook. This may vary from period to period to the extent permitted by the LCH Rulebook. The LCH Rulebook may limit the Currencies and Floating Rate Options for which variable notionals are permitted.
Currency:	One of the currencies permitted for the relevant transaction type per the LCH Rulebook.
Trade Date:	As per the LCH Rulebook.
Effective Date:	As per the LCH Rulebook.
Termination Date:	As agreed by the parties, subject to any minimum or maximum tenor in the LCH Rulebook.
Payer for Additional Payment/Fees:	As determined by the parties, subject to limitations in the LCH Rulebook.
Additional Payment/Fees:	As determined by the parties, subject to limitations in the LCH Rulebook
Payment Date for Additional Payment/Fees	As determined by the parties, subject to limitations in the LCH Rulebook, which may limit the earliest or latest day on which such fees may be paid based on Currency or other factors.

Business Days:	As per the LCH Rulebook, which may require certain Business Days be applicable on a per Currency or Floating Rate Option Basis and may otherwise limit the available Business Day locations which can be elected.
Business Day Convention:	As per the LCH Rulebook.
Stub Periods:	Permitted to the extent allowed under the LCH Rulebook.
Fixed Rate Payer:	As determined by the parties.
Fixed Rate Payer Payment Dates:	As per the LCH Rulebook.
Fixed Amount:	As per the LCH Rulebook, which may permit use of a schedule.
Fixed Rate:	As agreed by the parties, subject to any minimum or maximum rate and per-period variability permitted in the LCH Rulebook.
Floating Rate Payer	As determined by the parties.
Floating Rate Payer Payment Dates:	As per the LCH Rulebook.
Floating Rate Payer Compounding Dates:	As per the LCH Rulebook.
Floating Amount:	As per the LCH Rulebook.
Floating Rate Option:	As determined by the parties, subject to the LCH Rulebook, which may provide a more limited list of available options for a Currency than does the Definition Set.
Designated Maturity:	As per the LCH Rulebook, which may provide a more limited set of Designated Maturities than does the related rate source page.
Spread:	Subject to any minimum or maximum rate and per-period variability permitted by the LCH Rulebook.
Reset Dates:	As the per LCH Rulebook.
Floating Rate Daycount Fraction:	As per the LCH Rulebook.
Negative Interest Rates:	As per the LCH Rulebook, which may require use of a single method.
Withholding and Tax:	As per the LCH Rulebook.
Governing Law:	As per the LCH Rulebook, which may dictate the law applicable to the Transaction.

U.S. Electricity – Fixed/Floating Swap Contracts

Terms and Conditions

Summary:	This covers fixed-for-floating U.S. electricity swaps ("U.S. Electricity – Fixed/Floating Swap Contracts").
Limitations on Available Selections and Default Settings:	The terms under which U.S. Electricity – Fixed/Floating Swap Contracts may be traded are shown below or in the attached tables. For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest. In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default" and will apply unless the parties vary them.
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards: 2005 ISDA Commodity Derivatives Definitions ("Commodity Definitions")
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Commodity
ISDA OTC Base Product:	Energy
ISDA OTC Sub-Product:	Elec
ISDA OTC Transaction type:	Swap
Further Limitations:	None
Terms:	
Trade Date:	As agreed by the parties.
Effective Date:	The date specified by the parties, adjusted in accordance with any applicable Business Day Convention.
Effective Date Business Days:	USNY
Effective Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Termination Date:	As specified by the parties.
Termination Date Business Days:	USNY
Termination Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Commodity	As specified by the parties from among the Available Commodities.
Notional Quantity:	The sum of the Notional Quantities per Calculation Period.
Notional Quantity per Calculation Period:	As specified by the parties on a per-Calculation-Period Basis.
Settlement Periods:	If specified by the parties or if applicable to the relevant Commodity Reference Price and specified herein. Parties may specify one of the Available Set Tenors as a Settlement Period or may specify another period.

Applicable Days:	If applicable to the relevant Commodity Reference Price and specified therein or if applicable to the relevant Available Set Tenor and specified therein (i.e., Month). Applicable Days does not apply to Commodity Reference Prices under the headings "ISDA Definition" or "Exchange Definition".
Duration:	Hourly
Start Time(s)/End Time(s):	If specified by the parties or if applicable to the relevant Commodity Reference Price and specified herein.
Payment Dates:	In relation to each Calculation Period, as specified by the parties, each such day being subject to adjustment in accordance with the Payment Date Business Day Convention.
Payment Date Business Days:	USNY
Payment Date Business Day Convention:	As specified by the parties.
Fixed Amount:	
Fixed Price Payer:	As specified by the parties.
Fixed Price or Fixed Amount:	As specified by the parties per Unit of the Commodity.
Floating Amount:	
Floating Price Payer:	As specified by the parties.
Applicable Spread:	As specified by the parties.
Commodity Reference Price:	As specified by the parties from among the Available Commodity Reference Prices.
Market Disruption:	
Market Disruption Events:	Unless otherwise specified by the parties, per the Commodity Definitions.
Additional Market Disruption Events:	As specified by the parties.
Consequences of Market Disruption Events:	Unless otherwise specified by the parties, per the Commodity Definitions.
Disruption Fallbacks:	Unless otherwise specified by the parties, per the Commodity Definitions.
Fallback Reference Price:	None, unless specified by the parties.
Maximum Days of Disruption:	Unless otherwise specified by the parties, per the Commodity Definitions.
Calculation Agent:	As agreed by the parties.

U.S. Electricity – Fixed/Floating Swap Contracts Available Currencies and Required Business Days

Three Letter Currency Code (ISDA/ISO)	Currency Name (ISDA)	Basic Business Day Locations For Currency (FpML Codes)
USD	United States Dollars	USNY

U.S. Electricity – Fixed/Floating Swap Contracts Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
Nearest
Preceding

U.S. Electricity – Fixed/Floating Swap Contracts Available Set Tenors

Set Tenor	Settlement Period	
Month	The specified calendar month; if OFF PEAK/PEAK is not specified, PEAK is assumed	
Season	**Season**	**Days in Specified Year**
	Winter	1 January through the last day of February in the specified year
	Spring	1 March through 30 April in the specified year
	Summer	1 July through 31 August in the specified year
Quarter	**Quarter Number**	**Days in Specified Year**
	Q1	1 January through 31 March
	Q2	1 April through 30 June
	Q3	1 July through 30 September
	Q4	1 October through 31 December
Calendar Year	1 January through 31 December in the specified year	
Planning Year	1 June in the specified beginning calendar year through 31 May in the specified ending calendar year	

U.S. Electricity – Fixed/Floating Swap Contracts Available Commodity Reference Prices

ISDA Definitions

The following Commodity Reference Prices are as defined in Sub-Annex A to the Commodity Definitions.

Note that these Commodity Reference Prices relate to all hours in the Pricing Date (i.e., are "Around the Clock"); for the equivalent Peak and Off-Peak prices, see below.

ISDA Definition
ELECTRICITY-NYISO-ZONE A (WEST)-DAY AHEAD
ELECTRICITY-NYISO-ZONE G (HUD VL)-DAY AHEAD
ELECTRICITY-NYISO-ZONE J (N.Y.C.)-DAY AHEAD
ELECTRICITY-ISO NEW ENGLAND-MASS HUB-DAY AHEAD
ELECTRICITY-ISO NEW ENGLAND-NE MASS BOSTON-DAY AHEAD
ELECTRICITY-PJM-EASTERN HUB-DAY AHEAD
ELECTRICITY-PJM-PSEG-DAY AHEAD
ELECTRICITY-PJM-WESTERN HUB-DAY AHEAD

Exchange Definitions

The following Commodity Reference Prices are as defined in Sub-Annex A to the Commodity Definitions. **Note that these Commodity Reference Prices relate to all hours in the Pricing Date (i.e., are "Around the Clock"); for the equivalent Peak and Off-Peak prices, see below.**

ISDA Definition					
Commodity Reference Price	**Relevant Commodity**	**Relevant Unit**	**Exchange**	**Currency**	**Specified Price**

ELECTRICITY-NP15 DAY AHEAD PEAK-ICE	Electricity	MwH	ICE	USD 0.01	"ELECTRICITY-CAISO-NP15-DAY AHEAD"
ELECTRICITY-NP15 DAY AHEAD PEAK-ICE	Electricity	MwH	ICE	USD 0.01	"ELECTRICITY-CAISO-NP15-DAY AHEAD"
ELECTRICITY-SP15 DAY AHEAD OFF PEAK-ICE	Electricity	MwH	ICE	USD 0.01	"ELECTRICITY-CAISO-SP15-DAY AHEAD"
ELECTRICITY-SP15 DAY AHEAD PEAK-ICE	Electricity	MwH	ICE	USD 0.01	"ELECTRICITY-CAISO-SP15-DAY AHEAD"
ELECTRICITY-PALO VERDE OFF PEAK-ICE	Electricity	MwH	ICE	USD 0.01	ELECTRICITY-PALO VERDE OFF-PEAK-ICE
ELECTRICITY-PALO VERDE PEAK-ICE	Electricity	MwH	ICE	USD 0.01	ELECTRICITY-PALO VERDE PEAK-ICE
ELECTRICITY-MID C OFF PEAK-ICE	Electricity	MwH	ICE	USD 0.01	ELECTRICITY-MID C OFF-PEAK-ICE
ELECTRICITY-MID C PEAK-ICE	Electricity	MwH	ICE	USD 0.01	ELECTRICITY-MID C PEAK-ICE

Non-ISDA, Non-Exchange Definitions

For any of the Commodity Reference Prices below, the price for the Settlement Period specified for that Pricing Date will be that hour's Specified Price per MWh of electricity for delivery on an Applicable Day specified for that Commodity Reference Price, published by the specified Source on the specified Page under the specified Heading (or any successor Source, Page or Heading), that reports prices effective on such Applicable Day.

Commodity Reference Price	Settlement Period	Source	Page	Heading
ELECTRICITY-PJM-AEP DAYTON HUB-ATC DAY AHEAD	N/A	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	AEP DAYTON HUB, TotalLMP
ELECTRICITY-PJM-AEP DAYTON HUB-OFF PEAK DAY AHEAD	Eastern Off Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	AEP DAYTON HUB, TotalLMP
ELECTRICITY-PJM-AEP DAYTON HUB-OFF PEAK DAY AHEAD	Eastern Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	AEP DAYTON HUB, TotalLMP
ELECTRICITY-PJM-AEP DAYTON HUB-ATC REALTIME	N/A	PJM	http://www.pjm.com/markets-and-operations/energy/real-time/lmp.aspx	AEP DAYTON HUB, TotalLMP
ELECTRICITY-PJM-AEP DAYTON HUB-OFF PEAK REAL TIME	Eastern Off Peak	PJM	http://www.pjm.com/markets-and-operations/energy/real-time/lmp.aspx	AEP DAYTON HUB, TotalLMP
ELECTRICITY-PJM-AEP DAYTON HUB-OFF PEAK REAL TIME	Eastern Peak	PJM	http://www.pjm.com/markets-and-operations/energy/real-time/lmp.aspx	AEP DAYTON HUB, TotalLMP
ELECTRICITY-PJM-COMED HUB-ATC DAY AHEAD	N/A	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	COMED, TotalLMP
ELECTRICITY-PJM-COMED HUB-OFF PEAK DAY AHEAD	Eastern Off Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	COMED, TotalLMP
ELECTRICITY-PJM-COMED HUB-OFF PEAK DAY AHEAD	Eastern Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	COMED, TotalLMP
ELECTRICITY-MISO-INDIANA HUB-ATC DAY AHEAD	N/A	MISO	https://www.misoenergy.org/Library/MarketReports/Pages/MarketReports.aspx (Report Type: Day-Ahead, Report: Name: Day Ahead Pricing (pdf))	Indiana Hub, LMP Prices ($ per MW)
ELECTRICITY-MISO-INDIANA HUB-OFF PEAK DAY AHEAD	Eastern Off Peak	MISO	https://www.misoenergy.org/Library/MarketReports/Pages/MarketReports.aspx (Report Type: Day-Ahead, Report: Name: Day Ahead Pricing (pdf))	Indiana Hub, LMP Prices ($ per MW)
ELECTRICITY-MISO-INDIANA HUB- PEAK DAY AHEAD	Eastern Peak	MISO	https://www.misoenergy.org/Library/MarketReports/Pages/MarketReports.aspx (Report Type: Day-Ahead, Report: Name: Day Ahead Pricing (pdf))	Indiana Hub, LMP Prices ($ per MW)

ELECTRICITY-MISO-INDIANA HUB-ATC REAL TIME	N/A	MISO	https://www.misoenergy.org/Library/MarketReports/Pages/MarketReports.aspx (Report Type: Real -Time, Report: Real-Time Pricing (pdf))	Indiana Hub, LMP Prices ($ per MW)
ELECTRICITY-MISO-INDIANA HUB-OFF PEAK REAL TIME	Eastern Off Peak	MISO	https://www.misoenergy.org/Library/MarketReports/Pages/MarketReports.aspx (Report Type: Real -Time, Report: Real-Time Pricing (pdf))	Indiana Hub, LMP Prices ($ per MW)
ELECTRICITY-MISO-INDIANA HUB-PEAK REAL TIME	Eastern Peak	MISO	https://www.misoenergy.org/Library/MarketReports/Pages/MarketReports.aspx (Report Type: Real -Time, Report: Real-Time Pricing (pdf))	Indiana Hub, LMP Prices ($ per MW)
ELECTRICITY-MISO-MICHIGAN HUB-ATC DAY AHEAD	N/A	MISO	https://www.misoenergy.org/Library/MarketReports/Pages/MarketReports.aspx (Report Type: Day-Ahead, Report: Name: Day Ahead Pricing (pdf))	Michigan Hub, LMP Prices ($ per MW)
ELECTRICITY-MISO-MICHIGAN HUB-OFF PEAK DAY AHEAD	Central Off Peak	MISO	https://www.misoenergy.org/Library/MarketReports/Pages/MarketReports.aspx (Report Type: Day-Ahead, Report: Name: Day Ahead Pricing (pdf))	Michigan Hub, LMP Prices ($ per MW)
ELECTRICITY-MISO-MICHIGAN HUB-PEAK DAY AHEAD	Central Peak	MISO	https://www.misoenergy.org/Library/MarketReports/Pages/MarketReports.aspx (Report Type: Day-Ahead, Report: Name: Day Ahead Pricing (pdf))	Michigan Hub, LMP Prices ($ per MW)
ELECTRICITY-MISO-NORTHERN ILLINOIS HUB-ATC DAY AHEAD	N/A	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	N ILLINOIS HUB, TotalLMP
ELECTRICITY-MISO-NORTHERN ILLINOIS HUB-OFF PEAK DAY AHEAD	Central Off Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	N ILLINOIS HUB, TotalLMP
ELECTRICITY-MISO-NORTHERN ILLINOIS HUB-PEAK DAY AHEAD	Central Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	N ILLINOIS HUB, TotalLMP
ELECTRICITY-MISO-NORTHERN ILLINOIS HUB-ATC REAL TIME	N/A	PJM	http://www.pjm.com/markets-and-operations/energy/real-time/lmp.aspx	N ILLINOIS HUB, TotalLMP
ELECTRICITY-MISO-NORTHERN ILLINOIS HUB-OFF PEAK REAL TIME	Central Off Peak	PJM	http://www.pjm.com/markets-and-operations/energy/real-time/lmp.aspx	N ILLINOIS HUB, TotalLMP

ELECTRICITY-MISO-NORTHERN ILLINOIS HUB-PEAK REAL TIME	Central Peak	PJM	http://www.pjm.com/markets-and-operations/energy/real-time/lmp.aspx	N ILLINOIS HUB, TotalLMP
ELECTRICITY-ISO NEW ENGLAND-CONNECTICUT ZONE-ATC DAY AHEAD	N/A	ISO NE	http://www.iso-ne.com/markets/hst_rpts/hstRpts.do?category=Hourly Report Type: Hourly Data; Report Day-Ahead LMPs (March 2003 - Present)	.Z.CONNECTICUT, Locational Marginal Pricing $/MWh
ELECTRICITY-ISO NEW ENGLAND-CONNECTICUT ZONE-OFF PEAK DAY AHEAD	Eastern Off Peak	ISO NE	http://www.iso-ne.com/markets/hst_rpts/hstRpts.do?category=Hourly Report Type: Hourly Data; Report Day-Ahead LMPs (March 2003 - Present)	.Z.CONNECTICUT, Locational Marginal Pricing $/MWh
ELECTRICITY-ISO NEW ENGLAND-CONNECTICUT ZONE-PEAK DAY AHEAD	Eastern Peak	ISO NE	http://www.iso-ne.com/markets/hst_rpts/hstRpts.do?category=Hourly Report Type: Hourly Data; Report Day-Ahead LMPs (March 2003 - Present)	.Z.CONNECTICUT, Locational Marginal Pricing $/MWh
ELECTRICITY-ISO NEW ENGLAND-MAINE ZONE-ATC DAY AHEAD	N/A	ISO NE	http://www.iso-ne.com/markets/hst_rpts/hstRpts.do?category=Hourly Report Type: Hourly Data; Report Day-Ahead LMPs (March 2003 - Present)	.Z.MAINE, Locational Marginal Pricing $/MWh
ELECTRICITY-ISO NEW ENGLAND-MAINE ZONE-OFF PEAK DAY AHEAD	Eastern Off Peak	ISO NE	http://www.iso-ne.com/markets/hst_rpts/hstRpts.do?category=Hourly Report Type: Hourly Data; Report Day-Ahead LMPs (March 2003 - Present)	.Z.MAINE, Locational Marginal Pricing $/MWh
ELECTRICITY-ISO NEW ENGLAND-MAINE ZONE-PEAK DAY AHEAD	Eastern Peak	ISO NE	http://www.iso-ne.com/markets/hst_rpts/hstRpts.do?category=Hourly Report Type: Hourly Data; Report Day-Ahead LMPs (March 2003 - Present)	.Z.MAINE, Locational Marginal Pricing $/MWh
ELECTRICITY-ISO NEW ENGLAND-MAINE ZONE-ATC DAY AHEAD	N/A	ISO NE	http://www.iso-ne.com/markets/hst_rpts/hstRpts.do?category=Hourly Report Type: Hourly Data; Report Day-Ahead LMPs (March 2003 - Present)	.Z.MAINE, Locational Marginal Pricing $/MWh
ELECTRICITY-ISO NEW ENGLAND-MAINE ZONE-OFF PEAK DAY AHEAD	Eastern Off Peak	ISO NE	http://www.iso-ne.com/markets/hst_rpts/hstRpts.do?category=Hourly Report Type: Hourly Data; Report Day-Ahead LMPs (March 2003 - Present)	.Z.MAINE, Locational Marginal Pricing $/MWh
ELECTRICITY-	Eastern Peak	ISO NE	http://www.iso-	.Z.MAINE, Locational

ISO NEW ENGLAND-MAINE ZONE-PEAK DAY AHEAD			ne.com/markets/hst_rpts/hstRpts.do?category=Hourly Report Type: Hourly Data; Report Day-Ahead LMPs (March 2003 - Present)	Marginal Pricing $/MWh
ELECTRICITY-ISO NEW ENGLAND-MASS HUB-ATC DAY AHEAD	See ISDA Definition			
ELECTRICITY-ISO NEW ENGLAND-MASS HUB-OFF PEAK DAY AHEAD	Eastern Off Peak	ISO NE	http://www.iso-ne.com/markets/hst_rpts/hstRpts.do?category=Hourly Report Type: Hourly Data; Report Day-Ahead LMPs (March 2003 - Present)	.H.INTERNAL_HUB, Locational Marginal Pricing $/MWh
ELECTRICITY-ISO NEW ENGLAND-MASS HUB-PEAK DAY AHEAD	Eastern Peak	ISO NE	http://www.iso-ne.com/markets/hst_rpts/hstRpts.do?category=Hourly Report Type: Hourly Data; Report Day-Ahead LMPs (March 2003 - Present)	.H.INTERNAL_HUB, Locational Marginal Pricing $/MWh
ELECTRICITY-ISO NEW ENGLAND-SEMASS ZONE-DAY AHEAD	N/A	ISO NE	http://www.iso-ne.com/markets/hst_rpts/hstRpts.do?category=Hourly Report Type: Hourly Data; Report Day-Ahead LMPs (March 2003 - Present)	.Z.SEMASS, Locational Marginal Pricing $/MWh
ELECTRICITY-ISO NEW ENGLAND-SEMASS ZONE-OFF PEAK DAY AHEAD	Eastern Off Peak	ISO NE	http://www.iso-ne.com/markets/hst_rpts/hstRpts.do?category=Hourly Report Type: Hourly Data; Report Day-Ahead LMPs (March 2003 - Present)	.Z.SEMASS, Locational Marginal Pricing $/MWh
ELECTRICITY-ISO NEW ENGLAND-SEMASS ZONE-PEAK DAY AHEAD	Eastern Peak	ISO NE	http://www.iso-ne.com/markets/hst_rpts/hstRpts.do?category=Hourly Report Type: Hourly Data; Report Day-Ahead LMPs (March 2003 - Present)	.Z.SEMASS, Locational Marginal Pricing $/MWh
ELECTRICITY-ISO NEW ENGLAND-NEMASSBOST ZONE-DAY AHEAD	See ISDA Definition			
ELECTRICITY-ISO NEW ENGLAND-NEMASSBOST ZONE-OFF PEAK DAY AHEAD	Eastern Off Peak	ISO NE	http://www.iso-ne.com/markets/hst_rpts/hstRpts.do?category=Hourly Report Type: Hourly Data; Report Day-Ahead LMPs (March 2003 - Present)	.Z.NEMASSBOST, Locational Marginal Pricing $/MWh
ELECTRICITY-ISO NEW ENGLAND-NEMASSBOST ZONE-PEAK DAY AHEAD	Eastern Peak	ISO NE	http://www.iso-ne.com/markets/hst_rpts/hstRpts.do?category=Hourly Report Type: Hourly Data; Report Day-Ahead LMPs (March 2003 - Present)	.Z.NEMASSBOST, Locational Marginal Pricing $/MWh

ELECTRICITY-ISO NEW ENGLAND-WCMASS ZONE-DAY AHEAD	N/A	ISO NE	http://www.iso-ne.com/markets/hst_rpts/hstRpts.do?category=Hourly Report Type: Hourly Data; Report Day-Ahead LMPs (March 2003 - Present)	.Z.WCMASS, Locational Marginal Pricing $/MWh
ELECTRICITY-ISO NEW ENGLAND-WCMASS ZONE-OFF PEAK DAY AHEAD	Eastern Off Peak	ISO NE	http://www.iso-ne.com/markets/hst_rpts/hstRpts.do?category=Hourly Report Type: Hourly Data; Report Day-Ahead LMPs (March 2003 - Present)	.Z.WCMASS, Locational Marginal Pricing $/MWh
ELECTRICITY-ISO NEW ENGLAND-WCMASS ZONE-PEAK DAY AHEAD	Eastern Peak	ISO NE	http://www.iso-ne.com/markets/hst_rpts/hstRpts.do?category=Hourly Report Type: Hourly Data; Report Day-Ahead LMPs (March 2003 - Present)	.Z.WCMASS, Locational Marginal Pricing $/MWh
ELECTRICITY-PJM-ATLANTIC ZONE-ATC DAY AHEAD	N/A	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	AECO ZONE, TotalLMP
ELECTRICITY-PJM-ATLANTIC ZONE-OFF PEAK DAY AHEAD	Eastern Off Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	AECO ZONE, TotalLMP
ELECTRICITY-PJM-ATLANTIC ZONE-PEAK DAY AHEAD	Eastern Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	AECO ZONE, TotalLMP
ELECTRICITY-PJM-BALTIMORE GAS AND ELECTRIC ZONE-ATC DAY AHEAD	N/A	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	BGE ZONE, TotalLMP
ELECTRICITY-PJM-BALTIMORE GAS AND ELECTRIC ZONE-OFF PEAK DAY AHEAD	Eastern Off Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	BGE ZONE, TotalLMP
ELECTRICITY-PJM-BALTIMORE GAS AND ELECTRIC ZONE-PEAK DAY AHEAD	Eastern Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	BGE ZONE, TotalLMP
ELECTRICITY-PJM-DPL ZONE-ATC DAY AHEAD	N/A	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	DPL ZONE, TotalLMP
ELECTRICITY-PJM-DPL ZONE-OFF PEAK DAY AHEAD	Eastern Off Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	DPL ZONE, TotalLMP

ELECTRICITY-PJM-DPL ZONE-PEAK DAY AHEAD	Eastern Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	DPL ZONE, TotalLMP
ELECTRICITY-PJM-EASTERN HUB-ATC DAY AHEAD	See ISDA Definition			
ELECTRICITY-PJM-EASTERN HUB-OFF PEAK DAY AHEAD	Eastern Off-Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	EASTERN HUB, TotalLMP
ELECTRICITY-PJM-EASTERN HUB- PEAK DAY AHEAD	Eastern Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	EASTERN HUB, TotalLMP
ELECTRICITY-PJM-JCPL ZONE-ATC DAY AHEAD	N/A	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	JCPL ZONE, TotalLMP
ELECTRICITY-PJM-JCPL ZONE-OFF PEAK DAY AHEAD	Eastern Off Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	JCPL ZONE, TotalLMP
ELECTRICITY-PJM-JCPL ZONE-PEAK DAY AHEAD	Eastern Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	JCPL ZONE, TotalLMP
ELECTRICITY-PJM-METED ZONE-ATC DAY AHEAD	N/A	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	METED ZONE, TotalLMP
ELECTRICITY-PJM-METED ZONE-OFF PEAK DAY AHEAD	Eastern Off-Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	METED ZONE, TotalLMP
ELECTRICITY-PJM-METED ZONE-PEAK DAY AHEAD	Eastern Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	METED ZONE, TotalLMP
ELECTRICITY-PJM-PECO ZONE-ATC DAY AHEAD	N/A	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	PECO ZONE, TotalLMP
ELECTRICITY-PJM-PECO ZONE-OFF PEAK DAY AHEAD	Eastern Off-Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	PECO ZONE, TotalLMP
ELECTRICITY-PJM-PECO ZONE-PEAK DAY AHEAD	Eastern Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	PECO ZONE, TotalLMP
ELECTRICITY-PJM-PEPCO ZONE-ATC DAY	N/A	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	PEPCO ZONE, TotalLMP

AHEAD				
ELECTRICITY-PJM-PEPCO ZONE-OFF PEAK DAY AHEAD	Eastern Off-Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	PEPCO ZONE, TotalLMP
ELECTRICITY-PJM-PEPCO ZONE-PEAK DAY AHEAD	Eastern Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	PEPCO ZONE, TotalLMP
ELECTRICITY-PJM-PPL ZONE-ATC DAY AHEAD	N/A	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	PPL ZONE, TotalLMP
ELECTRICITY-PJM-PPL ZONE-OFF PEAK DAY AHEAD	Eastern Off-Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	PPL ZONE, TotalLMP
ELECTRICITY-PJM-PPL ZONE-PEAK DAY AHEAD	Eastern Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	PPL ZONE, TotalLMP
ELECTRICITY-PJM-PPL ZONE-ATC DAY AHEAD	N/A	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	PPL ZONE, TotalLMP
ELECTRICITY-PJM-PPL ZONE-OFF PEAK DAY AHEAD	Eastern Off-Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	PPL ZONE, TotalLMP
ELECTRICITY-PJM-PPL ZONE-PEAK DAY AHEAD	Eastern Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	PPL ZONE, TotalLMP
ELECTRICITY-PJM-PSEG ZONE-ATC DAY AHEAD	See ISDA Definition			
ELECTRICITY-PJM-PSEG ZONE-OFF PEAK DAY AHEAD	Eastern Off-Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	PSEG ZONE, TotalLMP
ELECTRICITY-PJM-PSEG ZONE-PEAK DAY AHEAD	Eastern Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	PSEG ZONE, TotalLMP
ELECTRICITY-PJM-WEST-ATC DAY AHEAD	See ISDA Definition			
ELECTRICITY-PJM-WEST-OFF PEAK DAY AHEAD	Eastern Off-Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	WESTERN HUB, TotalLMP
ELECTRICITY-PJM-WEST-PEAK DAY AHEAD	Eastern Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	WESTERN HUB, TotalLMP

ELECTRICITY-PJM-WEST HUB-ATC REALTIME	N/A	PJM	http://www.pjm.com/markets-and-operations/energy/real-time/lmp.aspx	WESTERN HUB HUB, TotalLMP
ELECTRICITY-PJM-WEST HUB-OFF PEAK REAL TIME	Eastern Off Peak	PJM	http://www.pjm.com/markets-and-operations/energy/real-time/lmp.aspx	WESTERN HUB HUB, TotalLMP
ELECTRICITY-PJM-WEST HUB-OFF PEAK REAL TIME	Eastern Peak	PJM	http://www.pjm.com/markets-and-operations/energy/real-time/lmp.aspx	WESTERN HUB HUB, TotalLMP
ELECTRICITY-NYISO-NY ZONE A-ATC DAY AHEAD	See ISDA Definition			
ELECTRICITY-NYISO-NY ZONE A-OFF PEAK DAY AHEAD	Eastern Off Peak	NYISO	http://www.nyiso.com/public/markets_operations/market_data/pricing_data/index.jsp (Report Type: Day-Ahead Market LBMP/Zonal)	WEST, LBMP ($/MWHr)
ELECTRICITY-NYISO-NY ZONE A- PEAK DAY AHEAD	Eastern Peak	NYISO	http://www.nyiso.com/public/markets_operations/market_data/pricing_data/index.jsp (Report Type: Day-Ahead Market LBMP/Zonal)	WEST, LBMP ($/MWHr)
ELECTRICITY-NYISO-NY ZONE A-ATC DAY AHEAD	ATC	NYISO	http://www.nyiso.com/public/markets_operations/market_data/pricing_data/index.jsp (Report Type: Day-Ahead Market LBMP/Zonal)	WEST, LBMP ($/MWHr)
ELECTRICITY-NYISO-NY ZONE A-OFF PEAK DAY AHEAD	Eastern Off Peak	NYISO	http://www.nyiso.com/public/markets_operations/market_data/pricing_data/index.jsp (Report Type: Day-Ahead Market LBMP/Zonal)	WEST, LBMP ($/MWHr)
ELECTRICITY-NYISO-NY ZONE A- PEAK DAY AHEAD	Eastern Peak	NYISO	http://www.nyiso.com/public/markets_operations/market_data/pricing_data/index.jsp (Report Type: Day-Ahead Market LBMP/Zonal)	CENTRL, LBMP ($/MWHr)
ELECTRICITY-NYISO-NY ZONE C-ATC DAY AHEAD	ATC	NYISO	http://www.nyiso.com/public/markets_operations/market_data/pricing_data/index.jsp (Report Type: Day-Ahead Market LBMP/Zonal)	CENTRL, LBMP ($/MWHr)
ELECTRICITY-NYISO-NY ZONE C-OFF PEAK DAY AHEAD	Eastern Off Peak	NYISO	http://www.nyiso.com/public/markets_operations/market_data/pricing_data/index.jsp (Report Type: Day-Ahead Market LBMP/Zonal)	CENTRL, LBMP ($/MWHr)
ELECTRICITY-NYISO-NY ZONE C- PEAK DAY AHEAD	Eastern Peak	NYISO	http://www.nyiso.com/public/markets_operations/market_data/pricing_data/index.jsp (Report Type: Day-Ahead Market LBMP/Zonal)	CENTRL, LBMP ($/MWHr)
ELECTRICITY-NYISO-NY ZONE G-ATC DAY AHEAD	See ISDA Definition			
ELECTRICITY-NYISO-NY ZONE G-OFF PEAK DAY AHEAD	Eastern Off Peak	NYISO	http://www.nyiso.com/public/markets_operations/market_data/pricing_data/index.jsp (Report Type: Day-Ahead Market LBMP/Zonal)	HUD VL, LBMP ($/MWHr)

ELECTRICITY-NYISO-NY ZONE G- PEAK DAY AHEAD	Eastern Peak	NYISO	http://www.nyiso.com/public/markets_operations/market_data/pricing_data/index.jsp (Report Type: Day-Ahead Market LBMP/Zonal)	HUD VL, LBMP ($/MWHr)
ELECTRICITY-NYISO-NY ZONE H-ATC DAY AHEAD	See ISDA Definition			
ELECTRICITY-NYISO-NY ZONE H-OFF PEAK DAY AHEAD	Eastern Off Peak	NYISO	http://www.nyiso.com/public/markets_operations/market_data/pricing_data/index.jsp (Report Type: Day-Ahead Market LBMP/Zonal)	N.Y.C., LBMP ($/MWHr)
ELECTRICITY-NYISO-NY ZONE H- PEAK DAY AHEAD	Eastern Peak	NYISO	http://www.nyiso.com/public/markets_operations/market_data/pricing_data/index.jsp (Report Type: Day-Ahead Market LBMP/Zonal)	N.Y.C., LBMP ($/MWHr)
ELECTRICITY-CAISO-NP 15 ATC	Notwithstanding the Commodity Definitions, will be calculated as the weighted average of the ELECTRICITY-NP15- PEAK-ICE and ELECTRICITY-NP15- OFF-PEAK-ICE Commodity Reference Prices for the relevant period, weighted on the basis of the number of hourly periods in the relevant period which are peak and off-peak respectively (with peak and off peak having the meaning specified in the definition of the Commodity Reference Price by the Exchange).			
ELECTRICITY-CAISO-SP 15 ATC	Notwithstanding the Commodity Definitions, will be calculated as the weighted average of the ELECTRICITY-SP15- PEAK-ICE and ELECTRICITY-SP15- OFF-PEAK-ICE Commodity Reference Prices for the relevant period, weighted on the basis of the number of hourly periods in the relevant period which are peak and off-peak respectively (with peak and off peak having the meaning specified in the definition of the Commodity Reference Price by the Exchange).			
ELECTRICITY-PALO VERDE ATC-ICE	Notwithstanding the Commodity Definitions, will be calculated as the weighted average of the ELECTRICITY-PALO VERDE PEAK-ICE and ELECTRICITY-PALO VERDE OFF-PEAK-ICE Commodity Reference Prices for the relevant period, weighted on the basis of the number of hourly periods in the relevant period which are peak and off-peak respectively (with peak and off peak having the meaning specified in the definition of the Commodity Reference Price by the Exchange)			
ELECTRICITY-MID C ATC-ICE	Notwithstanding the Commodity Definitions, will be calculated as the weighted average of the ELECTRICITY-MID C PEAK-ICE and ELECTRICITY-MID C OFF-PEAK-ICE Commodity Reference Prices for the relevant period, weighted on the basis of the number of hourly periods in the relevant period which are peak and off-peak respectively (with peak and off peak having the meaning specified in the definition of the Commodity Reference Price by the Exchange)			

U.S. Electricity – Fixed/Floating Swap Contracts Specified Time Periods

	Non-FERC Holidays (all times are Hours Ending and use 24-hour clock)	FERC Holidays
California Off Peak	Excludes 0700 through 2200 Pacific Prevailing Time	Includes all hours on FERC Holidays
California Peak	Includes 0700 through 2200 Pacific Prevailing Time	Excludes all hours on FERC Holidays
Eastern Off Peak[1]	Excludes 0800 through 2300 Eastern Prevailing Time	Includes all hours on FERC Holidays
Eastern Peak	Includes 0800 through 2300 Eastern Prevailing Time	Excludes all hours on FERC Holidays

[1] Times for Commodity Reference Prices reported for Central Timezone (e.g., Illinois, Michigan) will be converted to their Eastern time equivalents

USD Equity Basket Swap (Broad Based)

Terms and Conditions

Summary:	This covers equity total-return swaps on broad-based baskets of equities traded in USD. For purposes of relevant CFTC and SEC regulations, such basket shall be on a broad-based index.
Limitations on Available Selections and Default Settings:	The terms under which USD Equity Basket Swap (Broad Based) may be traded are shown below or in the attached tables. For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest. For Business Days, the defaults shall be the locations specified for the relevant currency, any additional locations specified for the relevant Floating Rate Options. In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default " and will apply unless the parties vary them. In some cases, the same contract might have different terms depending on the market in which it is traded (*e.g.*, London versus NY). In that case the default settings may vary by market.
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions; (b) 2002 ISDA Equity Derivatives Definitions; and (c) Annex SS to 2004 Americas Interdealer Master Equity Derivatives Confirmation (except that references therein to the 2000 ISDA Definitions shall be deemed references to the 2006 ISDA Definitions). For convenience, certain terms are mapped to their FpML 5.5 equivalent.
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Equity
ISDA OTC Base Product:	Swap
ISDA OTC Sub-Product:	Price Return Basic Performance
ISDA OTC Transaction type:	Basket
Further Limitations:	None
Terms:	
Type of Transaction:	Share Basket Swap Transaction
Trade Date:	As agreed by the parties.
Notional Amount ("notional"):	An amount in USD agreed by the parties.
Effective Date ("effectiveDate"):	Per Annex SS, unless otherwise agreed by the parties.
Effective Date Business Days:	As specified by the parties from among the Available Business Days.
Effective Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.

Termination Date ("terminationDate"):	Per Annex SS, unless otherwise specified by the parties.
Basket:	As specified by the parties in compliance with the rules and regulations of the CFTC and SEC applicable to broad-based indices.
Exchange(s):	As specified by the parties with respect to each Share comprised in the Basket.
Related Exchanges:	Per Annex SS, unless otherwise agreed by the parties.
Hedging Party:	As specified by the parties.
Determining Party:	As specified by the parties.
Equity Amounts:	
Equity Amount Payer ("payerPartyReference"):	As specified by the parties.
Equity Notional Amount:	As specified by the parties.
Equity Notional Reset:	Per Annex SS.
Type of Return:	Total Return
Initial Price:	As specified by the parties and adjusted in accordance with Annex SS.
Final Price:	As per Annex SS unless otherwise agreed by the parties.
Valuation Time:	As per Annex SS unless otherwise agreed by the parties.
Valuation Date:	As specified by the parties.
Floating Amount:	
Floating Rate Payer ("payerPartyReference"):	As specified by the parties.
Notional Amount ("notionalAmount"):	As per Annex SS.
Payment Dates:	As per Annex SS, unless otherwise agreed by the parties.
Floating Rate Option ("floatingRateIndex"):	As per Annex SS, unless otherwise agreed by the parties.
Designated Maturity ('indexTenor')	As specified by the parties.
Spread:	As specified by the parties.
Day Count Fraction:	Actual/360
Reset Date ("resetDate"):	As specified by the parties.
Payment Dates Business Days:	As specified by the parties.
Business Days (Other Than Payment Dates):	As specified by the parties.
Business Day Convention (Other Than Payment Dates):	As per Annex SS, unless otherwise specified by the parties.
Settlement Terms:	
Cash Settlement:	Applicable
Settlement Currency:	USD
Dividends:	
Dividend Payment Date(s):	As per Annex SS unless otherwise agreed by the parties.
Dividend Period:	As per Annex SS unless otherwise agreed by the parties.
Dividend Amount:	As per Annex SS unless otherwise agreed by the parties.
Relevant Dividend:	If type of return is "Total Return" as per Annex SS unless otherwise agreed by the parties.
Reinvestment of Dividends:	Inapplicable
Dividend Recovery:	As per Annex SS unless otherwise agreed by the parties.
Adjustment Events:	
Method of Adjustment:	As per Annex SS unless otherwise agreed by the parties.
Options Exchange:	As agreed by the parties if "Options Exchange Adjustment" is applicable.
Consequences of Merger Events:	
Share-for-Share:	As per Annex SS unless otherwise agreed by the parties.
Share-for-Other:	As per Annex SS unless otherwise agreed by the parties.
Share-for-Combined:	As per Annex SS unless otherwise agreed by the parties.
Options Exchange:	As agreed by the parties if "Options Exchange Adjustment" is applicable.
Consequences of Tender Offers:	

Tender Offer:	As per Annex SS, unless otherwise agreed by the parties.
Share-for-Share	As agreed by the parties if Tender Offer is applicable.
Share-for-Other:	As agreed by the parties if Tender Offer is applicable.
Share-for-Combined:	As agreed by the parties if Tender Offer is applicable.
Options Exchange:	As agreed by the parties if "Options Exchange Adjustment" is applicable.
Composition of Combined Consideration:	Per Annex SS unless otherwise agreed by the parties.
Nationalization, Insolvency or Delisting:	Per Annex SS unless otherwise agreed by the parties.
Additional Disruption Events:	
Change in Law:	As per Annex SS, unless otherwise agreed by the parties.
Insolvency Filing:	As per Annex SS, unless otherwise agreed by the parties.
Hedging Disruption:	As per Annex SS.
Increased Cost of Hedging:	As per Annex SS unless otherwise agreed by the parties.
Loss of Stock Borrow:	Inapplicable
Increased Cost of Stock Borrow:	Inapplicable
Non-Reliance:	As per Annex SS unless otherwise agreed by the parties.
Agreements and Acknowledgements Regarding Hedging Activities:	As per Annex SS.
Additional Acknowledgements:	As per Annex SS unless otherwise agreed by the parties.
Index Disclaimer:	As per Annex SS unless otherwise agreed by the parties.
Mutual Early Termination Right:	As agreed by the parties.
Interest Breakage Cost:	If Mutual Early Termination Right is applicable, as specified by the parties.
Calculation Agent:	As agreed by the parties.

Equity Index Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
No Adjustment
Preceding
FRN Convention/Eurodollar Convention

Equity Index Earliest and Latest Effective and Termination Dates

Currency	Earliest Effective Date	Latest Effective Date	Earliest Termination Date	Latest Termination Date
N/A	N/A	N/A	N/A	One Year from Effective Date

Equity Index Notional Amounts

Currency	Minimum	Increment	Maximum	Default
USD	10,000,000	1,000,000	N/A	N/A

Equity Index Requirements and Defaults

Date	Requirement	Default
Designated Maturities for Linear Interpolation		Tenors quoted next shorter and longer than the actual Calculation Period length

Summary report: Litera® Change-Pro for Word 10.4.0.0 Document comparison done on 1/28/2021 10:16:18 AM	
Style name: Default Style	
Intelligent Table Comparison: Active	
Original filename: tpSEF Rulebook - Appendix B - Swap Specifications (Effective December 15, 2020).DOCX	
Modified filename: tpSEF Rulebook - Appendix B - Swap Specifications (Effective January 28, 2021).DOCX	
Changes:	
Add	1
Delete	1
Move From	0
Move To	0
Table Insert	2
Table Delete	0
Table moves to	0
Table moves from	0
Embedded Graphics (Visio, ChemDraw, Images etc.)	0
Embedded Excel	0
Format changes	0
Total Changes:	4