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March 4, 2019

By CFTC Portal

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

Re: <u>tpSEF Inc. – Regulation 40.6(d) Weekly Notification of Rule Amendments (tpSEF</u> <u>Submission #19-01R)</u>

Dear Mr. Kirkpatrick:

Pursuant to Section 5c(c) of the Commodity Exchange Act and Section 40.6(d) of the regulations of the Commodity Futures Trading Commission (the "Commission"), tpSEF Inc. 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 February 28, 2019. Specifically, tpSEF has made the following changes:

- (i) Added the terms and conditions for CDS Index Contracts iTraxx Australia and CDS Index Contracts iTraxx Japan, which terms and conditions were separately filed with the Commission pursuant to CFTC Regulation 40.2(a);
- (ii) Made certain additional non-substantive conforming changes.

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

Mr. Chris Kirkpatrick Office of the Secretariat Commodity Futures Trading Commission March 4, 2019

Questions regarding this submission should be directed to Brian Donnelly, Chief Compliance Officer, at (201) 984-6956 or by email at bddonnelly@tullettprebon.com.

Very truly yours,

tpSEF Inc.

By:

Name: Brian DonnellyTitle: Chief Compliance OfficerDate: March 4, 2019

Enclosures

cc: CFTC Division of Market Oversight (dmosubmissions@cftc.gov) Nancy Markowitz, CFTC (nmarkowitz@cftc.gov) Mr. Chris Kirkpatrick Office of the Secretariat Commodity Futures Trading Commission March 4, 2019

EXHIBIT I

tpSEF Rulebook – Appendix B (Clean)

tpSEF Inc. Rulebook Appendix B

tpSEF Inc. Swap Specifications

Effective February 28, 2019

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Agricultural Options

Summary:	This covers uncleared agricultural options ("Agricultural Options").
Limitations on Available Selections and Default	The terms under which Agricultural Options may be
Settings:	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

ISI	DA 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

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

<u>Basis Swaps</u>

This covers basis swaps ("Basis Swaps").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 connect he loss
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.
purposes TAROLT 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 coses the source contract wight have different
In some cases, the same contract might have different terms depending on the market in which it is traded (<i>e.g.</i> ,
London versus NY). In that case the default settings may
vary by market.
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.
Interest Rate
IR Swap
Basis
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
Effective Date Busiliess Days.	Business Days.
Effective Date Business Day Convention:	As specified by the parties from among the Available
Effective Date Business Day Convention.	
Touring time Data ("Manual and in Data")	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	As specified by the parties.
Date"):	
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	For a Calculation Period to which Linear Interpolation
Interpolation:	applies, as specified by the parties.
FA1 Longer Designated Maturity for Linear	For a Calculation Period to which Linear Interpolation
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
The compounding Ducos.	parties.
FA1 Compounding Method (Compounding OR Flat	In the event Compounding is selected, as selected by the
Compounding):	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

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	As specified by the parties.
Date"):	
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	For a Calculation Period to which Linear Interpolation
Interpolation:	applies, as specified by the parties.
FA2 Longer Designated Maturity for Linear	For a Calculation Period to which Linear Interpolation
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	In the event Compounding is selected, as selected by the
Compounding):	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
V. dala Communication	in different Currencies.
Variable Currency Payer:	As specified by the parties if the transaction is a Mark-
Constant Commence Descent	to-Market Currency Swap.
Constant Currency Payer:	As specified by the parties if the transaction is a Mark-
Cumonay Eychanga Data:	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
ISDA MTM Matrix:	applicable. As specified by the parties if the transaction is a Mark-
	to-Market Currency Swap.
Initial Evolution	io-market Currency Swap.
Initial Exchange: Initial Exchange Date:	As specified by the parties
FA1 Payer Initial Exchange Amount:	As specified by the parties. As specified by the parties.
TATTayer innual Exchange Annount.	no specificu 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:	The specified by the parties.
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. 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:	As specified by the parties.
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:	Exercise is specified.
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
Cost Coulomand Value' Th'	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

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	If Cash Settlement is applicable, as specified by the
Convention:	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	САТО
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	НКНК
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	Latest Effective	Earliest Termination	Latest Termination
	Date	Date	Date	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

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	Ν
AUD-AONIA-OIS- COMPOUND- SwapMarker	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-BBR- AUBBSW	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-BBR-BBSW	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-BBR-BBSW- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-BBR-BBSY (BID)	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-BBR-ISDC	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-LIBOR-BBA- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-LIBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-Quarterly Swap Rate-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-Quarterly Swap Rate-ICAP-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-Semi-annual Swap Rate-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-Semi-Annual Swap Rate-ICAP- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-Swap Rate- Reuters	All quoted tenors	N/A	Per ISDA 2006	Ν
CAD-BA-CDOR	All quoted tenors	N/A	Per ISDA 2006	Ν
CAD-BA-CDOR- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
CAD-BA-ISDD	All quoted tenors	N/A	Per ISDA 2006	Ν
CAD-BA-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
CAD-BA-Reuters	All quoted tenors	N/A	Per ISDA 2006	Ν
CAD-BA-Telerate	All quoted tenors	N/A	Per ISDA 2006	Ν
CAD-CORRA-OIS- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	Ν
CAD-ISDA-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	Ν

Basis Floating Rate Options and Defaults

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	Ν
CAD-TBILL-ISDD	All quoted tenors	N/A	Per ISDA 2006	Ν
CAD-TBILL- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
CAD-TBILL-Reuters	All quoted tenors	N/A	Per ISDA 2006	Ν
CAD-TBILL-Telerate	All quoted tenors	N/A	Per ISDA 2006	Ν
CHF USD-Basis Swaps-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
CHF-Annual Swap Rate	All quoted tenors	N/A	Per ISDA 2006	Ν
CHF-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
CHF-ISDAFIX-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	Ν
CHF-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	Ν
CHF-LIBOR-BBA- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
CHF-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	Ν
CHF-LIBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
CHF-OIS-11:00- ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
CHF-TOIS-OIS- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	Ν
CLP-CLICP- Bloomberg	All quoted tenors	N/A	A/360	Ν
CLP-Unidad de Fomento (UF/CLF)	All quoted tenors	N/A	A/360	Ν
CZK-PRIBOR-PRBO	All quoted tenors	N/A	A/360	Ν
DKK-CIBOR- DKNA13	All quoted tenors	N/A	Per ISDA 2006	Ν
DKK-CIBOR- DKNA13-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
DKK-CIBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
DKK-CIBOR2-	All quoted tenors	N/A	Per ISDA 2006	Ν

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

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

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	Ν
GBP-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	Ν
GBP-LIBOR-BBA- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
GBP-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	Ν
GBP-LIBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
GBP-Semi-Annual Swap Rate	All quoted tenors	N/A	Per ISDA 2006	Ν
GBP-Semi-Annual Swap Rate-11:00- ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
GBP-Semi-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
GBP-SONIA-OIS- 11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
GBP-WMBA- RONIA- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	Ν
GBP-WMBA- SONIA- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	Ν
HKD-HIBOR- HIBOR-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
HKD-HIBOR- HIBOR	All quoted tenors	N/A	Per ISDA 2006	Ν
HKD-HIBOR-HKAB	All quoted tenors	N/A	Per ISDA 2006	Ν
HKD-HIBOR- HKAB-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
HKD-HIBOR-ISDC	All quoted tenors	N/A	Per ISDA 2006	Ν
HKD-HIBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
HKD-HONIX-OIS- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	Ν
HKD-ISDA-Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	Ν
HKD-ISDA-Swap Rate-4:00	All quoted tenors	N/A	Per ISDA 2006	Ν
HKD-Quarterly- Annual Swap Rate- 11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	Ν
HKD-Quarterly- Annual Swap Rate-	All quoted tenors	N/A	Per ISDA 2006	Ν

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	Ν
HUF-BUBOR- Reuters	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY USD-Basis Swaps-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-BBSF- Bloomberg-10:00	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-BBSF- Bloomberg-15:00	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-ISDA-Swap Rate-10:00	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-ISDA-Swap Rate-15:00	All quoted tenors	N/A	Per ISDA 2006	Ν
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	Ν
JPY-OIS-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TIBOR-17096	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TIBOR-17097	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TIBOR-TIBM (10 Banks)	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TIBOR-TIBM (5 Banks)	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TIBOR-TIBM (All Banks)	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TIBOR-TIBM (All Banks)- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TIBOR-TIBM- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TIBOR- ZTIBOR	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TONA-OIS- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	Ν

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	Ν
JPY-TSR-Reuters- 10:00	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TSR-Reuters- 15:00	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TSR-Telerate- 10:00	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TSR-Telerate- 15:00	All quoted tenors	N/A	Per ISDA 2006	Ν
MXN-TIIE-Banxico	All quoted tenors	N/A	Per ISDA 2006	Ν
MXN-TIIE-Banxico- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
MXN-TIIE- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
MXN-Unidades de Inversión (UDI)	N/A	N/A	See below	Ν
NOK-NIBOR-NIBR	All quoted tenors	N/A	Per ISDA 2006	Ν
NOK-NIBOR-NIBR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
NOK-NIBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
NZD-BBR-BID	All quoted tenors	N/A	Per ISDA 2006	Ν
NZD-BBR-FRA	All quoted tenors	N/A	Per ISDA 2006	Ν
NZD-BBR-ISDC	All quoted tenors	N/A	Per ISDA 2006	Ν
NZD-BBR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
NZD-BBR-Telerate	All quoted tenors	N/A	Per ISDA 2006	Ν
NZD-NZIONA-OIS- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	Ν
NZD-Swap Rate- ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
NZD-Swap Rate- ICAP-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
PLN-WIBOR_WIBO	All quoted tenors	N/A	Per ISDA 2006	Ν
SEK-Annual Swap Rate-SESWFI	All quoted tenors	N/A	Per ISDA 2006	Ν
SEK-SIOR-OIS- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	Ν
SEK-STIBOR- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
SEK-STIBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
SEK-STIBOR-SIDE	All quoted tenors	N/A	Per ISDA 2006	Ν

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	Ν
SGD-Semi-Annual Swap Rate-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
SGD-Semi-Annual Swap Rate-ICAP- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
SGD-Semi-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
SGD-SIBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
SGD-SIBOR-Reuters	All quoted tenors	N/A	Per ISDA 2006	Ν
SGD-SIBOR-Telerate	All quoted tenors	N/A	Per ISDA 2006	Ν
SGD-SONAR-OIS- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	Ν
SGD-SONAR-OIS- VWAP- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	Ν
SGD-SOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
SGD-SOR-Reuters	All quoted tenors	N/A	Per ISDA 2006	Ν
SGD-SOR-Telerate	All quoted tenors	N/A	Per ISDA 2006	Ν
SGD-SOR-VWAP	All quoted tenors	N/A	Per ISDA 2006	Ν
SGD-SOR-VWAP- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
TRY-TRYIBOR- Reuters	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Annual Swap Rate-11:00- BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-BA-H.15	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-BA-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-BMA Municipal Swap Index	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-CD-H.15	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-CD-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-CMS-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-CMS-Reference Banks-ICAP SwapPX	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-CMS-Reuters	All quoted tenors	N/A	Per ISDA 2006	Ν

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	Ν
USD-COF11- FHLBSF	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-COF11-Reuters	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-COF11-Telerate	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-CP-H.15	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-CP-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Federal Funds- H.15	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Federal Funds- H.15-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Federal Funds- H.15-OIS- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Federal Funds- Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-FFCB-DISCO	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-ISDA-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-ISDA-Swap Rate-3:00	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-ISDAFIX3- Swap Rate	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-ISDAFIX3- Swap Rate-3:00	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	Ν
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	Ν
USD-OIS-11:00- LON-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-OIS-11:00-NY- ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-OIS-3:00- BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	Ν

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
USD-OIS-3:00-NY- ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Prime-H.15	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Prime- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-S&P Index- High Grade	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-SIBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-SIBOR-SIBO	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-SIFMA Municipal Swap Index	All quoted tenors	N/A	Per ISDA 2006	Ν
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	Ν
USD-TBILL-H.15- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-TBILL- Secondary Market	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-TIBOR-ISDC	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-TIBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Treasury Rate- ICAP BrokerTec	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Treasury Rate- SwapMarker100	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Treasury Rate- SwapMarker99	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Treasury Rate- T19901	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Treasury Rate- T500	All quoted tenors	N/A	Per ISDA 2006	Ν
ZAR-JIBAR-SAFEX	All quoted tenors	N/A	Per ISDA 2006	Ν

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 <i>unidad de</i>
	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 <i>unidad de</i>
	inversión (UDI) as published by the Mexican Banco de México for the
	calendar day preceding such Reset Date and the value of the <i>unidad de</i>
	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		No Adjustment
Convention:		
Termination Date Business Day		No Adjustment
Convention:		
Period End Dates:		Payment Dates
Payment Date Business Day		Modified Following
Convention:		
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	Same as Business Day Convention	
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		Following
Convention:		
Interim Exchange Date Business		Modified Following
Day Convention:		
Final Exchange Date:		Termination Date

Final Exchange Date Business Day	Modified Following
Convention:	

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):

$$\left[\prod_{i=1}^{d_{o}} \left(1 + \frac{\text{SOFR}_{i} \times n_{i}}{360}\right) - 1\right] \times \frac{360}{d}$$

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;

"ni" is the number of calendar days in the relevant Calculation Period on which the rate is SOFRi;

"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 midpoint 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 <u>http://www.federalreserve.gov</u>, or any Successor Source.

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 and Mandatory Early Termination)

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	Other than Expiration Date, the
	Time	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		Following
Business Day Convention: 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

Summary:	This covers single-currency floating-for-floating ("basis") swaps cleared by Chicago Mercantile
	Exchange Inc. ("CME").
Limitations on Available Selections and Default	The terms under which a Basis Swap/CME Cleared may
Settings:	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 amondments or supplements to the ISDA standards
	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
Curronau	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
Dusiness Days.	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	As per the CME Rulebook.
Dates:	
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	As per the CME Rulebook.
Dates:	
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

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 (<i>e.g.</i> , 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 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.

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

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.
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.
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 Decement and EMTA ISDA Market Dreating for
(d) the Recommended EMTA-ISDA Market Practice for RBL CDL Non Deliverable Interast Rate Super-
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.
Interest Rate
IR Swap
Exotic
None
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
a number of Business Days or Banking Days from the Trade Date ("relativeEffectiveDate"). As specified by the parties from among the Available

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

Effective Date Business Day Convention:	As specified by the parties from among the Available
Encenve Date Business Day Convention.	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 ("notional Amount"):	As specified by the parties. The Trade Date Present Value Notional Amount
Notional Amount (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:
	Notional Amount × $(1 + Fixed Rate)^{Calculation Days/252}$
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

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

	the 2006 ISDA Definitions, the Floating Amount shall	
	equal:	
	Notional Amount × 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 $\times \prod_{j=1}^{N} (1 + Relevant Rate_j)^{1/252}$	
	Where:	
	N=number of Reset Dates in the Calculation Period	
	j=a particular Reset Date	
	<i>Relevant Rate</i> =the Relevant Rate for instance <i>j</i> 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	
Energia Ducines Deces	Day selected by the parties.	
Exercise Business Days:	As specified by the parties from among the BR Business	
Swantian Procedure for Eveninger	Days.	
Swaption Procedure for Exercise: General:	The parties may enter into swaptions with respect to	
Ochiciai.	which a BRL CDI Swap is the Underlying Swap	
	Transaction.	
Expiration Date:	As specified by the parties.	
Expiration Date: Expiration Time:	As specified by the parties.	
Partial Exercise:	As specified by the parties.	
Minimum Notional Amount:	As specified by the parties. As specified by the parties and expressed as Termination	
minimum nouonai Amount:	As specified by the parties and expressed as Termination	

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

	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/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
	described noteni. If CDT for a Reset Date is not so determined

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

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

Bullion Options

Summary:	This covers uncleared bullion options ("Bullion Options").
Limitations on Available Selections and Default	The terms under which Bullion Options may be traded
Settings:	are shown below and in the attached tables.
Incorporated Standards:	This contract description incorporates by reference the
nicor por accu Standar us.	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
Dullion Option Type	Bullion Option Styles.As specified by the parties from among the Available
Bullion Option Type:	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
buillon suike trice.	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	As specified by the parties from among the Available
Convention:	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:	Section 10.11 of the Commonly Demittons.	
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	
Distuption Funducks.	Commodity Definitions.	
Fallback Reference Price:	None, unless specified by the parties.	
Maximum Days of Disruption:	Unless otherwise specified by the parties, per the	
filaminani Days of Distaption.	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.	
	Cancellation and Payment unless the parties agree that	
Consequences of Bullion Settlement Disruption Events:		
Consequences of Bullion Settlement Disruption Events:		
-	Negotiation is applicable.	
Consequences of Bullion Settlement Disruption Events: Miscellaneous: Discharge and Termination:	Negotiation is applicable.	

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	Currency Name (ISDA)	Basic Business Day	Available Settlement
(ISDA/ISO)		Locations For Currency	Туре
		(FpML Codes)	
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

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.

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

Summary:	This covers "CDS Index Contract – Emerging Markets
Summary.	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
0	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>i.e.</i> , 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

Cummony	This servers "CDS Index Contract European Contract
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
Surprovi renovi	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
Schemelle.	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

Summary:	This covers "CDS Index Contract – European HiVol 5Y	
Summary.	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	
Ter Jame	European corporate entities. ITRAXX.EUROPE HIVOL: Series 10 to current.	
Index:		
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.	settlement will be determined pursuant to the 2009	
	ISDA Credit Derivatives Determination Committees and	
	Auction Settlement Supplement, (<i>i.e.</i> , 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.	
Smonthing on the Above	to the sener.	
Swaptions on the Above:	The SEE is also listing Dhaning the South of Sound's as a	
Swaptions:	The SEF is also listing Physically-Settled Swaptions on	
Constructions Office Office	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

This covers "CDS Index Contract – European IG 5Y Swaps and Swaptions" – <i>i.e.</i> , an agreement to buy or sell	
= 1.2., an agreement to buy of sen	
protection on a basket of liquid European based entities	
with an investment grade credit rating.	
ITRAXX.EUROPE: Series 10 to current.	
EUR	
As agreed by counterparties.	
As agreed by counterparties.	
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.	
European IG indices are traded on spread.	
Fixed coupon payments are calculated at a spread of 100	
bps and exchanged on a quarterly basis.	
5Y The date on which partice begin coloulating account	
The date on which parties begin calculating accrued obligations such as fixed payments. Also known as the	
start date of the swap.	
The final date on which the obligations no longer accrue	
and the final payment occurs.	
The following swap types may be executed on the tpSEF	
Inc.:	
Outrights	
Roll Trades	
Curve Trades	
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.	
The SEF is also listing Physically-Settled Swaptions on	
the Index on the terms described herein.	
European; the Swaptions may be exercised only on	
expiration.	
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.	
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.	

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

Summary:	This covers "CDS Index Contract – European IG 10Y	
Standary .	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	
0	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>i.e.</i> , 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.	
	to the serier.	
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
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£	This servers "CDC Is deer C	antugat North Amorica
Summary:	This covers "CDS Index Co	
	Investment Grade and High	
		ment to buy or sell protection America based entities with a
		X.NA.HY) or an investment
	grade credit rating (CDX.N	
Index:	CDX.NA.HY: Series 8 to	
muex.	CDX.NA.IG: Series 8 to c	
Currency:	USD	
Quoting Convention and Minimum Increment:	As agreed by counterparties	2
Minimum Size:	As agreed by counterpartie	
Trading Conventions:	Buy = Buy Protection, the I	
Trauing Conventions.		se of a credit event occurring.
	Credit events include Bank	
	Restructuring.	rupicy, I andre to I ay and
	Sell = Sell Protection, the s	eller of protection receives
	the premium payments from	
	Seller owns the credit risk of	
		the CDX.NA.HY are traded
	on price.	
	Investment Grade indices s	uch as the CDX.NA.IG are
	traded on spread.	
Swap Conventions:	For CDX.NA.HY, fixed coupon payments are calculated	
	at a spread of 500 bps and e	
	basis.	
	For CDX.NA.IG, fixed cou	pon payments are calculated
	at a spread of 100 bps and e	
	basis.	
Swap Tenor:	3Y, 5Y, 7Y and 10Y or as	otherwise agreed by the
	parties.	
Tranching:	Transactions may have only	
		rotection seller, starting with
	the first dollar of loss and e	
	notional of the transaction l	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	e index (the "detachment
	point").	sactions in the CDX.NA.HY,
	the tranches include:	sactions in the CDA.NA.HY,
		Doto chimont Daint
	Attachment Point0	Detachment Point 10%
	0	
	*	15%
	10%	15%
	15%	25%
	25%	35%
	35%	100%

	In the case of tranched tran the tranches include:	nsactions in the CDX.NA.IG,
	Attachment Point	Detachment Point
	0	3%
	3%	7%
	7%	10%
	7%	15%
	10%	15%
	15%	30%
	15%	100%
	In addition to the customa the parties may agree to cu detachment points.	ry tranches enumerated above, ustom attachment and
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 accrude and the final payment occurs.	
Trade Types:		may be executed on the tpSEF
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:	each of the CDX.NA.HY described herein.	ysically-Settled Swaptions on and CDX.NA.IG on the terms
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:	events, particularly as rela financials and certain "orp with no deliverable obliga	e treatment accorded certain tes to sovereigns and han" CDS (Reference Entities tions).
Index Sponsor:	Markit, which sponsors th	e Index, has published

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

	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.	

<u>CDS Index Contracts – iTraxx Australia</u>

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:	<u>Contingent Payment</u> : 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.

<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 at the inception of the Contract by the protection buyer to the protection seller.

<u>CDS Index Contracts – iTraxx Japan</u>

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:	<u>Contingent Payment</u> : 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.
	<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

whic	ments, expressed in percentage points of the notional, ich is present valued and paid at the inception of the ntract by the protection buyer to the protection seller.
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CDS Index Contracts – ITRXAEJ.IG (iTraxx® Asia ex-Japan Investment Grade)

C	This second works to a strength of the local second		
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		
Settement	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>i.e.</i> ,		
	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

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.

Deliverable Foreign Exchange Barrier Options

Terms and	Conditions
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Summary:	This covers deliverable foreign exchange options with a
	barrier.
Limitations on Available Selections and Default	The terms under which a Deliverable Foreign Exchange
Settings:	Barrier Option 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:	This contract description incorporates by reference the
	following industry standard documentation and
	standards:
	(a) the 1998 FX and Currency Option Definitions and
	2005 Amendment
	(b) the 2005 Barrier Option Supplement to the 1998 FX
	and Currency Option Definitions
	(c) the 2000 Annex A to the 1998 FX and Currency
	Option Definitions and the March 2013 Compendium of
	Amendments
	(d) ISDA OTC Taxonomies
	(e) FpML Location Codes
	For convenience, certain terms are mapped to their
	FpML equivalent.
	For purposes of this description, the term COP means the lawful currency of the Republic of Columbia
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Foreign Exchange
ISDA OTC Asset Class: ISDA OTC Base Product:	Simple Exotic
ISDA OTC Sub-Product:	Barrier Option

Further Limitations:	None	
FpML Schema:	"confirmation.fxOption"	
Terms:		
Trade Date:	The date the transaction is agreed between and becomes	
	legally binding on the parties.	
Commencement Date	As specified by the parties. This applies only where the	
("americanExercise.commencementDate"):	Option Style is American.	
Buyer ("buyerPartyReference"):	As specified by the parties.	
Seller ("sellerPartyReference"):	As specified by the parties.	
Currency Option Style:	As specified by the parties.	
Currency Option Type:	A Call with respect to the Call Currency and a Put with	
currency option Type.	respect to the Put Currency.	
Call Currency ("callCurrencyAmount"):	The currency and amount as specified by the parties, or,	
can canoney (cancaroney mount).	if not so specified, derived from the Put Currency	
	Amount and Strike Price.	
	The Put Currency and Call Currency must represent a	
	traded pair as shown on the attached list of currencies.	
Put Currency ("putCurrencyAmount"):	The currency and amount as specified by the parties, or,	
The charteney (parcharteney mount).	if not so specified, derived from the Call Currency	
	Amount and Strike Price.	
Strike Price ("strikePrice"):	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.	
Expiration Date ("expiryDate"):	As specified by the parties.	
Latest Exercise Time:	As specified by the parties. This applies only where the	
	Option Style is American.	
Expiration Time ("americanExercise.expiryTime" or	The time in the location specified by the parities.	
"europeanExercise.expiryTime"):		
Automatic Exercise:	As specified by the parties.	
Settlement Date:	As specified by the parties.	
Premium ("premium"):	As specified by the parties.	
Premium Payment Date:	As specified by the parties.	
Barrier ("features.barrier"):	Applicable.	
Event Type:	As specified by the parties from among the Available	
Lione Type.	Barrier Types.	
Spot Exchange Rate Direction ("direction"):	As specified by the parties from among the Available	
Spot Exchange Faite Direction (anection).	Spot Exchange Directions.	
Barrier Event Rate Source ("informationSource"):	As specified by the parties.	
Barrier Level ("triggerRate"):	As specified by the parties as a number of one Currency	
Zante Zever (anggentate).	per the other Currency ("quotedCurrencyPair",	
	"currency1", "currency2" and "quoteBasis")	
Event Period Start Date and Time		
("observationStartDate", "observationStartTime"):	As specified by the parties.	
Event Period End Date and Time		
("observationEndDate" "observationEndTime"):	As specified by the parties.	
Calculation Agent:	As specified by the parties.	
Business Days for Premium Payment Date:	As specified by the parties.	
Business Days for Fremulin Laynent Date:	As specified by the parties.	
Business Days for Exercise Date	For American Options, as specified by the parties.	
Business Days for Expiration Date:	As specified by the parties.	
Business Days (General):	As specified by the parties.	

As specified by the parties.
As specified by the parties.
As specified by the parties.
As specified by the parties if any Disruption Events are applicable.
As specified by the parties.
As specified by the parties for each Disruption Event applicable.

FX Barrier Option Available Currencies and Principal Financial Centers

Three Letter Currency Code (ISDA/ISO)	Currency Name (ISDA)	Principal Financial Centers for Currency (FpML Codes)
AUD	Australian Dollar	AUME and AUSY
EUR	Euro	EUTA
USD	United States Dollar	USNY

FX Barrier Option Available Currency Pairs, Minimum and Increment

	CALL		
PUT	AUD	EUR	USD
AUD		Y	Y
EUR	Y		Y
USD	Y	Y	

The Minimum Amount for any currency pair is 5,000,000 of the Call Currency with an Increment of 5,000,000 of the Call Currency.

FX Barrier Option Requirements and Defaults

Variable	Requirement	Default
Commencement Date:	American Style ONLY	Trade Date
Latest Exercise Time:	American Style ONLY	Same as Expiration Time
Automatic Exercise:		Applicable
Event Period Start Date and Time:		Trade Date and time
Event Period End Date and Time:		Expiration Date at Expiration Time
Barrier Event Determination Agent:		Calculation Agent
Business Days for Premium Payment Date:	At least one of the specified locations must be able to settle relevant Currency	Principal Financial Center for Currency of Premium
Business Days for Settlement Dates:	The specified locations must at least be able to settle each Currency in the Currency Pair	Principal Financial Center for each Currency of the Currency Pair
Business Days for Exercise Date:	Location of Seller	Location of Seller
Business Days for Expiration Dates:	If Automatic Exercise does not apply, location of Seller If Automatic Exercise does apply, trading day for each Currency of Currency Pair	Location of Seller and trading day for each Currency of Currency Pair
Business Day Convention for Premium Payment Date:	Cannot result in payment due prior to Trade Date	Following
Business Day Convention for Expiration Date:		Following
Business Day Convention for	Cannot result in payment due prior	Following

Settlement Date:	to Exercise Date	
Disruption Events:		None
Disruption Fallbacks:	Required only if there are Disruption	None
	Events	

FX Barrier Available Option Styles

Style	Description	Default
American	Can be exercised on any Exercise	Yes
	Business Day from and including the	
	Commencement Date to and	
	including the Expiration Date	
European	Can be exercised only on the	No
	Expiration Date	

FXO Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
Nearest
Preceding

FX Barrier Option Available Event Types

Event Type	
Knock-Out (ISDA)	
Knock-In (ISDA)	

FX Barrier Option Available Spot Exchange Rate Direction

Spot Exchange Rate Direction	Spo
Greater than or equal to	Grea
Less than or equal to	Less

FX Barrier Option Available Barrier Event Rate Source

Exchange	Source
AUD/EUR	
AUD/USD	
EUR/USD	

Deliverable Vanilla American or European Style Foreign Exchange Options

Summary:	This covers deliverable vanilla American or European
	style foreign exchange options.
Limitations on Available Selections and Default	The terms under which a Deliverable Vanilla American
Settings:	or European Style Foreign Exchange Option 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:	This contract description incorporates by reference the
meorporated Standards.	following industry standard documentation and standards:
	(a) the 1998 FX and Currency Option Definitions and
	2005 Amendment
	(b) ISDA OTC Taxonomies
	(c) FpML Location Codes
	For convenience, certain terms are mapped to their FpML
	5.2.4 equivalent.
	For purposes of this description, the term COP means the
	lawful currency of the Republic of Columbia.
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Foreign Exchange
ISDA OTC Base Product:	Foreign Exchange
ISDA OTC Sub-Product: ISDA OTC Sub-Product Number:	Vanilla Option 8
Further Limitations:	None "confirmation frontion"
FpML Schema:	"confirmation.fxOption"
Terms: Trade Date:	The date the transaction is agreed between and becomes
Trade Date:	The date the transaction is agreed between and becomes

	legally binding on the parties.
Commencement Date	As specified by the parties. This applies only where the
("americanExercise.commencementDate"):	Option Style is American.
Buyer ("buyerPartyReference"):	As specified by the parties.
Seller ("sellerPartyReference"):	As specified by the parties.
Currency Option Style:	As specified by the parties.
Currency Option Type:	A Call with respect to the Call Currency and a Put with
	respect to the Put Currency
Call Currency ("callCurrencyAmount"):	The currency and amount as specified by the parties, or, if
	not so specified, derived from the Put Currency Amount and Strike Price.
	The Put Currency and Call Currency must represent a
	traded pair as shown on the attached list of currencies.
Put Currency ("putCurrencyAmount"):	The currency and amount as specified by the parties, or, if
	not so specified, derived from the Call Currency Amount and Strike Price.
Strike Price ("strikePrice"):	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.
Expiration Date ("expiryDate"):	As specified by the parties.
Latest Exercise Time:	As specified by the parties. This applies only where the
	Option Style is American.
Expiration Time ("americanExercise.expiryTime" or "europeanExercise.expiryTime"):	The time in the location specified by the parities.
Automatic Exercise:	As specified by the parties.
Settlement Date:	As specified by the parties
Premium ("premium")	As specified by the parties.
Premium Payment Date:	As specified by the parties.
Calculation Agent:	As specified by the parties.
Business Days for Premium Payment Date:	As specified by the parties.
Business Days for Settlement Date:	As specified by the parties.
Business Days for Exercise Date	For American Options, as specified by the parties.
Business Days for Expiration Date:	As specified by the parties.
Business Days (General):	As specified by the parties.
Business Days (Convention for Premium Payment Date:	As specified by the parties.
Business Day Convention for Expiration Date:	As specified by the parties.
Business Day Convention for Expiration Date:	As specified by the parties.
Event Currency:	As specified by the parties if any Disruption Events are
Event Currency.	applicable.
·	applicable. As specified by the parties.
Disruption Events: Disruption Fallbacks:	applicable.As specified by the parties.As specified by the parties for each Disruption Event

FX Vanilla Option Available Currencies and Principal Financial Centers

Three Letter Currency Code (ISDA/ISO)	Currency Name (ISDA)	Principal Financial Centers for Currency (FpML Codes)
AUD	Australian Dollar	AUME and AUSY
BRL	Brazilian Real	BRBR, BRRJ or BRSP
CAD	Canadian Dollar	САТО
CHF	Swiss Franc	CHZU

Deliverable Vanilla American or European Style Foreign Exchange Options

CLP	Chilean Peso	CLSA
СОР	Colombian Peso	СОВО
EUR	Euro	EUTA
GBP	Sterling	GBLO
JPY	Japanese Yen	JPTO
MXN	Mexican Peso (New)	MXMC
NOK	Norewegian Krone	NOOS
NZD	New Zealand Dollar	NZAU and NZWE
SEK	Swedish Krona	SEST
USD	United States Dollar USNY	

NOT ALL PAIRS OF CURRENCIES MAY BE AVAILABLE. PLEASE REVIEW AVAILABLE PAIRS TABLE

	CALL													
PUT	AUD	BRL	CAD	CHF	CLP	COP	EUR	GBP	JPY	MXN	NOK	NZD	SEK	USD
AUD			Y				Y		Y			Y		Y
BRL							Y							Y
CAD	Y			Y			Y	Y	Y	Y				Y
CHF							Y		Y					Y
CLP														Y
COP														Y
EUR	Y	Y	Y	Y				Y	Y	Y	Y	Y	Y	Y
GBP	Y		Y	Y			Y		Y	Y	Y	Y		Y
JPY	Y	Y	Y				Y	Y				Y		Y
MXN							Y							Y
NOK							Y							Y
NZD	Y								Y					Y
SEK							Y							
USD														

FX Vanilla Option Available Currency Pairs, Minimum and Increment

The Minimum Amount for any currency pair is 5,000,000 of the Call Currency with an Increment of 5,000,000 of the Call Currency

Variable	Requirement	Default
Commencement Date	American Style ONLY	Trade Date
Latest Exercise Time	American Style ONLY	Same as Expiration Time
Automatic Exercise		Applicable
Business Days for Premium	At least one of the specified	Principal Financial Center for
Payment Date	locations must be able to settle	Currency of Premium
	relevant Currency	
Business Days for Settlement Dates:	The specified locations must at least	Principal Financial Center for each
	be able to settle each Currency in the	Currency of the Currency Pair
	Currency Pair	
Business Days for Exercise Date	Location of Seller	Location of Seller
Business Days for Expiration Dates:	If Automatic Exercise does not	Location of Seller and trading day
	apply, location of Seller	for each Currency of Currency Pair
	If Automatic Exercise does apply,	
	trading day for each Currency of	
	Currency Pair	
Business Day Convention for	Cannot result in payment due prior	Following

FX Vanilla Option Requirements and Defaults

Deliverable Vanilla American or European Style Foreign Exchange Options

Premium Payment Date:	to Trade Date	
Business Day Convention for		Following
Expiration Date:		
Business Day Convention for	Cannot result in payment due prior	Following
Settlement Date	to Exercise Date	
Disruption Events:		None
Disruption Fallbacks:	Required only if there are Disruption	None
	Events	

FX Vanilla Available Option Styles

Style	Description	Default
American	Can be exercised on any Exercise	Yes
	Business Day from and including the	
	Commencement Date to and	
	including the Expiration Date	
European	Can be exercised only on the	No
	Expiration Date	

FXO Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
Nearest
Preceding

Digital Foreign Exchange Options

Summary:	This covers digital foreign exchange options.
Limitations on Available Selections and Default	The terms under which a Digital Foreign Exchange
Settings:	Option 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:	This contract description incorporates by reference the
	following industry standard documentation and
	standards: (a) the 1998 FX and Currency Option Definitions and
	2005 Amendment
	(b) the 2005 Barrier Option Supplement to the 1998 FX
	and Currency Option Definitions
	(c) the 2000 Annex A to the 1998 FX and Currency
	Option Definitions and the March 2013 Compendium of
	Amendments
	(d) ISDA OTC Taxonomies
	(e) FpML Location Codes
	For convenience, certain terms are mapped to their FpML 5.5 equivalent.
	For purposes of this description, the term COP means
	the lawful currency of the Republic of Columbia
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Foreign Exchange
ISDA OTC Base Product:	Simple Exotic
ISDA OTC Sub-Product:	Digital Option
Further Limitations:	None

FpML Schema:	"confirmation.fxOption"
Terms:	
Trade Date:	The date the transaction is agreed between and becomes
	legally binding on the parties.
Commencement Date	As specified by the parties. This applies only where the
("americanExercise.commencementDate"):	Option Style is American.
Buyer ("buyerPartyReference"):	As specified by the parties.
Seller ("sellerPartyReference"):	As specified by the parties.
Currency Option Style:	As specified by the parties.
Currency Option Type:	Binary
Expiration Date ("expiryDate"):	As specified by the parties.
Expiration Time ("europeanExercise.expiryTime"):	The time in the location specified by the parities.
Settlement:	Non-Deliverable
Settlement Date:	As specified by the parties.
Premium ("premium")	As specified by the parties.
Premium Payment Date:	As specified by the parties.
Barrier ("features.barrier"):	Applicable
Event Type:	As specified by the parties from among the Available
	Binary Types,
Spot Exchange Rate Direction ("direction"):	As specified by the parties from among the Available
	Spot Exchange Directions.
Barrier Event Rate Source ("informationSource"):	As specified by the parties.
Barrier Level ("triggerRate"):	As specified by the parties as a number of one Currency
	per the other Currency ("quotedCurrencyPair",
	"currency1", "currency2" and "quoteBasis"), for
	transactions which are not of Option Type Double One-
	Touch or Double No-Touch.
Lower Barrier Level ("triggerRate"):	As specified by the parties as a number of one Currency
	per the other Currency ("quotedCurrencyPair",
	"currency1", "currency2" and "quoteBasis"), for
	transactions which are of Option Type Double One-
	Touch or Double No-Touch.
Upper Barrier Level ("triggerRate"):	As specified by the parties as a number of one Currency
	per the other Currency ("quotedCurrencyPair",
	"currency1", "currency2" and "quoteBasis"), for
	transactions which are e of Option Type Double One-
Encode Devis 1 Closed Data and T' and	Touch or Double No-Touch.
Event Period Start Date and Time	As marified by the marting
("observationStartDate", "observationStartTime"):	As specified by the parties.
Event Period End Date and Time ("observationEndDate" "observationEndTime"):	As specified by the parties.
Calculation Agent:	As specified by the parties. As specified by the parties.
Business Days for Premium Payment Date:	As specified by the parties. As specified by the parties.
Business Days for Freihum Fayment Date. Business Days for Settlement Date:	As specified by the parties. As specified by the parties.
Business Days for Expiration Date:	As specified by the parties. As specified by the parties.
Business Days for Expiration Date.	As specified by the parties.
Business Days (General). Business Day Convention for Premium Payment Date:	As specified by the parties.
Business Day Convention for Expiration Date:	As specified by the parties.
Business Day Convention for Expiration Date:	As specified by the parties.
Event Currency:	As specified by the parties. As specified by the parties if any Disruption Events are
Liont Currency.	applicable.
Disruption Events:	As specified by the parties.
Disruption Events.	As specified by the parties. As specified by the parties for each Disruption Event
Distuption I unoucks.	applicable.
	upphouolo.

Three Letter Currency Code (ISDA/ISO)	Currency Name (ISDA)	Principal Financial Centers for Currency (FpML Codes)
AUD	Australian Dollar	AUME and AUSY
EUR	Euro	EUTA
USD	United States Dollar	USNY

FX Digital Option Available Currencies and Principal Financial Centers

FX Digital Option Available Currency Pairs, Minimum and Increment

	CALL		
PUT	AUD	EUR	USD
AUD		Y	Y
EUR	Y		Y
USD	Y	Y	

The Minimum Amount for any currency pair is 5,000,000 of Settlement Amount in the Settlement Currency with an Increment of 5,000,000.

FX Digital Option Requirements and Defaults

Variable	Requirement	Default
Event Period Start Date and Time:		Trade Date and time
Event Period End Date and Time:		Expiration Date at Expiration Time
Barrier Event Determination Agent:		Calculation Agent
Business Days for Premium	At least one of the specified	Principal Financial Center for
Payment Date:	locations must be able to settle relevant Currency	Currency of Premium
Business Days for Settlement Dates:	The specified locations must at least be able to settle each Currency in the Currency Pair	Principal Financial Center for each Currency of the Currency Pair
Business Days for Expiration Dates:	If Automatic Exercise does not apply, location of Seller If Automatic Exercise does apply, trading day for each Currency of Currency Pair	Location of Seller and trading day for each Currency of Currency Pair
Business Day Convention for Premium Payment Date:	Cannot result in payment due prior to Trade Date	Following
Business Day Convention for Expiration Date:		Following
Business Day Convention for Settlement Date	Cannot result in payment due prior to Exercise Date	Following
Disruption Events:		None
Disruption Fallbacks:	Required only if there are Disruption Events	None

FXO Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
Nearest
Preceding

FX Digital Option Available Event Types

Event Type	
One-Touch Binary	
No-Touch Binary	
Double One-Touch Binary	
Double No-Touch Binary	
FX Digital Option Available Spot Exchange Rate Dir	ection
Spot Exchange Rate Direction	
Greater than or equal to	
Less than or equal to	

FX Digital Option Available Barrier Event Rate Source

Exchange	Source
AUD/EUR	As agreed by the parties.
AUD/USD	As agreed by the parties.
EUR/USD	As agreed by the parties.

Equity Index Swaps

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 (<i>e.g.</i> , 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 Derivatives Definitions")
	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
F '1 D .'	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
Valuation Time:	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
Averaging Dates.	parties.
Floating Amount:	
Floating Rate Payer ("payerPartyReference"):	As specified by the parties.
Notional Amount ("notional Amount"):	(i) As per Annex IS, or (ii) in the case of AEJ Indices, as
Notional Amount (notional Amount).	specified by the parties or, if not so specified, per the
	Equity Definitions.
Payment Dates:	As per Annex IS, unless otherwise specified by the
r ayment Dates.	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
Enica interpolation.	extent permitted by Annex IS.
Shorter Designated Maturity for Linear Interpolation:	For a Calculation Period to which Linear Interpolation
Shorter Designated Maturity for Enfeat interpolation.	applies, as specified by the parties.
Longer Designated Maturity for Linear Interpolation:	For a Calculation Period to which Linear Interpolation
Longer Designated maturity for Enfeat 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:	Definition. (i) As per Annex IS, unless otherwise specified by the
Loss of Stock Borrow:	Definition.(i) As per Annex IS, unless otherwise specified by the parties, or (ii) in the case of AEJ Indices, as agreed by
Loss of Stock Borrow:	Definition. (i) As per Annex IS, unless otherwise specified by the

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	САТО
EUR	Euro	EUTA
GBP	Sterling	GBLO
HKD	Hong Kong Dollar	НКНК
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
FTSEMIB	FTSE MIB Index (EMEA)
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)
GDDUEATE	MSCI North American Index USD Total Return (Gross Dividends)
GDDUNA	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 S&P 500 Material Select Sector Total Return
IXBTR	
IXETR	S&P 500 Energy Select Sector Total Return
IXITR	S&P 500 Industrials Select Sector Total Return S&P 500 Financials Select Sector Total Return
IXMTR	
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)
MDCPSPTR	S&P MidCap 400 Total Return
MEXBOL	Mexican IPC Index (Indice de Precios y Cotizaciones)
MSLUEALAN	MSCI Emerging Markets Latin America Small Cap Index (USD) (Net Dividends)
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)
NDDUJN	MSCI Japan 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)
NDEUSPR	MSCI Peru Index 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
SPSIOP	S&P Oil & Gas Exploration & Production Select Industry Index
SMCPSPTR	S&P SmallCap 600 Total Return
SPXT	S&P 500 Total Return
SX5E	Eurostoxx 50 Index (EMEA)

TSX69	S&P/TSX 60 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

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	Ν
AUD-AONIA-OIS-COMPOUND- SwapMarker	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-BBR-AUBBSW	All quoted tenors	N/A	Per ISDA 2006	N
AUD-BBR-BBSW	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-BBR-BBSW-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-BBR-BBSY (BID)	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-BBR-ISDC	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-Quarterly Swap Rate-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
AUD-Quarterly Swap Rate-ICAP- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-Semi-annual Swap Rate- ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-Semi-Annual Swap Rate- ICAP-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-Swap Rate-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
CAD-BA-CDOR	All quoted tenors	N/A	Per ISDA 2006	Ν
CAD-BA-CDOR-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
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
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-	All quoted tenors	N/A	Per ISDA 2006	N

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

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
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	Ν
GRD-ATHIBOR-ATHIBOR	All quoted tenors	N/A	Per ISDA 2006	N
GRD-ATHIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
GRD-ATHIBOR-Telerate	All quoted tenors	N/A	Per ISDA 2006	Ν
GRD-ATHIMID-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
GRD-ATHIMID-Reuters	All quoted tenors	N/A	Per ISDA 2006	Ν
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	Ν
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	Ν
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	Ν
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)

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
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	Ν
JPY-OIS-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TIBOR-17096	All quoted tenors	N/A	Per ISDA 2006	Ν
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	Ν
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	Ν
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	Ν
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

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
USD-CMS-Reference Banks- ICAP SwapPX	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-CMS-Reuters	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-CMS-Telerate	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-CMT-T7051	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-CMT-T7052	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-COF11-FHLBSF	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-COF11-Reuters	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-COF11-Telerate	All quoted tenors	N/A	Per ISDA 2006	Ν
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	Ν
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	Ν
USD-FFCB-DISCO	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-ISDA-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-ISDA-Swap Rate-3:00	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-ISDAFIX3-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	Ν
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	Ν
USD-OIS-11:00-LON-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-OIS-11:00-NY-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-OIS-3:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-OIS-3:00-NY-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Prime-H.15	All quoted tenors	N/A	Per ISDA 2006	Ν
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	Ν
USD-SIBOR-SIBO	All quoted tenors	N/A	Per ISDA 2006	Ν

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
USD-SOFR-Compound	N/A	N/A	N/A	Ν
USD-SIFMA Municipal Swap Index	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-TBILL-H.15	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-TBILL-H.15-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-TBILL-Secondary Market	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-TIBOR-ISDC	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-TIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Treasury Rate-ICAP BrokerTec	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Treasury Rate- SwapMarker100	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Treasury Rate- SwapMarker99	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Treasury Rate-T19901	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Treasury Rate-T500	All quoted tenors	N/A	Per ISDA 2006	Ν

Equity Index Requirements and Defaults

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

Equity Index Variance Swaps

Summary:	This covers equity index variance swaps (each, an "Equity Index Variance Swap").
Limitations on Available Selections and Default Settings:	 Equity index variance Swap). The terms under which an Equity Index Variance 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 (<i>e.g.</i>, 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 2007 Americas Master Variance Swap Confirmation Agreement, to the Revised 2007 AEJ Master Variance Swap Confirmation Agreement for AEJ indices or to the 2007 European Variance Swap Master Confirmation Agreement (as indicated on the Equity Index Available Indices attached) 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 Variance
ISDA OTC Transaction type:	Single Index
Further Limitations:	None
Terms:	

Trade Date:	As agreed by the parties.
Effective Date ("effectiveDate"):	As per Annex IVS
Termination Date ("terminationDate"):	As per Annex IVS
Exchanges:	As specified by the parties.
Related Exchanges:	As per Annex IVS
Variance Buyer:	As specified by the parties (other than for an AEJ or EMEA Index).
Variance Seller:	As specified by the parties (other than for an AEJ or EMEA Index).
Equity Amounts:	
Equity Amount Payer ("payerPartyReference"):	As per Annex IVS
Equity Notional Amount:	As specified by the parties (other than for an EMEA Index).
Variance Amount:	As specified by the parties (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
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:	As per Annex IVS
Variance Strike Price:	As specified by the parties and calculated in accordance with Annex IVS.
Variance Cap:	As specified by the parties, or otherwise as per Annex IVS.
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:	As specified by the parties.
Volatility Strike Price:	As specified by the parties if Variance Strike Price is not specified.
Variance Strike Price:	As specified by the parties if Volatility Strike Price is not specified, or calculated in accordance with Annex IVS.
Variance Cap Amount:	As specified by the parties or otherwise per Annex IVS.
Final Realized Volatility ("FRV"):	Per Annex IVS
N:	As specified by the parties or otherwise per Annex IVS (other than for an AEJ Index).
ExpectedN:	As specified by the parties or otherwise per Annex IVS (only for an AEJ Index).
Market Disruption Event:	As per Annex IVS
Floating Amount:	
Floating Amount:	As per Annex IVS
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 IS
Agreements and Acknowledgements Regarding Hedging	As per Annex IS
Activities:	
Additional Acknowledgements:	As per Annex IS
Index Disclaimer:	As per Annex IS
Calculation Agent:	As agreed by the parties.

Equity Index Available Currencies and Required Business Days

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

Equity Index Available Indices

Abbr	Name
DAX	Deutscher Aktien Index (EMEA)
DJITR	Dow Jones Industrial Average Total Return
DJUSRE	Dow Jones U.S. Real Estate 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 (AEJ)
HSI	Hang Seng Index (AEJ)
IBOV	BOVESPA Index
KOSPI	Korea Composite Stock Price Index (AEJ)
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	MSIC Colombia Index Total Return (Net Dividends)
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 (EMEA)
UKX	FTSE 100 Index (EMEA)

Equity Index Volatility Swaps

Summary:	This covers equity index volatility swaps (each, an "Equity Index Volatility Swap").
Limitations on Available Selections and Default Settings:	 "Equity Index Volatility Swap"). 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 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.
	"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 (<i>e.g.</i>, London versus NY).
Incorporated Standards:	In that case the default settings may vary by market.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)

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
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).
ExpectedN:	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	As per Annex IVS.
Activities:	-
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
SPXT	S&P 500 Total Return

Fixed for Floating Agricultural Swaptions

This covers uncleared fixed for floating agricultural
swaptions ("Fixed for Floating Agricultural Swaptions").
The terms under which Fixed for Floating Agricultural
Swaptions may be traded are shown below and in the
attached tables.
This contract description incorporates by reference the
following industry standard documentation and
standards:
2005 ISDA Commodity Derivatives Definitions
("Commodity Definitions")
Commodito
Commodity
Agricultural
Cash
None
As agreed by the parties.
As specified by the parties from among the Available
Option Styles.
Swaption
As specified by the parties.
As specified by the parties.
As specified by the parties.
As specified by the parties, subject to adjustment in
accordance with the Business Day Convention.
Per the Available Currencies, plus such additional
Business Days as the parties specify.
As specified by the parties from among the Available
Business Day Conventions or otherwise per the
Commodity Definitions.
Applicable
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.
For a Bermuda Option, the days specified by the parties.
As specified by the parties.
As specified by the parties.
Applicable, unless otherwise specified by the parties.
As specified by the parties.
As specified by the Seller.
waption Relates:
As agreed by the parties.
The date specified by the parties, adjusted in accordance
with any applicable Business Day Convention.
with any applicable Business Day Convention. None, unless specified by the parties.
None, unless specified by the parties.
None, unless specified by the parties.None, unless specified by the parties from among the
None, unless specified by the parties.

Termination Date Business Day Convention:	None, unless specified by the parties from among the Available Business Day Conventions.		
Commeditor			
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		
5	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		
<u> </u>	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		
maximum Duys of Distuption.	Commodity Definitions.		

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				

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

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:	(commonly Deminions)		
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		
0	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		
Total Notional Quantity.	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	Currency Name (ISDA)	Basic Business Day Locations	
(ISDA/ISO)		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	Relevant	Relevant Unit	Exchange	Currency	Specified Price
Reference	Commodity				
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	Crude Palm Oil	Metric Ton	CME Globex	USD 0.01	Settlement Price
OIL-CME					
DRY WHEY-	Dry Whey	Pound	CME Globex	USD 0.01	Settlement Price
CME					
HARD RED	Wheat	Bushel	Minneapolis	USD 0.01	Settlement Price
SPRING			Grain Exchange		
WHEAT-					
MGEX					
MILLING	Wheat	Tonne	EURONEXT	EUR 0.01	Settlement Price
WHEAT-			LIFFE		
EURONEXT					
NONFAT DRY	Non-Fat Dry	Pound	CME Globex	USD 0.01	Settlement Price
MILK-CME	Milk				
RAPESEED-	Rapeseed	Tonne	EURONEXT	EUR 0.01	Settlement Price
EURONEXT			LIFFE		

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

Fixed for Floating Interest Rate Swaps

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	In the event Compounding is selected, as selected by the
Compounding):	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
2	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	If Cash Settlement is applicable, as specified by the
Convention:	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
DICL	Drazinan Kear	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
СОР	Colombian Peso	СОВО
CZK	Czech Koruna	CZPR
DKK	Danish Krone	DKCO
EUR	Euro	EUTA
GBP	Sterling	GBLO
HKD	Hong Kong Dollar	НКНК
HUF	Hungarian Forint	HUBU
ILS	Israeli Shekel	ILTA
INR	Indian Rupee	INMU
JPY	Japanese Yen	ЈРТО
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	Latest Effective	Earliest Termination	Latest Termination
	Date	Date	Date	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	Ν
AUD-AONIA-OIS- COMPOUND- SwapMarker	All quoted tenors	N/A	Per ISDA 2006	Ν
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	Ν
AUD-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-LIBOR-BBA- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-LIBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
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	Ν
AUD-Semi-Annual Swap Rate-ICAP-	All quoted tenors	N/A	Per ISDA 2006	Ν

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	Ν
CAD-BA-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
CAD-BA-Reuters	All quoted tenors	N/A	Per ISDA 2006	Ν
CAD-BA-Telerate	All quoted tenors	N/A	Per ISDA 2006	Ν
CAD-CORRA-OIS- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	Ν
CAD-ISDA-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	Ν
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	Ν
CAD-TBILL-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
CAD-TBILL-Reuters	All quoted tenors	N/A	Per ISDA 2006	Ν
CAD-TBILL-Telerate	All quoted tenors	N/A	Per ISDA 2006	Ν
CHF USD-Basis Swaps-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
CHF-Annual Swap Rate	All quoted tenors	N/A	Per ISDA 2006	Ν
CHF-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
CHF-ISDAFIX-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	Ν
CHF-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	Ν
CHF-LIBOR-BBA- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
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	Ν

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

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	Ν
EUR-Annual Swap Rate-3 Month- SwapMarker	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
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	Ν
EUR-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-LIBOR-BBA- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-LIBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-TAM-CDC	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-TEC10-CNO	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-TEC10-CNO- SwapMarker	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-TEC10-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-TEC5-CNO	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-TEC5-CNO- SwapMarker	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-TEC5-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-TMM-CDC- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	Ν
GBP USD-Basis Swaps-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
GBP-ISDA-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	Ν
GBP-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	Ν
GBP-LIBOR-BBA- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
GBP-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	Ν
GBP-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
GBP-Semi-Annual Swap Rate	All quoted tenors	N/A	Per ISDA 2006	Ν
GBP-Semi-Annual Swap Rate-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
GBP-Semi-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
GBP-SONIA-OIS- 11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
GBP-WMBA-RONIA- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	Ν
GBP-WMBA-SONIA- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	Ν
GRD-ATHIBOR- ATHIBOR	All quoted tenors	N/A	Per ISDA 2006	Ν
GRD-ATHIBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν

All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
	All quoted tenors All quoted tenors <t< td=""><td>All quoted tenors N/A All quoted tenors</td><td>All quoted tenorsN/APer ISDA 2006All quoted tenorsN/A</td></t<>	All quoted tenors N/A All quoted tenors	All quoted tenorsN/APer ISDA 2006All quoted tenorsN/A

JPY-ISDA-Swap Rate- 15:00	All quoted tenors	N/A	Per ISDA 2006	Ν
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	Ν
JPY-OIS-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TIBOR-17096	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TIBOR-17097	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TIBOR-TIBM (10 Banks)	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TIBOR-TIBM (5 Banks)	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TIBOR-TIBM (All Banks)	All quoted tenors	N/A	Per ISDA 2006	Ν
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	Ν
JPY-TIBOR-ZTIBOR	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TONA-OIS- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TSR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TSR-Reuters- 10:00	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TSR-Reuters- 15:00	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TSR-Telerate- 10:00	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TSR-Telerate- 15:00	All quoted tenors	N/A	Per ISDA 2006	Ν
KRW-CD-3220	All quoted tenors	N/A	Per ISDA 2006	Ν
KRW-CD-KSDA- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
MXN-TIIE-Banxico	All quoted tenors	N/A	Per ISDA 2006	Ν
MXN-TIIE-Banxico- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν

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

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

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

USD-Federal Funds- Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-FFCB-DISCO	All quoted tenors	N/A	Per ISDA 2006	Ν
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	Ν
USD-ISDAFIX3-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	Ν
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	Ν
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	Ν
USD-OIS-11:00-LON- ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
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	Ν
USD-OIS-3:00-NY- ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Prime-H.15	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Prime-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-S&P Index-High Grade	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-SIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-SIBOR-SIBO	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-SIFMA Municipal Swap Index	All quoted tenors	N/A	Per ISDA 2006	Ν
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
	1			

All quoted tenors	N/A	Per ISDA 2006	N
		101100112000	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	N
All quoted tenors	N/A	Per ISDA 2006	N
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
	All quoted tenors	All quoted tenors N/A All quoted tenors N/A	All quoted tenorsN/APer ISDA 2006All quoted tenorsN/APer ISDA 2006

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		
	<i>Relevant Rate</i> =the Relevant Rate for instance <i>j</i> 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		

BRL-CDI-Reference Dealers:	<i>Custódia e Liquidação</i>) (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. 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
	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
CDI Reference Dealers:	Dealer Poll. At least six and not more than eight leading onshore dealers in
Reset Dates ("resetDate"):	the CDI market selected by the Calculation Agent.Each Scheduled Reset Date (as defined in the BRL CDI Best
Reset Dates Business Days:	Practices). As specified by the parties from among the Available BR
Available BR Business Days:	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):

$$\left[\prod_{i=1}^{d_{o}} \left(1 + \frac{\text{SOFR}_{i} \times n_{i}}{360}\right) \cdot 1\right] \times \frac{360}{d}$$

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;

"ni" is the number of calendar days in the relevant Calculation Period on which the rate is SOFRi;

"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 midpoint 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 <u>http://www.federalreserve.gov</u>, or any Successor Source.

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

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

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		Following
Business Day Convention:		
Mandatory Early Termination Date		Modified Following
Business Day Convention		

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	Other than Expiration Date, the
	Time	Expiration Time

Fixed Floating Requirements and Defaults (Cash Settlement)

Setting	Requirement/Choices	Default
Cash Settlement Amount:		
ISDA Cross Currency Settlement		Applicable, if cross currency swap
Matrix:		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		Following
Business Day Convention:		1 0110 (111g
Cash Settlement Method:	Cash Price	
Cush Bethement Method.	Cash Price—Alternate Method	
	Collateralized Cash Price	
	Par Yield Curve—Adjusted	
	Par Yield Curve—Unadjusted	
	Zero Coupon Yield—Adjusted	
Coch Sottlomont Cumon oru	Zero Coupon Treid—Aujusted	Ear single summer as some of
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)	

Summary:	This covers fixed for floating interest rate swaptions.
Limitations on Available Selections and Default	The terms under which a Fixed for Floating Interest Rate
Settings:	Swaption may be traded are as specified below in these
octaing.	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 (<i>e.g.</i>
	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 Asset Class. ISDA OTC Base Product:	IR Swap
ISDA OTC Base Froduct: 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
(otona i inount (notionai).	below) agreed by the parties.
Effective Date ("effectiveDate"):	The date specified by the parties, adjusted in accordance
Lineary Date (circuiveDate).	with any applicable Business Day Convention.

<u>Fixed for Floating Interest Rate Swaptions</u> Terms and Conditions

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

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
Dusiness Days for Layments.	Business Days, subject to any Required Business Days.
Exercise Business Days:	As specified by the parties.
Swaption Procedure for Exercise:	As specified by the parties.
Commencement Date:	As specified by the parties, if the Option Style is
Commencement Date.	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. As specified by the parties.
Latest Exercise Time:	As specified by the parties. 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	If Cash Settlement is applicable, as specified by the
Convention:	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	САТО
CHF	Swiss Franc	CHZU
EUR	Euro	EUTA
GBP	Sterling	GBLO
ILS	Israeli Shekel	ILTA
JPY	Japanese Yen	JPTO
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	Plus Two Banking Days
CAD, GBP	Plus Zero

Fixed Floating Earliest and Latest Effective and Termination Dates

Currency	Earliest Effective	Latest Effective	Earliest Termination	Latest Termination
	Date	Date	Date	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
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-	All quoted tenors	N/A	Per ISDA 2006	Ν

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

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
CAD-CORRA-OIS- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	Ν
CAD-ISDA-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	Ν
CHF USD-Basis Swaps-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
CHF-Annual Swap Rate	All quoted tenors	N/A	Per ISDA 2006	Ν
CHF-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
CHF-ISDAFIX-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	Ν
CHF-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	Ν
CHF-LIBOR-BBA- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
CHF-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	Ν
CHF-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
CHF-OIS-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
CHF-TOIS-OIS- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR USD-Basis Swaps-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-Annual Swap Rate-10:00	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-Annual Swap Rate-10:00-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-Annual Swap Rate-10:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-Annual Swap Rate-10:00- SwapMarker	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-Annual Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-Annual Swap Rate-11:00-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-Annual Swap Rate-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-Annual Swap Rate-11:00- SwapMarker	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-Annual Swap Rate-3 Month	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-Annual Swap Rate-3 Month- SwapMarker	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-Annual Swap	All quoted tenors	N/A	Per ISDA 2006	Ν

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

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
EUR-TEC10-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-TEC5-CNO	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-TEC5-CNO- SwapMarker	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-TEC5-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-TMM-CDC- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	Ν
GBP USD-Basis Swaps-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
GBP-ISDA-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	Ν
GBP-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	Ν
GBP-LIBOR-BBA- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	Ν
GBP-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
GBP-Semi-Annual Swap Rate	All quoted tenors	N/A	Per ISDA 2006	Ν
GBP-Semi-Annual Swap Rate-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
GBP-Semi-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
GBP-SONIA-OIS- 11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
GBP-WMBA-RONIA- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	Ν
GBP-WMBA-SONIA- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	Ν
ILS-TELBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
ILS-TELBOR01- Reuters	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY USD-Basis Swaps- 11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-BBSF-Bloomberg- 10:00	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-BBSF-Bloomberg- 15:00	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-ISDA-Swap Rate- 10:00	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-ISDA-Swap Rate- 15:00	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-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	Ν
JPY-OIS-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TIBOR-17096	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TIBOR-17097	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TIBOR-TIBM (10 Banks)	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TIBOR-TIBM (5 Banks)	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TIBOR-TIBM (All Banks)	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TIBOR-TIBM (All Banks)-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TIBOR-TIBM- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TIBOR-ZTIBOR	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TONA-OIS- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TSR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TSR-Reuters- 10:00	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TSR-Reuters- 15:00	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TSR-Telerate- 10:00	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TSR-Telerate- 15:00	All quoted tenors	N/A	Per ISDA 2006	Ν
SAR-SRIOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
SAR-SRIOR-SUAA	All quoted tenors	N/A	Per ISDA 2006	Ν
SEK-Annual Swap Rate	All quoted tenors	N/A	Per ISDA 2006	Ν
SEK-Annual Swap Rate-SESWFI	All quoted tenors	N/A	Per ISDA 2006	Ν

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

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

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
				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	Ν
USD-OIS-11:00-LON- ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-OIS-11:00-NY- ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-OIS-3:00- BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-OIS-3:00-NY- ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Prime-H.15	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Prime-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-S&P Index-High Grade	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-SIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-SIBOR-SIBO	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-SIFMA Municipal Swap Index	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-TBILL-H.15	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-TBILL-H.15- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-TBILL- Secondary Market	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-TIBOR-ISDC	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-TIBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Treasury Rate- ICAP BrokerTec	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Treasury Rate- SwapMarker100	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Treasury Rate- SwapMarker99	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Treasury Rate- T19901	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Treasury Rate- T500	All quoted tenors	N/A	Per ISDA 2006	Ν
VND-Semi-Annual Swap Rate-11:00- BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	Ν
VND-Semi-Annual	All quoted tenors	N/A	Per ISDA 2006	Ν

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
Swap Rate-Reference Banks				
ZAR-DEPOSIT- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
ZAR-DEPOSIT- SAFEX	All quoted tenors	N/A	Per ISDA 2006	Ν
ZAR-JIBAR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
ZAR-JIBAR-SAFEX	All quoted tenors	N/A	Per ISDA 2006	Ν
ZAR-PRIME- AVERAGE	All quoted tenors	N/A	Per ISDA 2006	Ν
ZAR-PRIME- AVERAGE-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν

Fixed Floating Swaption Underlying Swap Transaction Requirements and Defaults

Variable	Requirement	Default
Effective Date Business Day		No Adjustment
Convention		
Termination Date Business Day		No Adjustment
Convention		
Period End Dates		Payment Dates
Payment Date Business Day		Modified Following
Convention		
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	Same as Business Day Convention	
Convention	for Period End Dates	
Method of Averaging	Weighted Average or Unweighted	Unweighted Average
	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		Following
Day Convention		

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	Other than Expiration Date, the
	Time	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		Following
Business Day Convention		
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 (<i>e.g.</i> , 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 CodesFor convenience, certain terms are mapped to theirFpML 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	As specified by the parties.		
("dayCountFraction"):			
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	САТО
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	Ν	
DKK						
EUR						
GBP						
HUF						
ILS	ILS- TELBOR01- Reuters	All quoted	Ν	Per ISDA 2006	Ν	Y
JPY						
NOK						
NZD	NZD-BBR- FRA	All quoted	Ν	Per ISDA 2006	Ν	Y
PLN						

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

Summary:	This covers forward rate agreements ("FRAs") cleared
	by the Chicago Mercantile Exchange Inc. ("CME").
Limitations on Available Selections and Default	The terms under which a Forward Rate Agreement/CME
Settings:	Cleared may be traded are as specified in these terms
8	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 (s. r. ISDA 2000/ISDA 2006) elected
Definition Set:	The definition set (<i>e.g.</i> , ISDA 2000/ISDA2006) elected
	by, or otherwise binding on, the parties in accordance with the CME Rulebook.
Effective Date:	
Notional Amount:	As per the CME Rulebook. An amount in Currency determined by the parties
nouonai Amount.	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

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:	now such changes become enective.
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:	Must comply with LCH Clearing Requirements.
Definition Set:	The definition set (<i>e.g.</i> , ISDA 2000/ISDA2006) elected
Demintion Set.	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.

<u>iBoxx Index Swaps</u>

Summary:	This covers iBoxx index swaps (each, an "iBoxx Index			
Limitations on Available Selections and Default Settings:	Swap") on a bilateral basis.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 (<i>e.g.</i> , 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
Termination Data ("termination Data")	otherwise specified by the parties. As specified in the iBoxx STS, unless otherwise agreed
Termination Date ("terminationDate"):	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
C	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
bhorter Designated maturity for Emeta 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
rouning Rule Day Count Fraction.	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)

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

iBoxx Index Floating Rate Options and Defaults

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

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	Ν
EUR-Annual Swap Rate-10:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-Annual Swap Rate-10:00- SwapMarker	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-Annual Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-Annual Swap Rate-11:00-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-Annual Swap Rate-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-Annual Swap Rate-11:00- SwapMarker	All quoted tenors	N/A	Per ISDA 2006	Ν
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	Ν
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	Ν
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	Ν
EUR-EONIA-OIS- COMPOUND- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
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
P				

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

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

Inflation Swaps

Summary:	This covers inflation swaps ("Inflation Swaps").
Limitations on Available Selections and Default	The terms under which an Inflation Swap may be traded
Settings:	are as specified in these terms and conditions or in the
	attached tables.
	En en en el
	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 varius NX). In that case the default settings may
	London versus NY). In that case the default settings may vary by market.
Incorporated Standards:	This contract description incorporates by reference the
incorporateu Standarus.	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
	(d) Trivit 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
Effortivo Data ("offortivoData"):	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:
	<u>Index_Final</u> Index_Initial − 1
	Index_Initial
	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:	As specified by the parties.
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	Currency Name (ISDA)	Basic Business Day Locations
(ISDA/ISO)		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	Latest Effective	Earliest Termination	Latest Termination
	Date	Date	Date	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)

FIT-BCFEXTIdia: ITL - Inflation for Blue Collar Workers and Employees-Excluding Tobacco ConsumerFIT-BC-INT-Idia: ITL - Inflation for Blue Collar Workers and Employees-Including Tobacco ConsumerFIT-HICPIdia: ITL - Non-revised Harmonised Consumer Price Index (HICP)FIT-WORE-EXT-Idia: ITL - Whole Community - Excluding Tobacco Consumer Price IndexFUT-WORE-EXT-Idia: ITL - Whole Community - Including Tobacco Consumer Price IndexFUX-CPIIdia: ITL - Whole Community - Including Tobacco Consumer Price IndexFUX-CPIIdua: Nucl - Non-revised Consumer Price Index (CPI)NIG-CPIIdua: Nucl - Non-revised Consumer Price Index (IDI)NIG-CPIPortugal: POR - Non-revised Consumer Price Index (IDI)POR-CPIPortugal: POR - Non-revised Consumer Price Index (IDI)POR-CPIInited Kingdom: GBP - Harmonised-Non-revised Consumer Price Index (IDI)UK-RPIXUnited Kingdom: GBP - Non-revised Retail Price Index (UKRPI)UK-RPIXUnited Kingdom: GBP - Non-revised Retail Price Index (IDI)USA-CPI-UUnited Kingdom: GBP - Non-revised Retail Price Index (IDI)		
CPIPrice IndexITL-HICPItaly: ITL – Non-revised Harmonised Consumer Price Index (HICP)ITL-WC-EXT- CPIItaly: ITL – Whole Community –Excluding Tobacco Consumer Price IndexITL-WC-INT- CPIItaly: ITL – Whole Community –Including Tobacco Consumer Price IndexLUX-CPILuxembourg: LUX – Non-revised Consumer Price Index (CPI)LUX-HICPLuxembourg: LUX – Harmonised-Non-revised Consumer Price Index (HICP)NLG-CPINetherlands: NLG – Non-revised Consumer Price Index (HICP)NLG-HICPNetherlands: NLG – Harmonised-Non-revised Consumer Price Index (HICP)POR-CPIPortugal: POR – Non-revised Consumer Price Index (CPI)POR-HICPPortugal: POR – Harmonised-Non-revised Consumer Price Index (HICP)UK-HICPUnited Kingdom: GBP – Harmonised-Non-revised Consumer Price Index (HICP)UK-RPIXUnited Kingdom: GBP – Non-revised Retail Price Index (UKRPI)		
ITL-WC-EXT- CPIItaly: ITL - Whole Community -Excluding Tobacco Consumer Price IndexITL-WC-INT- CPIItaly: ITL - Whole Community -Including Tobacco Consumer Price IndexLUX-CPILuxembourg: LUX - Non-revised Consumer Price Index (CPI)LUX-HICPLuxembourg: LUX - Harmonised-Non-revised Consumer Price Index (HICP)NLG-CPINetherlands: NLG - Non-revised Consumer Price Index (CPI)NLG-HICPNetherlands: NLG - Non-revised Consumer Price Index (HICP)POR-CPIPortugal: POR - Non-revised Consumer Price Index (CPI)POR-HICPPortugal: POR - Non-revised Consumer Price Index (HICP)UK-HICPUnited Kingdom: GBP - Harmonised-Non-revised Consumer Price Index (HICP)UK-RPIXUnited Kingdom: GBP - Non-revised Retail Price Index (UKRPI)		
CPIItaly: ITL - Whole Community -Excluding Tobacco Consumer Price IndexITL-WC-INT- CPIItaly: ITL - Whole Community -Including Tobacco Consumer Price IndexLUX-CPILuxembourg: LUX - Non-revised Consumer Price Index (CPI)LUX-HICPLuxembourg: LUX - Harmonised-Non-revised Consumer Price Index (HICP)NLG-CPINetherlands: NLG - Non-revised Consumer Price Index (CPI)NLG-HICPNetherlands: NLG - Harmonised-Non-revised Consumer Price Index (HICP)POR-CPIPortugal: POR - Non-revised Consumer Price Index (CPI)POR-HICPPortugal: POR - Non-revised Consumer Price Index (HICP)UK-HICPUnited Kingdom: GBP - Harmonised-Non-revised Consumer Price Index (HICP)UK-RPIXUnited Kingdom: GBP - Non-revised Retail Price Index (UKRPI)	ITL-HICP	Italy: ITL – Non-revised Harmonised Consumer Price Index (HICP)
CPIItaly: ITL - Whole Community - Including Tobacco Consumer Price IndexLUX-CPILuxembourg: LUX - Non-revised Consumer Price Index (CPI)LUX-HICPLuxembourg: LUX - Harmonised-Non-revised Consumer Price Index (HICP)NLG-CPINetherlands: NLG - Non-revised Consumer Price Index (HICP)NLG-HICPNetherlands: NLG - Harmonised-Non-revised Consumer Price Index (HICP)POR-CPIPortugal: POR - Non-revised Consumer Price Index (CPI)POR-HICPPortugal: POR - Non-revised Consumer Price Index (HICP)UK-HICPUnited Kingdom: GBP - Harmonised-Non-revised Consumer Price Index (HICP)UK-RPIXUnited Kingdom: GBP - Non-revised Retail Price Index (UKRPI)		Italy: ITL – Whole Community –Excluding Tobacco Consumer Price Index
LUX-HICPLuxembourg: LUX – Harmonised-Non-revised Consumer Price Index (HICP)NLG-CPINetherlands: NLG – Non-revised Consumer Price Index (CPI)NLG-HICPNetherlands: NLG – Harmonised-Non-revised Consumer Price Index (HICP)POR-CPIPortugal: POR – Non-revised Consumer Price Index (CPI)POR-HICPPortugal: POR – Harmonised-Non-revised Consumer Price Index (HICP)UK-HICPUnited Kingdom: GBP – Harmonised-Non-revised Consumer Price Index (HICP)UK-RPIUnited Kingdom: GBP – Non-revised Retail Price Index (UKRPI)UK-RPIXVanited Kingdom: GBP – Non-revised Retail Price Index Excluding Mortgage Interest Payments		Italy: ITL – Whole Community –Including Tobacco Consumer Price Index
NLG-CPINetherlands: NLG – Non-revised Consumer Price Index (CPI)NLG-HICPNetherlands: NLG – Harmonised-Non-revised Consumer Price Index (HICP)POR-CPIPortugal: POR – Non-revised Consumer Price Index (CPI)POR-HICPPortugal: POR – Harmonised-Non-revised Consumer Price Index (HICP)UK-HICPUnited Kingdom: GBP – Harmonised-Non-revised Consumer Price Index (HICP)UK-RPIUnited Kingdom: GBP – Non-revised Retail Price Index (UKRPI)UK-RPIXValied Kingdom: GBP – Non-revised Retail Price Index Excluding Mortgage Interest Payments	LUX-CPI	Luxembourg: LUX – Non-revised Consumer Price Index (CPI)
NLG-HICPNetherlands: NLG – Harmonised-Non-revised Consumer Price Index (HICP)POR-CPIPortugal: POR – Non-revised Consumer Price Index (CPI)POR-HICPPortugal: POR – Harmonised-Non-revised Consumer Price Index (HICP)UK-HICPUnited Kingdom: GBP – Harmonised-Non-revised Consumer Price Index (HICP)UK-RPIUnited Kingdom: GBP – Non-revised Retail Price Index (UKRPI)UK-RPIXVnited Kingdom: GBP – Non-revised Retail Price Index Excluding Mortgage Interest Payments	LUX-HICP	Luxembourg: LUX – Harmonised-Non-revised Consumer Price Index (HICP)
POR-CPIPortugal: POR – Non-revised Consumer Price Index (CPI)POR-HICPPortugal: POR – Harmonised-Non-revised Consumer Price Index (HICP)UK-HICPUnited Kingdom: GBP – Harmonised-Non-revised Consumer Price Index (HICP)UK-RPIUnited Kingdom: GBP – Non-revised Retail Price Index (UKRPI)UK-RPIXVnited Kingdom: GBP – Non-revised Retail Price Index Excluding Mortgage Interest Payments	NLG-CPI	Netherlands: NLG – 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	NLG-HICP	Netherlands: NLG – 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)	POR-CPI	Portugal: POR – Non-revised Consumer Price Index (CPI)
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)	POR-HICP	Portugal: POR – Harmonised-Non-revised Consumer Price Index (HICP)
UK-RPIX United Kingdom: GBP – Non-revised Retail Price Index Excluding Mortgage Interest Payments (UKRPIX)	UK-HICP	United Kingdom: GBP – Harmonised-Non-revised Consumer Price Index (HICP)
UK-RPIX (UKRPIX)	UK-RPI	United Kingdom: GBP – Non-revised Retail Price Index (UKRPI)
USA-CPI-U United States: USA – Non-revised Consumer Price Index – Urban (CPI-U)	UK-RPIX	
	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

Summary:	This covers interest rate caps and floors ("Interest Rate Caps/Floors").
Limitations on Available Selections and Default Settings:	 Caps/Floors"). The terms under which an Interest Rate Cap/Floor 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 (<i>e.g.</i>, London versus NY). In that case the default settings may
Incorporated Standards:	vary by market.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
Product Type/ISDA OTC Taxonomy:	FpML 5.5 equivalent.
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	As specified by the parties.
Period Date"):	
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	As specified by the parties.
Date"):	
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	In the event Compounding is selected, as selected by the		
Compounding):	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		
2	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.		
<b>Optional Early Termination Procedure for Exercise:</b>			
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		
Dermaan Option Excretise Dates.	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 European.		
	The specified by the parties, it option style is American		
<u>r</u>	or Bermuda.		

	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 Multipl Exercise is specified.	
<b>Optional Early Termination Settlement Terms:</b>		
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	If Cash Settlement is applicable, as specified by the	
Convention:	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
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	Plus Two Banking Days
CAD, GBP	Plus Zero

### Cap/Floor Earliest and Latest Effective and Termination Dates

Currency	Earliest Effective	Latest Effective	Earliest Termination	Latest Termination
	Date	Date	Date	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
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	Ν
EUR-Annual Swap Rate-10:00	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-Annual Swap Rate-10:00-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-Annual Swap Rate-10:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-Annual Swap Rate-10:00- SwapMarker	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-Annual Swap	All quoted tenors	N/A	Per ISDA 2006	Ν

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

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

USD-CD-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-CMS-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-CMS-Reference Banks-ICAP SwapPX	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-CMS-Reuters	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-CMS-Telerate	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-CMT-T7051	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-CMT-T7052	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-COF11-FHLBSF	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-COF11-Reuters	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-COF11-Telerate	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-CP-H.15	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-CP-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Federal Funds- H.15	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Federal Funds- H.15-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Federal Funds- H.15-OIS- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Federal Funds- Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-FFCB-DISCO	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-ISDA-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-ISDA-Swap Rate- 3:00	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-ISDAFIX3-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-ISDAFIX3-Swap Rate-3:00	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	Ν
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	Ν
USD-OIS-11:00-LON- ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν

USD-OIS-11:00-NY- ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-OIS-3:00- BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-OIS-3:00-NY- ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
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	Ν
USD-S&P Index-High Grade	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-SIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-SIBOR-SIBO	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-SIFMA Municipal Swap Index	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-TBILL-H.15	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-TBILL-H.15- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-TBILL- Secondary Market	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-TIBOR-ISDC	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-TIBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Treasury Rate- ICAP BrokerTec	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Treasury Rate- SwapMarker100	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Treasury Rate- SwapMarker99	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Treasury Rate- T19901	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Treasury Rate- T500	All quoted tenors	N/A	Per ISDA 2006	Ν
VND-Semi-Annual Swap Rate-11:00- BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	Ν
VND-Semi-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
ZAR-DEPOSIT- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
ZAR-DEPOSIT- SAFEX	All quoted tenors	N/A	Per ISDA 2006	Ν
ZAR-JIBAR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
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	Ν

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

Variable	Requirement	Default
Effective Date Business Day		No Adjustment
Convention:		
Termination Date Business Day		No Adjustment
Convention:		
Period End Dates:		Payment Dates
Payment Date Business Day		Modified Following
Convention:		
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	Same as Business Day Convention	
Convention:	for Period End Dates	
Method of Averaging:	Weighted Average or Unweighted	Unweighted Average
	Average	
Compounding Method:	Compounding or Flat Compounding	Compounding
Initial Exchange Date:		Effective Date
Initial Exchange Date Business Day		Following
Convention:		
Interim Exchange Date Business		Modified Following
Day Convention:		
Final Exchange Date:		Termination Date
Final Exchange Date Business Day		Modified Following
Convention:		

## 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	Applicable (i.e., Transaction is <b>not</b>
	Termination	"torn up for no value")
Optional Early Termination Date:		Cash Settlement Payment Date
Optional Early Termination Date		Following
Business Day Convention:		
Mandatory Early Termination Date		Modified Following
Business Day Convention:		

### 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	Other than Expiration Date, the
	Time	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 <b>but</b> 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)	

# <u> Interest Rate Swaps – ASX Cleared</u>

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:	<ul> <li>The terms under which an Interest Rate Swap – ASX</li> <li>Cleared may be traded are as specified in these terms and conditions, which incorporate the ASX OTC</li> <li>Rulebook and the ASX OTC Handbook (collectively, the "ASX Rules"), in particular Schedule 1 to the ASX</li> <li>OTC Handbook (and any successor provisions).</li> <li>By electing to trade a Single Currency Fixed for</li> <li>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.</li> <li>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</li> </ul>
Incorporated Standards:	Handbook (or any successor provisions).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 ( <i>e.g.</i> , 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:	<ul> <li>This may vary from period to period to the extent permitted by the ASX Rules.</li> <li>The ASX Rules may limit the Currencies and Floating Rate Options for which variable notionals are permitted.</li> <li>One of the currencies permitted for the relevant transaction type per the ASX Rules.</li> </ul>
Currency: Business Days:	<ul> <li>This may vary from period to period to the extent permitted by the ASX Rules.</li> <li>The ASX Rules may limit the Currencies and Floating Rate Options for which variable notionals are permitted.</li> <li>One of the currencies permitted for the relevant</li> </ul>
Business Days:	<ul> <li>This may vary from period to period to the extent permitted by the ASX Rules.</li> <li>The ASX Rules may limit the Currencies and Floating Rate Options for which variable notionals are permitted.</li> <li>One of the currencies permitted for the relevant transaction type per the ASX Rules.</li> <li>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</li> </ul>
-	<ul> <li>This may vary from period to period to the extent permitted by the ASX Rules.</li> <li>The ASX Rules may limit the Currencies and Floating Rate Options for which variable notionals are permitted.</li> <li>One of the currencies permitted for the relevant transaction type per the ASX Rules.</li> <li>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.</li> </ul>

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
Termination Date Dusiness Day Convention.	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
Electing America	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
Spread:	page.           For the floating leg of a fixed-for-floating interest rate
Spread.	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
Electing Data for Initial Coloulation Dariadu	ASX Rules. For the floating leg of a fixed-for-floating interest rate
Floating Rate for Initial Calculation Period:	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
Darmont Data for Additional Darmont/Pro-	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

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 ( <i>Clearing-Bedingungen</i> ) (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 <i>Rahmenvertrag für</i> <i>Finanztermingeschäfte</i> ("DRV"). <b>Be aware that the</b> <b>timing of effectiveness of amendments or</b> <b>supplements to the ISDA standards may vary</b> <b>between bilateral and Eurex-cleared contracts, since</b> <b>Eurex may reserve the right to select when and how</b> <b>such changes become effective.</b> Also be aware that <b>Eurex has elected to make the 2006 ISDA Definitions</b> <b>applicable to certain classes of transactions,</b> <b>regardless of the parties' election to use the 2000</b> <b>ISDA Definitions.</b>
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 ( <i>e.g.</i> , 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 th 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

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)		
	<ul> <li>(collectively, the "JSCC Rules").</li> <li>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</li> </ul>		
	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 Bate Swap Business Bules (on any successor provisions)		
Incorporated Standards:	Rate Swap Business Rules (or any successor provisions).This contract description incorporates by reference the JSCC		
incorporateu Standarus.	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 ( <i>e.g.</i> , 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		
Termination Date.	tenor in the JSCC Rules.		
Termination Date Business Day Convention:	As per the JSCC Rules, and thus subject to limitations based on		
Termination Date Dusiness Day Convention.	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		
Fixed Kale Fayer Fayment Dates.	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		
routing fuite option.	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		
Designated Maturity.	for each floating leg of a basis swap, as per the JSCC Rules,		
	which may provide a more limited set of Designated Maturities		
Caucada	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		
routing Rate for initial calculation renou.	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 Data Davar:			
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		
Compounding	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		
Payment Date for Additional Payment/Fees			
Payment Date for Additional Payment/Fees	JSCC Rules.         As determined by the parties, subject to any limitations in the JSCC Rules.		

# **IOS Index Contracts**

Summary:	This covers Markit IOS Fixed for Floating Swap		
	Transactions (the "Contracts").		
Limitations on Available Selections and Default	The terms under which the Contracts may be traded are		
Settings:	as specified in these terms and conditions.		
	For amounts or rates, the relevant term cannot be less than the anacified Minimum must represent an aven		
	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 Asset Class: 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		
Day Count Fraction	Standard Terms. Per the Standard Terms.		
Day Count Fraction:			
Business Days: Business Day Convention:	For any purpose, per the Standard Terms. Per the Standard Terms.		
Initial Payment: Initial Payment:	Per the Standard Terms.		
minuar i aymonit.	r or the Standard r offlis.		

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**

Summary:	This covers Markit MBX Fixed for Floating Swap		
	Transactions (the "Contracts").		
Limitations on Available Selections and Default	The terms under which the Contracts may be traded are		
Settings:	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		
incorporateu Standarus.	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**

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	The terms under which a MMD Rate Lock Transaction
Settings:	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:	
	ncy Amount × Day Count Fraction	
Fixed Rate Payment Dates ("unadjustedPaymentDate")		
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:	
	te + Spread) × 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

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	
	<ul> <li>Gas Daily—Platt's Gas Daily's Daily Report</li> </ul>	
	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 ( <i>e.g.</i> , 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)	
	<ul> <li>Chicago—Chicago City Gate (IFERC)</li> </ul>	
	<ul> <li>CIG—Colorado Interstate Gas, North Mainline (IFERC)</li> </ul>	
	<ul> <li>DOM—Dominion Transmission Co. (IFERC)</li> </ul>	
	Malin—Pacific Gas Transmission Co., Malin (IFERC)     Michigan Michigan Complicated Configuration	
	<ul> <li>Michigan—Michigan Consolidated Gas Company Citygate (IFERC)</li> </ul>	
	• 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)	
	<ul> <li>PG&amp;E Citygate—PG&amp;E Citygate (IFERC)</li> </ul>	
	<ul> <li>Rockies—Northwest Pipeline, Rocky Mountain Pool (IFERC)</li> </ul>	
	<ul> <li>San Juan— El Paso Natural Gas Co. San Juan Basin Pool (IFERC)</li> </ul>	
	Socal—Socal Citygate (IFERC)     Summer Northward Pingling Summer (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	Notional amount, as agreed by counterparties.	
Increment:		
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.

# <u>Natural Gas – Financial Basis Swap Contracts</u>

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	
	<ul> <li>Gas Daily—Platt's Gas Daily's Daily Report</li> </ul>	
	IFERC—Platt's Inside FERC Gas Market Reporter	
	<ul> <li>NGI—Natural Gas Intelligence's Bidweek Survey</li> </ul>	
	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.	
<b>Reference Commodities:</b>	• 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)	
	<ul> <li>Malin—Pacific Gas Transmission Co., Malin (IFERC)</li> </ul>	
	<ul> <li>Michigan—Michigan Consolidated Gas Company Citygate (IFERC)</li> </ul>	
	<ul> <li>NGPC Mid Con—Natural Gas Pipeline Co of America (IFERC)</li> </ul>	
	<ul> <li>Panhandle—Panhandle Eastern Pipeline Co. (IFERC)</li> </ul>	
	-	
	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	NYMEX Henry Hub Natural Gas (Index Swap Future) Last Day Settlement	
Commodities:	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:	
	<ul> <li>USD</li> </ul>	
	• CAD (AECO only)	
Quoting Convention	Notional amount, as agreed by counterparties.	
Zuonng Convention	rotonar 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

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.
<b>Reference Commodities:</b>	Henry Hub Natural Gas
	Waha Natural Gas
	Permian Natural Gas Basis Swap
	TTF Natural Gas
Contracts on Reference	NYMEX Henry Hub Natural Gas (Index Swap Future)
Commodities:	<ul> <li>NYMEX Waha Natural Gas Basis Swap</li> </ul>
commountes.	<ul> <li>NYMEX Permian Natural Gas Basis Swap</li> </ul>
	<ul> <li>ICE TTF Natural Gas (Monthly)</li> </ul>
Settlement Currency:	Currency in which payments are made between the two counterparties:
Settlement Currency:	<ul> <li>USD (Other than TTF)</li> </ul>
	• EUR (TTF)
Quoting Convention and	Notional amount, as agreed by counterparties
Minimum Increment:	
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).
<b>Calculation Periods:</b>	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.

# <u>Natural Gas – Swing Swap Contracts</u>

Cummonrie	This covers "Natural Gas – Swing Swap Contracts".	
Summary:		
	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	
i ubication Sources (Non-Dany).	-	
	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):	<ul> <li>Gas Daily –Platt's Gas Daily's Daily Report</li> </ul>	
<b>Reference Commodities and Non-</b>	AECO—Alberta Energy Co. (CGPR)	
Daily Publication Source:	• ALG—Algonquin Energy Co. (IFERC)	
	<ul> <li>Chicago—Chicago City Gate (IFERC)</li> </ul>	
	<ul> <li>CIG—Colorado Interstate Gas, North Mainline (IFERC)</li> </ul>	
	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)	
	<ul> <li>Permian—El Paso Natural Gas Co. Permian Basin Pool (IFERC)</li> </ul>	
	<ul> <li>PG&amp;E Citygate—PG&amp;E Citygate (IFERC)</li> </ul>	
	Rockies—Northwest Pipeline, Rocky Mountain Pool (IFERC)	
	• San Juan— El Paso Natural Gas Co. San Juan Basin Pool (IFERC)	
	• Socal—Socal Citygate (IFERC)	
	<ul> <li>Sumas—Northwest Pipeline, Sumas (IFERC)</li> </ul>	
	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)	
	<ul> <li>Ventura—Northern Border Pipeline, Ventura (IFERC)</li> </ul>	
G. 441	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	Notional amount, as agreed by counterparties.	
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-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

Cummour:	This covers non deliverable single symptometry
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	The terms under which Non-Deliverable Single-
Settings:	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
	Transaction Fallback Matrix (the "Asian Matrix," and, together with the Asian STS, the "Asian
	and together with the Asian NIN 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
Effective Date ( effectiveDate ).	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
Effective Dute Dusifiess Duys.	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
Tixed Amount.	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 × Fired Rate × Curren	cy 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

	Payer Final Exchange Amount.
Fixed Rate Payer Final Exchange Amount:	If the Fixed Rate Payer Final Exchange Amount is denominated in the Settlement Currency, the Fixed Rate
Eined Date Davies Einel Enchange Amount	Business Day Conventions.
Final Exchange Business Day Convention:	As specified by the parties from among the Available
	Business Days.
Final Exchange Business Days:	As specified by the parties from among the Available
Final Exchange Date:	As specified by the parties.
Final Exchange:	
Method of Averaging:	As specified by the parties.
Compounding:	Day Count Fractions. As specified by the parties.
Day Count Fraction:	As specified by the parties from among the Available
Floating Rate Payer Payment Date Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Floating Rate Payer Payment Date Business Days:	As specified by the parties from among the Available Business Days.
Floating Rate Payment Dates:	As specified by the parties, subject to adjustment in accordance with the Floating Rate Payer Payment Date Business Day Convention.
Electing Data Dermart Datas	If "No Adjustment" is specified, then the Floating Rate Payer Period End Dates will not be adjusted.
Floating Rate Payer Payment Date Day Convention:	from among the Available Business Days. As specified by the parties from among the Available Business Day Conventions.
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
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.
·	Business Day Conventions.
Reset Dates Business Day Convention:	Business Days, subject to any Required Business Days. As specified by the parties from among the Available
Reset Dates Business Days:	As specified by the parties from among the Available
Reset Dates ("resetDate"):	As specified by the parties.
Spread:	As specified by the parties.
Designated Maturity ('indexTenor"):	As specified by the parties from among the available tenors.
Floating Rate Option:	For the relevant Currency, as selected by the parties from among the Available Floating Rate Options for such Currency.
Electing Bote Option	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.
FX Rate × Currency Amount × (Floating Rate	+ Spread) × Floating Rate Day Count Fraction
	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:
	Floating Rate Option. If the Currency Amount is not denominated in the Settlement Currency or BRL and the Index Currency is
	be calculated as set forth under Definition of BRL

	If the Fined Date Daven Final Enchance Amount is
	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:
$FX Rate \times Cu$	urrency 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 × Cu	irrency 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.
	shan of carculated in accordance with the Asian Tennis.

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

		BD	PELI

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

#### Applicability of Asian Terms

## 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	CLP TNA Best Practices	USNY
	Promedio (ICP)		CLSA
CLP	CLP-Unidad de Fomentos	See below	USNY
	(UF/CLF)		CLSA
COP	COP-IBR-OIS-	ISDA 2006	USNY
	COMPOUND		СОВО
COP	COP-Unidad de Valor Real	See below	USNY
	(UVR)		СОВО
INR	INR-FBIL-MIBOR-OIS-	ISDA 2006	INMU
	COMPOUND		
INR	INR-MITOR-OIS-	ISDA 2006	INMU
	COMPOUND		
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	See tpSEF's Fixed/Floating	See tpSEF's
	Option available under	Swap Listing	Fixed/Floating Swap
	tpSEF's Fixed/Floating		Listing
	Swap Listing		

## Definition of BRL Floating Rate Option

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

<ul> <li>DIOVER- EXTRA Group as published by CETIP (<i>Câmara de Custódia e Liquidação</i>) (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.</li> <li>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&amp;F in accordance with its rules (see http://www.bmf.com.br/portal/pages/boletim1/bd_manual/indica doreFinanceiros1.asp, or any successor page).</li> <li>If the BM&amp;F does not publish such a rate for such date, CDI for the relevant Reset Date shall be determined jointly by the parties.</li> <li>If the parties do not agree on a determined jointly by the parties.</li> <li>If CDI for a Reset Date is not so determined by a CDI Reference Dealer Poll, BRL-CDI-Reference Dealers shall apply.</li> <li>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.</li> <li>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.</li> <li>If fewer than four such quotations are obtained from a poll, the Calculation Agent shall conduct and the remaining quotations.</li> </ul>
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.
At least six and not more than eight leading onshore dealers in the CDI market selected by the Calculation Agent.
Each Scheduled Reset Date (as defined in the BRL CDI Best Practices).
As specified by the parties from among the Available BR Business Days.
Any of BR{SP,RJ, BR} and not otherwise declared a financial market holiday by the BM&F.
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## 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 <i>unidad de fomento</i> ( <i>UF/CLF</i> ) 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 <i>unidad</i>
<i>de fomento (UF/CLF)</i> as certified by the Chilean <i>Banco Central</i>
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- <u>Unidad de Valor Real (UVR)</u> :	<ul> <li>For any Reset Date, the difference between the value of the <i>unidad de valor real (UVR)</i> as certified by the Colombian <i>Banco de Republica</i> for the calendar day preceding such Reset Date and the value of <i>unidad de valor real (UVR)</i> as certified by the Colombian <i>Banco de Republica</i> 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-<u><i>Unidad de Valor Real (UVR)</i></u>.</li> <li>If for any Reset Date there is no published the difference between the value of the <i>unidad de valor real (UVR)</i> as certified by the Colombian <i>Banco de Republica</i>, the Calculation Agent</li> </ul>
	shall determine the COP- <u>Unidad de Valor Real (UVR)</u> 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

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 Cross-Currency Swap Notional Amounts

# Non-Deliverable Forward Foreign Exchange Contracts

Summary:	A non-deliverable forward ("NDF") is an outright	
Summary.	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	ARS Argentine Peso	
( <i>i.e.</i> , Non-Delivery Currency):		
( <i>i.e.</i> , iton-Denvery Currency).		
	CLP Chilean Peso	
	COP Colombian Peso	
	CNY Chinese Renminbi	
	• 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	
	MYR Malaysian Ringgit	
	NGN Nigerian Naira	
	PEN Peruvian nuevo sol	
	PHP Philippine Peso	
	RUB Russian ruble	
	TWD Taiwan Dollar	
	UAH Ukrainian Hryvnia	
	UGX Ugandan Shilling	
	UYU Uruguayan peso	
	VEB Venezuelan bolívar	
	<ul> <li>VND Vietnamese đồng</li> </ul>	
	<ul> <li>ZMW Zambian Kwacha</li> </ul>	
Settlement Currency:	AUD Australian Dollar	
Settement currency.	<ul> <li>CAD Canadian Dollar</li> </ul>	
	EUR Euro	
	• 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	
Trading Conventions	by counterparties.	
Trading Conventions:	Buy or Sell which refers to the contract size expressed in	
Forward Datas	notional currency.	
Forward Rates:	Currency exchange rate expressed as the amount of	
Trada Data	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	

## Non-Deliverable Vanilla American or European Style Foreign Exchange Options

Summary:	This covers non-deliverable vanilla American or
	European style foreign exchange options.
Limitations on Available Selections and Default	The terms under which a Non-Deliverable Vanilla
Settings:	American or European Style Foreign Exchange Option
	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:	This contract description incorporates by reference the
	following industry standard documentation and standards
	(a) the 1998 FX and Currency Option Definitions and
	2005 Amendment and Annex A and supplements
	(b) ISDA OTC Taxonomies
	(c) FpML Location Codes
	For convenience, certain terms are mapped to their FpMI
	For convenience, certain terms are mapped to their FpML 5.5 equivalent.
	5.5 equivalent.
	<ul><li>5.5 equivalent.</li><li>For purposes of this description, the term COP means the</li></ul>
Product Type/ISDA OTC Taxonomy:	5.5 equivalent.
	5.5 equivalent. For purposes of this description, the term COP means the lawful currency of the Republic of Columbia
ISDA OTC Asset Class:	<ul> <li>5.5 equivalent.</li> <li>For purposes of this description, the term COP means the lawful currency of the Republic of Columbia</li> <li>Foreign Exchange</li> </ul>
ISDA OTC Asset Class: ISDA OTC Base Product:	5.5 equivalent. For purposes of this description, the term COP means the lawful currency of the Republic of Columbia Foreign Exchange Foreign Exchange
Product Type/ISDA OTC Taxonomy: ISDA OTC Asset Class: ISDA OTC Base Product: ISDA OTC Sub-Product: Further Limitations:	5.5 equivalent. For purposes of this description, the term COP means the lawful currency of the Republic of Columbia Foreign Exchange Foreign Exchange Vanilla Option
ISDA OTC Asset Class: ISDA OTC Base Product: ISDA OTC Sub-Product: Further Limitations:	5.5 equivalent. For purposes of this description, the term COP means the lawful currency of the Republic of Columbia Foreign Exchange Foreign Exchange Vanilla Option None
ISDA OTC Asset Class: ISDA OTC Base Product: ISDA OTC Sub-Product:	<ul> <li>5.5 equivalent.</li> <li>For purposes of this description, the term COP means the lawful currency of the Republic of Columbia</li> <li>Foreign Exchange</li> <li>Foreign Exchange</li> <li>Vanilla Option</li> </ul>

	legally binding on the parties.
Commencement Date	As specified by the parties.
("americanExercise.commencementDate"):	This applies only where the Option Style is American.
Buyer ("buyerPartyReference"):	As specified by the parties.
Seller ("sellerPartyReference"):	As specified by the parties.
Currency Option Style:	As specified by the parties.
Currency Option Type:	A Call with respect to the Call Currency and a Put with
	respect to the Put Currency.
Call Currency ("callCurrencyAmount"):	The currency and amount as specified by the parties, or, if
	not so specified, derived from the Put Currency Amount
	and Strike Price.
	The Put Currency and Call Currency must represent a
	traded pair as shown on the attached list of currencies.
Put Currency ("putCurrencyAmount"):	The currency and amount as specified by the parties, or, if
	not so specified, derived from the Call Currency Amount
	and Strike Price.
Strike Price ("strikePrice"):	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, if no Settlement Rate Option
	is specified.
Settlement Rate Option:	As specified by the parties from among the Available
	Settlement Rate Options if the Settlement Currency is
	USD.
Expiration Date ("expiryDate"):	As specified by the parties.
Latest Exercise Time:	As specified by the parties.
	This applies only where the Option Style is American.
Expiration Time ("americanExercise.expiryTime" or	The time in the location specified by the parities.
"europeanExercise.expiryTime"):	
Automatic Exercise:	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 ("premium")	As specified by the parties.
Premium Payment Date:	As specified by the parties.
Calculation Agent:	As specified by the parties.
Business Days for Premium Payment Date:	As specified by the parties.
Business Days for Settlement Date:	As specified by the parties.
Business Days for Exercise Date	For American Options, as specified by the parties.
Business Days for Expiration Date:	As specified by the parties.
Business Days (General):	As specified by the parties.
Business Day Convention for Premium Payment Date:	As specified by the parties.
Business Day Convention for Expiration Date:	As specified by the parties.
Business Day Convention for Settlement Date:	As specified by the parties.
Event Currency:	As specified by the parties if any Disruption Events are
	applicable.
Disruption Events:	As specified by the parties.
Disruption Fallbacks:	As specified by the parties for each Disruption Event
	applicable.

Three Letter Currency Code	Currency Name (ISDA)	Principal Financial Centers for
(ISDA/ISO)	-	Currency (FpML Codes)
ARS	Argentine Peso	ARBA
BRL	Brazilian Real	BRBR, BRRJ or BRSP
CLP	Chilean Peso	CLSA
CNY	Chinese Renminbi	CNBE
COP	Colombian Peso	COBO
EGP	Egyptian Pound	EGCA
EUR	Euro	EUTA
IDR	Indonesian Rupiah	IDJA
INR	Indian Rupee	INMU
KRW	Korean Won	KRSE
KZT	Kazakhstan Tenge	KZAL
MYR	Malaysian Ringgit	MYKL
PEN	Peruvian Nuevo Sol	PELI
PHP	Philippine Peso	PHMA
RUB	Russian Ruble	RUMO
TWD	Taiwanese Dollar	TWTA
USD	United States Dollar	USNY
VEB	Venezuelan Bolivar	VECA
VND	Vietnamese Dong	VNHA

#### FX Non-Deliverable Vanilla Option Available Currencies and Principal Financial Centers

The Minimum Amount for any currency pair is 5,000,000 of the Call Currency with an Increment of 5,000,000 of the Call Currency

#### FX Non-Deliverable Vanilla Option Available Settlement Rate Options

ARS	ARS01 ARS BNAR
ARS	ARS02 ARS OFFICIAL RATE
ARS	ARS03 CME/EMTA ARS INDUSTRY SURVEY RATE
ARS	ARS03 EMTA ARS INDUSTRY SURVEY RATE
ARS	ARS04 EMTA ARS INDICATIVE INDUSTRY SURVEY RATE
BRL	BRL01 BRL BRBY
BRL	BRL02 BRL OFFICIAL RATE
BRL	BRL03 BRL PCOT
BRL	BRL09 BRL PTAX
BRL	BRL10 BRL PTAX BRFR
BRL	BRL11 BRL INDUSTRY SURVEY RATE
BRL	BRL12 EMTA BRL INDUSTRY SURVEY RATE
BRL	BRL13 EMTA BRL INDICATIVE SURVEY RATE
CLP	CLP01 BCCCHILG
CLP	CLP02 CLP INFORMAL
CLP	CLP03 CLP INTERBANK
CLP	CLP04 CLP OBSERVADO
CLP	CLP08 CLP OFFICIAL RATE
CLP	CLP09 CLP TELERATE 38942
CLP	CLP10 CLP DOLAR OBS
CLP	CLP11 EMTA CLP INDICATIVE SURVEY RATE
CNY	CNY01 CNY SAED
CNY	CNY02 SFEMC CNY INDICATIVE SURVEY RATE
COP	COP01 COP CO/COL03

COP	COP02 COP TRM
COP	COP03 COP INDICATIVE SURVEY RATE
EGP	EGP01 EGP FEMF
EGP	EGP02 EMTA EGP INDICATIVE SURVEY RATE
IDR	IDR01 IDR ABS
IDR	IDR01 IDR ADS IDR02 SFEMC INDICATIVE SURVEY RATE
IDR	IDR03 IDR VWAP
INR	INR01 INR RBIB
INR	INR02 SFEMC INR INDICATIVE SURVEY RATE
KRW	KRW02 KRW KFTC18
KRW	KRW03 KRW TELERATE 45644
KRW	KRW04 SFEMC KRW INDICATIVE SURVEY RATE
KZT	KZT01 KZT KASE
KZT	KZT 02 EMTA KZT INDICATIVE SURVEY RATE
MYR	MYR01 MYR ABS
MYR	MYR02 SFEMC MYR INDICATIVE SURVEY RATE
MYR	MYR03 MYR PPKM
PEN	PEN01 PEN PDSB
PEN	PEN02 PEN PDSC
PEN	PEN03 PEN WT AVE
PEN	PEN04 EMTA PEN INDICATIVE SURVEY RATE
PEN	PEN05 PEN INTERBANK AVE
PHP	PHP01 PHPESO
PHP	PHP02 PHP TELERATE 2920
PHP	PHP03 PHP TELERATE 15439
PHP	PHP04 PHPES01
PHP	PHP05 SFEMC PHP INDICATIVE SURVEY RATE
PHP	PHP06 PHP PDSPESO
RUB	RUB01 RUB MICEXFRX
RUB	RUB02 RUB MMVB
RUB	RUB03 RUB CME-EMTA
RUB	RUB04 EMTA RUB INDICATIVE SURVEY RATE
TWD	TWD01 TWD TELERATE 6161
TWD	TWD02 TWD TFEMA
TWD	TWD03 TWD TAIFIX1
TWD	TWD04 SFEMC
VEB	VEF01 VEF FIX
VND	VND01 VND ABS
VND	VND02 VND FX
VND	VND03 SFEMC VND INDICATIVE SURVEY RATE

## FX Non-Deliverable Vanilla Option Requirements and Defaults

Variable	Requirement	Default
Commencement Date	American Style ONLY	Trade Date
Latest Exercise Time	American Style ONLY	Same as Expiration Time
Automatic Exercise		Applicable
Business Days for Premium	At least one of the specified	Principal Financial Center for
Payment Date	locations must be able to settle	Currency of Premium
	relevant Currency	
Business Days for Settlement Dates:	The specified locations must at least	Principal Financial Center for each
	be able to settle each Currency in the	Currency of the Currency Pair
	Currency Pair	
Business Days for Exercise Date	Location of Seller	Location of Seller

Business Days for Expiration Dates:	If Automatic Exercise does not apply, location of Seller If Automatic Exercise does apply, trading day for each Currency of Currency Pair	Location of Seller and trading day for each Currency of Currency Pair
Business Day Convention for	Cannot result in payment due prior	Following
Premium Payment Date:	to Trade Date	
Business Day Convention for		Following
Expiration Date:		
Business Day Convention for	Cannot result in payment due prior	Following
Settlement Date	to Exercise Date	
Disruption Events:		Price Source Disruption ONLY
Disruption Fallbacks:	Required only if there are Disruption	For Price Source Disruption per the
	Events	1998 Definitions

FX Non-Deliverable Vanilla Available Option Styles

Style	Description	Default
American	Can be exercised on any Exercise	Yes
	Business Day from and including the	
	Commencement Date to and	
	including the Expiration Date	
European	Can be exercised only on the No	
	Expiration Date	

Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
Nearest
Preceding

# **PO Index Contracts**

Summary:	This covers Markit PO Fixed for Floating Swap
Linute diama and Analia has Galardiana and D. Gald	Transactions (the "Contracts").
Limitations on Available Selections and Default	The terms under which the Contracts may be traded are
Settings:	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
Encenve Date.	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

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:	<ul> <li>The terms under which a Single Currency Fixed for</li> <li>Floating Interest Rate Swap/CME Cleared may be traded</li> <li>are as specified in these terms and conditions, which</li> <li>incorporate the CME Rulebook, in particular Chapters</li> <li>900 and 901 (and any successor provisions) and the</li> <li>CME Cleared IRS Product Scope (or any successor).</li> <li>By electing to trade a Single Currency Fixed for</li> <li>Floating Interest Rate Swap/CME Cleared,</li> <li>participants are representing that they are familiar</li> <li>with the CME Rulebook and the limitations on</li> <li>transaction terms contained in it.</li> </ul>
Incorporated Standards:	<ul> <li>This contract description incorporates by reference the CME Rulebook as in effect from time to time.</li> <li>The CME Rulebook itself may incorporate certain additional standards, such as the 2000 ISDA Definitions and 2006 ISDA Definitions.</li> <li>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.</li> </ul>
Product Type/ISDA OTC Taxonomy:	Ŭ
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 ( <i>e.g.</i> , 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

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
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Summary:	This covers fixed-for-floating U.S. electricity swaps ("U.S. Electricity – Fixed/Floating Swap Contracts").		
Limitations on Available Selections and Default Settings:	<ul> <li>The terms under which U.S. Electricity – Fixed/Floating Swap Contracts may be traded are shown below or in the attached tables.</li> <li>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.</li> <li>In many cases there are normal "vanilla" terms on which the parties will transact.</li> <li>These are shown as "Default" and will apply unless the parties vary them.</li> </ul>		
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.		

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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

Set Tenor	Settle	Settlement Period		
Month	-	The specified calendar month; if OFF PEAK/PEAK is		
	not specified, PEAK is as			
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 Dec	1 January through 31 December in the specified year		
Planning Year	1 June in the specified be	1 June in the specified beginning calendar year through		
-	1	31 May in the specified ending calendar year		

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

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					Y-CAISO-
AHEAD PEAK-					NP15-DAY
ICE					AHEAD"
ELECTRICITY	Electricity	MwH	ICE	USD 0.01	"ELECTRICIT
-NP15 DAY					Y-CAISO-
AHEAD PEAK-					NP15-DAY
ICE					AHEAD"
ELECTRICITY	Electricity	MwH	ICE	USD 0.01	"ELECTRICIT
-SP15 DAY					Y-CAISO-
AHEAD OFF					SP15-DAY
PEAK-ICE					AHEAD"
ELECTRICITY	Electricity	MwH	ICE	USD 0.01	"ELECTRICIT
-SP15 DAY					Y-CAISO-
AHEAD PEAK-					SP15-DAY
ICE					AHEAD"
ELECTRICITY	Electricity	MwH	ICE	USD 0.01	ELECTRICITY
-PALO VERDE	-				-PALO VERDE
OFF PEAK-ICE					OFF-PEAK-ICE
ELECTRICITY	Electricity	MwH	ICE	USD 0.01	ELECTRICITY
-PALO VERDE	-				-PALO VERDE
PEAK-ICE					PEAK-ICE
ELECTRICITY	Electricity	MwH	ICE	USD 0.01	ELECTRICITY
-MID C OFF	-				-MID C OFF-
PEAK-ICE					PEAK-ICE
ELECTRICITY	Electricity	MwH	ICE	USD 0.01	ELECTRICITY
-MID C PEAK-	-				-MID C PEAK-
ICE					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	Settlement	Source	Page	Heading
<b>Reference Price</b>	Period			_
ELECTRICITY-	N/A	PJM	http://www.pjm.com/markets-and-	AEP DAYTON
PJM-AEP			operations/energy/day-ahead/lmpda.aspx	HUB, TotalLMP
DAYTON HUB-				
ATC DAY				
AHEAD				
ELECTRICITY-	Eastern Off	PJM	http://www.pjm.com/markets-and-	AEP DAYTON
PJM-AEP	Peak		operations/energy/day-ahead/lmpda.aspx	HUB, TotalLMP
DAYTON HUB-				
OFF PEAK				
DAY AHEAD				
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	AEP DAYTON
PJM-AEP	Peak		operations/energy/day-ahead/lmpda.aspx	HUB, TotalLMP
DAYTON HUB-				
OFF PEAK				
DAY AHEAD				
ELECTRICITY-	N/A	PJM	http://www.pjm.com/markets-and-	AEP DAYTON

PJM-AEP			operations/operat/real_time/lpap_agery	HUB, TotalLMP
DAYTON HUB-			operations/energy/real-time/lmp.aspx	HUB, TOTALLMP
ATC				
REALTIME				
ELECTRICITY-	Eastern Off	РЈМ	http://www.pjm.com/markets-and-	AEP DAYTON
PJM-AEP	Peak	I JIVI	operations/energy/real-time/lmp.aspx	HUB, TotalLMP
DAYTON HUB-	I Cak		operations/energy/rear-time/imp.aspx	IIOD, IOtaiLivii
OFF PEAK				
REAL TIME				
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	AEP DAYTON
PJM-AEP	Peak	I JIVI	operations/energy/real-time/lmp.aspx	HUB, TotalLMP
DAYTON HUB-	Гсак		operations/energy/rear-unie/imp.aspx	TIOD, TOTALLIVIT
OFF PEAK				
REAL TIME				
ELECTRICITY-	N/A	РЈМ	http://www.pjm.com/markets-and-	COMED, TotalLMP
PJM-COMED	1N/A	I JIVI	operations/energy/day-ahead/lmpda.aspx	COWIED, TOtalLIVIT
HUB-ATC DAY			operations/energy/day-anead/impda.aspx	
AHEAD				
ELECTRICITY-	Eastern Off	PJM	http://www.pjm.com/markets-and-	COMED, TotalLMP
PJM-COMED	Peak	PJIVI	operations/energy/day-ahead/lmpda.aspx	COWED, TOTALLWIP
HUB-OFF	Peak		operations/energy/day-anead/impda.aspx	
PEAK DAY				
AHEAD				
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	COMED, TotalLMP
		PJIVI		COWED, TOTALLWIP
PJM-COMED	Peak		operations/energy/day-ahead/lmpda.aspx	
HUB-OFF PEAK DAY				
AHEAD				
ELECTRICITY-	N/A	MISO	http://www.micconcercy.org/Librory/Mc	Indiana Hub, LMP
MISO-	1N/A	MISO	https://www.misoenergy.org/Library/Ma rketReports/Pages/MarketReports.aspx	Prices (\$ per MW)
INDIANA HUB-			(Report Type: Day-Ahead, Report:	Frices (\$ per MW)
ATC DAY			Name: Day Ahead Pricing (pdf))	
AHEAD			Name. Day Anead Friend (pur))	
ELECTRICITY-	Eastern Off	MISO	https://www.misoenergy.org/Library/Ma	Indiana Hub, LMP
MISO-	Peak	WIBO	rketReports/Pages/MarketReports.aspx	Prices (\$ per MW)
INDIANA HUB-	Гсак		(Report Type: Day-Ahead, Report:	rnees (\$ per ww)
OFF PEAK			Name: Day Ahead Pricing (pdf))	
DAY AHEAD			Name. Day Anead Thenig (pur))	
ELECTRICITY-	Eastern	MISO	https://www.misoenergy.org/Library/Ma	Indiana Hub, LMP
MISO-	Peak	WIISO	rketReports/Pages/MarketReports.aspx	Prices (\$ per MW)
INDIANA HUB-	I Cak		(Report Type: Day-Ahead, Report:	Thees (\$ per WW)
PEAK DAY			Name: Day Ahead Pricing (pdf))	
AHEAD			Name. Day Anead Thenig (pur))	
ELECTRICITY-	N/A	MISO	https://www.misoenergy.org/Library/Ma	Indiana Hub, LMP
MISO-	11/21		rketReports/Pages/MarketReports.aspx	Prices (\$ per MW)
INDIANA HUB-			(Report Type: Real -Time, Report: Real-	
ATC REAL			Time Pricing (pdf))	
TIME			rime ritems (pur))	
ELECTRICITY-	Eastern Off	MISO	https://www.misoenergy.org/Library/Ma	Indiana Hub, LMP
MISO-	Peak	11150	rketReports/Pages/MarketReports.aspx	Prices (\$ per MW)
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MISO-	Peak		rketReports/Pages/MarketReports.aspx	Prices (\$ per MW)
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PEAK REAL			Time Pricing (pdf))	
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MISO-			rketReports/Pages/MarketReports.aspx	LMP Prices (\$ per
MICHIGAN			(Report Type: Day-Ahead, Report:	MW)
HUB-ATC DAY			Name: Day Ahead Pricing (pdf))	
AHEAD				
ELECTRICITY-	Central Off	MISO	https://www.misoenergy.org/Library/Ma	Michigan Hub,
MISO-	Peak		rketReports/Pages/MarketReports.aspx	LMP Prices (\$ per
MICHIGAN			(Report Type: Day-Ahead, Report:	MW)
HUB-OFF			Name: Day Ahead Pricing (pdf))	
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AHEAD				
ELECTRICITY-	Central	MISO	https://www.misoenergy.org/Library/Ma	Michigan Hub,
MISO-	Peak		rketReports/Pages/MarketReports.aspx	LMP Prices (\$ per
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MISO-			operations/energy/real-time/lmp.aspx	TotalLMP
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ILLINOIS HUB-				
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MISO-	Peak		operations/energy/real-time/lmp.aspx	TotalLMP
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ILLINOIS HUB-				
OFF PEAK				
REAL TIME				
ELECTRICITY-	Central	PJM	http://www.pjm.com/markets-and-	N ILLINOIS HUB,
MISO-	Peak		operations/energy/real-time/lmp.aspx	TotalLMP
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ILLINOIS HUB-				
PEAK REAL				
TIME				
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ELECTRICITY- ISO NEW ENGLAND- CONNECTICU T ZONE-OFF PEAK DAY AHEAD	Eastern Off Peak	ISO NE	http://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=Hourly Report Type: Hourly Data; Report Day- Ahead LMPs (March 2003 - Present)	.Z.CONNECTICUT , Locational Marginal Pricing \$/MWh
ELECTRICITY- ISO NEW ENGLAND- CONNECTICU T ZONE-PEAK DAY AHEAD	Eastern Peak	ISO NE	http://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=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?cate gory=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?cate gory=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?cate gory=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?cate gory=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?cate gory=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?cate gory=Hourly Report Type: Hourly Data; Report Day- Ahead LMPs (March 2003 - Present)	.Z.MAINE, Locational Marginal Pricing \$/MWh

ELECTRICITY-	See ISDA De	efinition		
ISO NEW				
ENGLAND-				
MASS HUB-				
ATC DAY				
AHEAD				
ELECTRICITY-	Eastern Off	ISO NE	http://www.iso-	.H.INTERNAL_HU
ISO NEW	Peak		ne.com/markets/hst_rpts/hstRpts.do?cate	B, Locational
ENGLAND-			gory=Hourly	Marginal Pricing
MASS HUB-			Report Type: Hourly Data; Report Day-	\$/MWh
OFF PEAK			Ahead LMPs (March 2003 - Present)	φ, 1, <b>1</b> , τ <b>1</b>
DAY AHEAD				
ELECTRICITY-	Eastern	ISO NE	http://www.iso-	.H.INTERNAL_HU
ISO NEW	Peak	IDO INE	ne.com/markets/hst_rpts/hstRpts.do?cate	B, Locational
ENGLAND-	I Cak		gory=Hourly	Marginal Pricing
MASS HUB-			Report Type: Hourly Data; Report Day-	\$/MWh
PEAK DAY			Ahead LMPs (March 2003 - Present)	φ/1 <b>ν1 νν 11</b>
AHEAD			Alleau Livir's (March 2003 - Fresent)	
	N/A	ISO NE	http://www.icc	7 SEMACC
ELECTRICITY-	IN/A	150 NE	http://www.iso-	.Z.SEMASS,
ISO NEW			ne.com/markets/hst_rpts/hstRpts.do?cate	Locational Marginal
ENGLAND-			<u>gory=Hourly</u>	Pricing \$/MWh
SEMASS			Report Type: Hourly Data; Report Day-	
ZONE-DAY			Ahead LMPs (March 2003 - Present)	
AHEAD				
ELECTRICITY-	Eastern Off	ISO NE	http://www.iso-	.Z.SEMASS,
ISO NEW	Peak		ne.com/markets/hst_rpts/hstRpts.do?cate	Locational Marginal
ENGLAND-			<u>gory=Hourly</u>	Pricing \$/MWh
SEMASS			Report Type: Hourly Data; Report Day-	
ZONE-OFF			Ahead LMPs (March 2003 - Present)	
PEAK DAY				
AHEAD				
ELECTRICITY-	Eastern	ISO NE	http://www.iso-	.Z.SEMASS,
ISO NEW	Peak		ne.com/markets/hst_rpts/hstRpts.do?cate	Locational Marginal
ENGLAND-			gory=Hourly	Pricing \$/MWh
SEMASS			Report Type: Hourly Data; Report Day-	
ZONE-PEAK			Ahead LMPs (March 2003 - Present)	
DAY AHEAD				
ELECTRICITY-	See ISDA De	finition		
ISO NEW				
ENGLAND-				
NEMASSBOST				
ZONE-DAY				
AHEAD				
ELECTRICITY-	Eastern Off	ISO NE	http://www.iso-	.Z.NEMASSBOST,
ISO NEW	Peak		ne.com/markets/hst rpts/hstRpts.do?cate	Locational Marginal
ENGLAND-			gory=Hourly	Pricing \$/MWh
NEMASSBOST			Report Type: Hourly Data; Report Day-	
ZONE-OFF			Ahead LMPs (March 2003 - Present)	
PEAK DAY				
AHEAD				
ELECTRICITY-	Eastern	ISO NE	http://www.iso-	.Z.NEMASSBOST,
ISO NEW	Peak		ne.com/markets/hst_rpts/hstRpts.do?cate	Locational Marginal
ENGLAND-	I Cak			Pricing \$/MWh
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			Report Type: Hourly Data; Report Day-	
ZONE-PEAK			Ahead LMPs (March 2003 - Present)	I

DAY AHEAD				
ELECTRICITY-	N/A	ISO NE	http://www.iso-	.Z.WCMASS,
ISO NEW			ne.com/markets/hst_rpts/hstRpts.do?cate	Locational Marginal
ENGLAND-			gory=Hourly	Pricing \$/MWh
WCMASS			Report Type: Hourly Data; Report Day-	
ZONE-DAY			Ahead LMPs (March 2003 - Present)	
AHEAD				
ELECTRICITY-	Eastern Off	ISO NE	http://www.iso-	.Z.WCMASS,
ISO NEW	Peak	150 ML	ne.com/markets/hst_rpts/hstRpts.do?cate	Locational Marginal
ENGLAND-	I Cak		gory=Hourly	Pricing \$/MWh
WCMASS			Report Type: Hourly Data; Report Day-	
ZONE-OFF			Ahead LMPs (March 2003 - Present)	
PEAK DAY			Allead Livit's (March 2005 - Flesent)	
AHEAD	East			
ELECTRICITY-	Eastern	ISO NE	http://www.iso-	.Z.WCMASS,
ISO NEW	Peak		ne.com/markets/hst_rpts/hstRpts.do?cate	Locational Marginal
ENGLAND-			<u>gory=Hourly</u>	Pricing \$/MWh
WCMASS			Report Type: Hourly Data; Report Day-	
ZONE-PEAK			Ahead LMPs (March 2003 - Present)	
DAY AHEAD				
ELECTRICITY-	N/A	PJM	http://www.pjm.com/markets-and-	AECO ZONE,
PJM-			operations/energy/day-ahead/lmpda.aspx	TotalLMP
ATLANTIC				
ZONE-ATC				
DAY AHEAD				
ELECTRICITY-	Eastern Off	РЈМ	http://www.pjm.com/markets-and-	AECO ZONE,
PJM-	Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
ATLANTIC				
ZONE-OFF				
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ELECTRICITY-	Eastern	РЈМ	http://www.pjm.com/markets-and-	AECO ZONE,
PJM-	Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
ATLANTIC				
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ELECTRICITY-	N/A	PJM	http://www.pjm.com/markets-and-	BGE ZONE,
PJM-	11/11	1 3 1 7 1	operations/energy/day-ahead/Impda.aspx	TotalLMP
BALTIMORE			operations, energy day anead/impda.aspx	I OWILAVII
GAS AND				
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	Eastern Off	DIM	http://www.pipe.com/wordlatts.com/	DCE ZONE
ELECTRICITY-	Eastern Off	PJM	http://www.pjm.com/markets-and-	BGE ZONE,
PJM-	Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
BALTIMORE				
GAS AND				
ELECTRIC				
ZONE-OFF				
PEAK DAY				
AHEAD				
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	BGE ZONE,
PJM-	Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
BALTIMORE				
GAS AND				
-				

FLECTIO				
ELECTRIC				
ZONE-PEAK				
DAY AHEAD				
ELECTRICITY-	N/A	PJM	http://www.pjm.com/markets-and-	DPL ZONE,
PJM-DPL			operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-ATC				
DAY AHEAD				
ELECTRICITY-	Eastern Off	PJM	http://www.pjm.com/markets-and-	DPL ZONE,
PJM-DPL	Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-OFF				1 0000000000
PEAK DAY				
AHEAD				
	Eastan			DDL ZONE
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	DPL ZONE,
PJM-DPL	Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-PEAK				
DAY AHEAD				
ELECTRICITY-	See ISDA De	efinition		
PJM-EASTERN				
HUB-ATC DAY				
AHEAD				
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	EASTERN HUB,
PJM-EASTERN	Off-Peak	1 5101	operations/energy/day-ahead/lmpda.aspx	TotalLMP
HUB-OFF	OII-I Cak		operations/energy/day-anead/impda.aspx	TOTALLIVII
PEAK DAY				
AHEAD				
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	EASTERN HUB,
PJM-EASTERN	Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
HUB- PEAK				
DAY AHEAD				
ELECTRICITY-	N/A	PJM	http://www.pjm.com/markets-and-	JCPL ZONE,
PJM-JCPL			operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-ATC				
DAY AHEAD				
ELECTRICITY-	Eastern Off	PJM	http://www.pjm.com/markets-and-	JCPL ZONE,
PJM-JCPL	Peak	1 3101	operations/energy/day-ahead/Impda.aspx	TotalLMP
	геак		operations/energy/day-anead/impda.aspx	TOTALLIVIE
ZONE-OFF				
PEAK DAY				
AHEAD				
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	JCPL ZONE,
PJM-JCPL	Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-PEAK				
DAY AHEAD				
ELECTRICITY-	N/A	PJM	http://www.pjm.com/markets-and-	METED ZONE,
PJM-METED			operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-ATC				
DAY AHEAD				
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	METED ZONE,
		T JIVI		
PJM-METED	Off-Peak		operations/energy/day-ahead/Impda.aspx	TotalLMP
ZONE-OFF				
PEAK DAY				
AHEAD				
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	METED ZONE,
PJM-METED	Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-PEAK				
DAY AHEAD				
	1	1		

ELECTRICITY-	N/A	PJM	http://www.pjm.com/markets-and-	DECO ZONE
PJM-PECO	IN/A	PJIVI	operations/energy/day-ahead/lmpda.aspx	PECO ZONE, TotalLMP
ZONE-ATC			operations/energy/day-anead/impda.aspx	TOTALLIVIE
DAY AHEAD				
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	PECO ZONE,
PJM-PECO	Off-Peak	I JIVI	operations/energy/day-ahead/Impda.aspx	TotalLMP
ZONE-OFF	OII-I Cak		operations/energy/day-anead/impda.aspx	TOTALLIVII
PEAK DAY				
AHEAD				
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	PECO ZONE,
PJM-PECO	Peak	1 5101	operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-PEAK	I Cak		operations/energy/day-anead/impda.aspx	TOTALLIVII
DAY AHEAD				
ELECTRICITY-	N/A	PJM	http://www.pjm.com/markets-and-	PEPCO ZONE,
PJM-PEPCO	14/21	1 5101	operations/energy/day-ahead/Impda.aspx	TotalLMP
ZONE-ATC			operations/energy/day anead/impda.aspx	TotulLivii
DAY AHEAD				
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	PEPCO ZONE,
PJM-PEPCO	Off-Peak	1 9141	operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-OFF	On reak		operations/energy/day anead/impda.aspx	TotulLivii
PEAK DAY				
AHEAD				
ELECTRICITY-	Eastern	РЈМ	http://www.pjm.com/markets-and-	PEPCO ZONE,
PJM-PEPCO	Peak	1 5101	operations/energy/day-ahead/Impda.aspx	TotalLMP
ZONE-PEAK	1 Cux		operations, energy, day anead, impailably.	TotulLivii
DAY AHEAD				
ELECTRICITY-	N/A	PJM	http://www.pjm.com/markets-and-	PPL ZONE,
PJM-PPL	1.0/1.	1 5101	operations/energy/day-ahead/Impda.aspx	TotalLMP
ZONE-ATC			<u>operations, energy, aug-aneaa, impaa.uspr</u>	TotulLivit
DAY AHEAD				
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	PPL ZONE,
PJM-PPL	Off-Peak	10111	operations/energy/day-ahead/Impda.aspx	TotalLMP
ZONE-OFF				
PEAK DAY				
AHEAD				
ELECTRICITY-	Eastern	РЈМ	http://www.pjm.com/markets-and-	PPL ZONE,
PJM-PPL	Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-PEAK				
DAY AHEAD				
ELECTRICITY-	N/A	PJM	http://www.pjm.com/markets-and-	PPL ZONE,
PJM-PPL			operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-ATC				
DAY AHEAD				
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	PPL ZONE,
PJM-PPL	Off-Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-OFF				
PEAK DAY				
AHEAD				
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	PPL ZONE,
PJM-PPL	Peak		operations/energy/day-ahead/Impda.aspx	TotalLMP
ZONE-PEAK				
DAY AHEAD				
ELECTRICITY-	See ISDA D	Definition		
PJM-PSEG				
ZONE-ATC				

DAY AHEAD				
ELECTRICITY- PJM-PSEG ZONE-OFF	Eastern Off-Peak	PJM	http://www.pjm.com/markets-and- operations/energy/day-ahead/lmpda.aspx	PSEG ZONE, TotalLMP
PEAK DAY AHEAD	-			
ELECTRICITY- PJM-PSEG ZONE-PEAK	Eastern Peak	РЈМ	http://www.pjm.com/markets-and- operations/energy/day-ahead/Impda.aspx	PSEG ZONE, TotalLMP
DAY AHEAD ELECTRICITY- PJM-WEST- ATC DAY	See ISDA De	efinition		
AHEAD ELECTRICITY- PJM-WEST- OFF PEAK DAY AHEAD	Eastern Off-Peak	РЈМ	http://www.pjm.com/markets-and- operations/energy/day-ahead/lmpda.aspx	WESTERN HUB, TotalLMP
ELECTRICITY- PJM-WEST- PEAK DAY AHEAD	Eastern Peak	РЈМ	http://www.pjm.com/markets-and- operations/energy/day-ahead/lmpda.aspx	WESTERN HUB, TotalLMP
ELECTRICITY- PJM-WEST HUB-ATC REALTIME	N/A	РЈМ	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	РЈМ	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	РЈМ	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 De	efinition		L
ELECTRICITY- NYISO-NY ZONE A-OFF PEAK DAY AHEAD	Eastern Off Peak	NYISO	http://www.nyiso.com/public/markets_o perations/market_data/pricing_data/inde x.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_o perations/market_data/pricing_data/inde x.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_o perations/market_data/pricing_data/inde x.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_o perations/market_data/pricing_data/inde x.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_o perations/market_data/pricing_data/inde x.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_o perations/market_data/pricing_data/inde x.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_o perations/market_data/pricing_data/inde x_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_o perations/market_data/pricing_data/inde x_jsp (Report Type: Day-Ahead Market LBMP/Zonal)	CENTRL, LBMP (\$/MWHr)
ELECTRICITY- NYISO-NY ZONE G-ATC DAY AHEAD	See ISDA De	efinition		
ELECTRICITY- NYISO-NY ZONE G-OFF PEAK DAY AHEAD	Eastern Off Peak	NYISO	http://www.nyiso.com/public/markets_o perations/market_data/pricing_data/inde x.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_o perations/market_data/pricing_data/inde x.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_o perations/market_data/pricing_data/inde x_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_o perations/market_data/pricing_data/inde x_jsp (Report Type: Day-Ahead Market LBMP/Zonal)	N.Y.C., LBMP (\$/MWHr)
ELECTRICITY- CAISO-NP 15			nodity Definitions, will be calculated as the v PEAK-ICE and ELECTRICITY-NP15- OF	

ATC	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-	Notwithstanding the Commodity Definitions, will be calculated as the weighted average of
CAISO-SP 15	the ELECTRICITY-SP15- PEAK-ICE and ELECTRICITY-SP15- OFF-PEAK-ICE
ATC	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-	Notwithstanding the Commodity Definitions, will be calculated as the weighted average of
PALO VERDE	the ELECTRICITY-PALO VERDE PEAK-ICE and ELECTRICITY-PALO VERDE OFF-
ATC-ICE	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-	Notwithstanding the Commodity Definitions, will be calculated as the weighted average of
MID C ATC-	the ELECTRICITY-MID C PEAK-ICE and ELECTRICITY-MID C OFF-PEAK-ICE
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	Includes all hours on FERC
	Prevailing Time	Holidays
California Peak	Includes 0700 through 2200 Pacific	Excludes all hours on FERC
Camorina i cak	Prevailing Time	Holidays
Eastern Off Peak ¹	Excludes 0800 through 2300 Eastern	Includes all hours on FERC
	Prevailing Time	Holidays
Eastern Peak	Includes 0800 through 2300 Eastern	Excludes all hours on FERC
	Prevailing Time	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)

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 ( <i>e.g.</i> ,
	London versus NY).
In compared Clandonday	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:	E suite
ISDA OTC Asset Class: ISDA OTC Base Product:	Equity 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	
$\mathbf{F} = 1$	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 ("notional Amount"):	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	As per Annex SS, unless otherwise specified by the	
Dates):	parties.	
Settlement Terms:	Function	
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	
Tore fuilt Difficence.	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.	
<b>Consequences of Merger Events:</b>		
	As per Annex SS unless otherwise agreed by the parties	
Share-for-Share:	As per Annex SS unless otherwise agreed by the parties. As per Annex SS unless otherwise agreed by the parties.	
Share-for-Share: Share-for-Other:	As per Annex SS unless otherwise agreed by the parties.	
Share-for-Share: Share-for-Other: Share-for-Combined:	As per Annex SS unless otherwise agreed by the parties. As per Annex SS unless otherwise agreed by the parties.	
Share-for-Share: Share-for-Other:	As per Annex SS unless otherwise agreed by the parties.As per Annex SS unless otherwise agreed by the parties.As agreed by the parties if "Options Exchange	
Share-for-Share: Share-for-Other: Share-for-Combined: Options Exchange:	As per Annex SS unless otherwise agreed by the parties. As per Annex SS unless otherwise agreed by the parties.	
Share-for-Share: Share-for-Other: Share-for-Combined:	As per Annex SS unless otherwise agreed by the parties.As per Annex SS unless otherwise agreed by the parties.As agreed by the parties if "Options Exchange	

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
Increased Cost of Stock Borrow: Non-Reliance:	Inapplicable           As per Annex SS unless otherwise agreed by the parties.
Non-Reliance:	As per Annex SS unless otherwise agreed by the parties.
Non-Reliance: Agreements and Acknowledgements Regarding	As per Annex SS unless otherwise agreed by the parties.
Non-Reliance: Agreements and Acknowledgements Regarding Hedging Activities:	As per Annex SS unless otherwise agreed by the parties. As per Annex SS.
Non-Reliance: Agreements and Acknowledgements Regarding Hedging Activities: Additional Acknowledgements:	As per Annex SS unless otherwise agreed by the parties.         As per Annex SS.         As per Annex SS unless otherwise agreed by the parties.
Non-Reliance:         Agreements and Acknowledgements Regarding         Hedging Activities:         Additional Acknowledgements:         Index Disclaimer:	As per Annex SS unless otherwise agreed by the parties.         As per Annex SS.         As per Annex SS unless otherwise agreed by the parties.         As per Annex SS unless otherwise agreed by the parties.
Non-Reliance:Agreements and Acknowledgements RegardingHedging Activities:Additional Acknowledgements:Index Disclaimer:Mutual Early Termination Right:	As per Annex SS unless otherwise agreed by the parties.         As per Annex SS.         As per Annex SS unless otherwise agreed by the parties.         As per Annex SS unless otherwise agreed by the parties.         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	Latest Effective Date	Earliest Termination	Latest Termination
	Date		Date	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		Tenors quoted next shorter and
Interpolation		longer than the actual Calculation
		Period length

Mr. Chris Kirkpatrick Office of the Secretariat Commodity Futures Trading Commission March 4, 2019

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# <u>EXHIBIT II</u>

tpSEF Rulebook - Appendix B (Marked)

tpSEF Inc. Rulebook Appendix B

# tpSEF Inc. Swap Specifications

Effective October 2 February 28, 2018 2019

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# **Agricultural Options**

Summary:	This covers uncleared agricultural options ("Agricultural Options").	
Limitations on Available Selections and Default	The terms under which Agricultural Options may be	
Settings:	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	Relevant	<b>Relevant Unit</b>	Exchange	Currency	Specified Price
Reference	Commodity				
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	Crude Palm Oil	Metric Ton	CME Globex	USD 0.01	Settlement Price
OIL-CME					
DRY WHEY-	Dry Whey	Pound	CME Globex	USD 0.01	Settlement Price
CME					
HARD RED	Wheat	Bushel	Minneapolis	USD 0.01	Settlement Price
SPRING			Grain Exchange		
WHEAT-			_		
MGEX					
MILLING	Wheat	Tonne	EURONEXT	EUR 0.01	Settlement Price
WHEAT-			LIFFE		
EURONEXT					
NONFAT DRY	Non-Fat Dry	Pound	CME Globex	USD 0.01	Settlement Price
MILK-CME	Milk				
RAPESEED-	Rapeseed	Tonne	EURONEXT	EUR 0.01	Settlement Price
EURONEXT	_		LIFFE		

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

# **Basis Swaps**

Summary:	This covers basis swaps ("Basis Swaps").	
Limitations on Available Selections and Default	The terms under which a Basis Swap may be traded are	
Settings:	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.	
	Lucsi.	
	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 ( <i>e.g.</i> , 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	As specified by the parties.	
Date"):		
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	For a Calculation Period to which Linear Interpolation	
Interpolation:	applies, as specified by the parties.	
FA1 Longer Designated Maturity for Linear	For a Calculation Period to which Linear Interpolation	
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	In the event Compounding is selected, as selected by the	
Compounding):	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.	

Initial Exchange: Initial Exchange Date: FA1 Payer Initial Exchange Amount:	As specified by the parties. As specified by the parties.	
	As specified by the parties	
Initial Exchange:		
	to market currency Swap.	
ISDA MTM Matrix:	As specified by the parties if the transaction is a Mark- to-Market Currency Swap.	
ISDA MTM Motein	not applicable.	
	to-Market Currency Swap and ISDA MTM Matrix is	
Currency Exchange Rate:	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.	
Variable Currency Payer:	As specified by the parties if the transaction is a Mark-	
	in different Currencies.	
Mark-to-Market Currency Swap:	As specified by the parties, if the Currency Amounts are	
Mark-to-Market Currency Swap:		
	Business Day Conventions.	
FA2 Reset Dates Business Day Convention:	As specified by the parties from among the Available	
	Business Days, subject to any Required Business Days.	
FA2 Reset Dates Business Days:	As specified by the parties from among the Available	
1 12 1 ayment Dates Dusiness Day Convention.	Business Day Conventions.	
FA2 Payment Dates Business Day Convention:	As specified by the parties from among the Available	
FA2 Payment Dates Business Days:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.	
EA2 Dermont Dotes Dusiness Derm	Business Day Conventions.	
FA2 Period End Dates Business Day Convention:	As specified by the parties from among the Available	
	Business Days.	
FA2 Period End Dates Business Days:	As specified by the parties from among the Available	
Compounding):	parties.	
FA2 Compounding Method (Compounding OR Flat	In the event Compounding is selected, as selected by the	
	parties.	
FA2 Compounding Dates:	In the event Compounding is selected, as selected by the	
FA2 Compounding:	As specified by the parties.	
FA2 Method of Averaging:	As specified by the parties.	
FA2 Reset Dates ("resetDate"):	As specified by the parties.	
FA2 Day Count Fraction:	As specified by the parties.	
FA2 Spread:	As specified by the parties.	
Interpolation:	applies, as specified by the parties.	
FA2 Longer Designated Maturity for Linear	For a Calculation Period to which Linear Interpolation	
Interpolation:	applies, as specified by the parties.	
FA2 Shorter Designated Maturity for Linear	For a Calculation Period to which Linear Interpolation	
FA2 Linear Interpolation:	For the Calculation Periods specified by the parties.	
FA2 Designated Maturity ("indexTenor"):	As specified by the parties.	
FA2 Floating Rate Option ("floatingRateIndex"):	As specified by the parties.	
FA2 initial Floating Rate:	As specified by the parties.	
FA2 Payment Dates ("unadjustedPaymentDate"):	As specified by the parties.	
	Calculation Period.	
FA2 first Period End Date:	As specified by the parties if there is a short initial	
Date"):		
FA2 Period End Dates ("unadjustedCalculation Period	As specified by the parties.	
FA2 Currency Amount ("notionalAmount"):	As specified by the parties.	
FA2 Payer ("payerPartyReference"):	As specified by the parties.	
Floating Amount 2 ("FA2"):		
	Business Day Conventions.	
	Business Day Conventions.	

EA2 Dever Initial Evolution of Amounts	As aposified by the parties	
FA2 Payer Initial Exchange Amount:	As specified by the parties.	
Interim Exchanges: Interim Exchange Dates:	As specified by the parties.	
0	As specified by the parties.	
FA1 Payer Interim Exchange Amount:		
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.	
<b>Optional Early Termination Procedure for Exercise:</b>		
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	
Ĩ	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.	
<b>Optional Early Termination Settlement Terms:</b>		
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	
ISDA CIOSS CUITEINCY Settlement Matrix.		
ISDA Closs Currency Settlement Matrix.		
ISDA Cross currency settlement Matrix.	applicable to a cross currency Transaction whose	
ISDA Cross Currency Settlement Matrix.	applicable to a cross currency Transaction whose currencies are listed as a "currency pair" in the Cross	
Cash Settlement Valuation Time:	applicable to a cross currency Transaction whose currencies are listed as a "currency pair" in the Cross Currency Settlement Matrix.	
	applicable to a cross currency Transaction whose currencies are listed as a "currency pair" in the Cross Currency Settlement Matrix. If Cash Settlement is applicable, as specified by the	
	applicable to a cross currency Transaction whose currencies are listed as a "currency pair" in the Cross Currency 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	If Cash Settlement is applicable, as specified by the
Convention:	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	САТО
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	НКНК
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	Latest Effective Date	Earliest Termination	Latest Termination
	Date		Date	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

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	Ν
AUD-AONIA-OIS- COMPOUND- SwapMarker	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-BBR- AUBBSW	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-BBR-BBSW	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-BBR-BBSW- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-BBR-BBSY (BID)	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-BBR-ISDC	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-LIBOR-BBA- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-LIBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-Quarterly Swap Rate-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-Quarterly Swap Rate-ICAP-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-Semi-annual Swap Rate-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-Semi-Annual Swap Rate-ICAP- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-Swap Rate- Reuters	All quoted tenors	N/A	Per ISDA 2006	Ν
CAD-BA-CDOR	All quoted tenors	N/A	Per ISDA 2006	Ν
CAD-BA-CDOR- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
CAD-BA-ISDD	All quoted tenors	N/A	Per ISDA 2006	Ν
CAD-BA-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
CAD-BA-Reuters	All quoted tenors	N/A	Per ISDA 2006	Ν
CAD-BA-Telerate	All quoted tenors	N/A	Per ISDA 2006	Ν
CAD-CORRA-OIS- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	Ν
CAD-ISDA-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	Ν

# Basis Floating Rate Options and Defaults

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	Ν
CAD-TBILL-ISDD	All quoted tenors	N/A	Per ISDA 2006	Ν
CAD-TBILL- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
CAD-TBILL-Reuters	All quoted tenors	N/A	Per ISDA 2006	Ν
CAD-TBILL-Telerate	All quoted tenors	N/A	Per ISDA 2006	Ν
CHF USD-Basis Swaps-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
CHF-Annual Swap Rate	All quoted tenors	N/A	Per ISDA 2006	Ν
CHF-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
CHF-ISDAFIX-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	Ν
CHF-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	Ν
CHF-LIBOR-BBA- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
CHF-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	Ν
CHF-LIBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
CHF-OIS-11:00- ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
CHF-TOIS-OIS- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	Ν
CLP-CLICP- Bloomberg	All quoted tenors	N/A	A/360	Ν
CLP-Unidad de Fomento (UF/CLF)	All quoted tenors	N/A	A/360	Ν
CZK-PRIBOR-PRBO	All quoted tenors	N/A	A/360	Ν
DKK-CIBOR- DKNA13	All quoted tenors	N/A	Per ISDA 2006	Ν
DKK-CIBOR- DKNA13-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
DKK-CIBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
DKK-CIBOR2-	All quoted tenors	N/A	Per ISDA 2006	Ν

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

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

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

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

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

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

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

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
USD-OIS-11:00- LON-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-OIS-11:00-NY- ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-OIS-3:00- BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-OIS-3:00-NY- ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Prime-H.15	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Prime- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-S&P Index- High Grade	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-SIBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-SIBOR-SIBO	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-SIFMA Municipal Swap Index	All quoted tenors	N/A	Per ISDA 2006	Ν
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	Ν
USD-TBILL-H.15- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-TBILL- Secondary Market	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-TIBOR-ISDC	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-TIBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Treasury Rate- ICAP BrokerTec	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Treasury Rate- SwapMarker100	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Treasury Rate- SwapMarker99	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Treasury Rate- T19901	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Treasury Rate- T500	All quoted tenors	N/A	Per ISDA 2006	Ν
ZAR-JIBAR-SAFEX	All quoted tenors	N/A	Per ISDA 2006	Ν

CLP-Unidad de Fomento (UF/CLF)	For any Reset Date, the difference between the value of the <i>unidad de</i>	
	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 <i>unidad de</i>	
	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 CLP-Unidad de Fomento (UF/CLF)

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

MXN-Unidades de Inversión (UDI)	<ul> <li>For any Reset Date, the difference between the value of the <i>unidad de inversión</i> (UDI) as published by the Mexican <i>Banco de México</i> for the calendar day preceding such Reset Date and the value of the <i>unidad de inversión</i> (UDI) as published by the Mexican <i>Banco de México</i> for such Reset Date.</li> <li>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).</li> <li>If for any Reset Date there is no published value of the MXN-</li> </ul>
	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		No Adjustment
Convention:		
Termination Date Business Day		No Adjustment
Convention:		
Period End Dates:		Payment Dates
Payment Date Business Day		Modified Following
Convention:		
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	Same as Business Day Convention	
Convention:	for Period End Dates	
Method of Averaging:	Weighted Average or Unweighted	Unweighted Average
	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	Following
Convention:	
Interim Exchange Date Business	Modified Following
Day Convention:	
Final Exchange Date:	Termination Date
Final Exchange Date Business Day	Modified Following
Convention:	

#### 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):

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

where:

"do", 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;

"ni" is the number of calendar days in the relevant Calculation Period on which the rate is SOFRi;

"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, 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	Applicable (i.e., Transaction is <b>not</b>
	Termination	"torn up for no value")
Optional Early Termination Date:		Cash Settlement Payment Date
Optional Early Termination Date		Following
Business Day Convention:		
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	Other than Expiration Date, the
	Time	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 <b>but</b> 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**

Summary:	This covers single-currency floating-for-floating
	("basis") swaps cleared by Chicago Mercantile
	Exchange Inc. ("CME").
Limitations on Available Selections and Default	The terms under which a Basis Swap/CME Cleared
Settings:	may be traded are as specified in these terms and
8	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 (a.e. ISDA 2000/ISDA 2006) elected
Demittion Set.	The definition set ( <i>e.g.</i> , 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
Tottohal / Milount.	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
2	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**

Summary:	This covers single-currency floating-for-floating
Limitations on Available Selections and Default Settings:	<ul> <li>("basis") cleared by LCH.Clearnet ("LCH").</li> <li>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).</li> </ul>
	By electing to trade a Basis Swap/LCH Cleared, participants are representing that they are familiar with the LCH Rulebook and the limitations on
Incorporated Standards:	transaction terms contained in it.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 ( <i>e.g.</i> , ISDA 2000/ISDA2006) elected by, or otherwise binding on, the parties in accordance with the LCH Rulebook.
Notional Amount:	<ul> <li>An amount in Currency determined by the parties subject to limitations in the LCH Rulebook.</li> <li>This may vary from period to period to the extent permitted by the LCH Rulebook.</li> <li>The LCH Rulebook may limit the Currencies and Floating Rate Options for which variable notionals are permitted.</li> </ul>
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.

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

Summary:	This covers BRL CDI Deliverable and Non-Deliverable
Summary.	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	The terms under which the Contracts may be traded are
Settings:	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:	The data area find by the particular directed in a state
Effective Date ("effectiveDate"):	The date specified by the parties, adjusted in accordance with any applicable Business Day Convention
	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

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

Effective Date Business Day Convention:	As specified by the parties from among the Available
Effective Date Dusiness Day Convention.	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 ("notional Amount"):	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
Future Value Notional Amount:	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 × I	Notional Amount × $(1 + Fixed Rate)$ 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

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

	the 2006 ISDA Definitions the Floring Amount 1 1
	the 2006 ISDA Definitions, the Floating Amount shall
	equal:
	Notional Amount × 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
N	equal:
FX Factor $\times \prod_{i=1}^{N} (1 + Relevant Rate_{j})^{1/252}$	
]=1	Where:
	N=number of Reset Dates in the Calculation Period
	j=a particular Reset Dates in the Calculation Ferrod
	<i>Relevant Rate</i> =the Relevant Rate for instance <i>j</i> of Reset
	Date
Relevant Rate:	CDI-Rate (as defined in the attachment).
Designated Maturity ('indexTenor"):	
Designated Maturity ( muex renor ):	As specified by the parties from among the available tenors.
Spread:	Zero
	1/1
Day Count Fraction: Reset Dates ("resetDate"):	Each Scheduled Reset Date (as defined in the BRL CDI
Reset Dates (TesetDate ).	Best Practices).
Reset Dates Business Days:	As specified by the parties from among the Available
Reset Dates Dusiness Days.	BR Business Days.
Floating Rate Payment Dates:	The Termination Date.
Calculation Agent:	As agreed by the parties.
Swaption Terms:	As agreed by the parties.
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
Fleinium.	USD specified by the parties.
	In the case of a Deliverable Contract, an amount in
Promium Deumant Deta:	USD specified by the parties.
Premium Payment Date: Pusiness Day Convention for Premium Payment Dates:	As specified by the parties. Following
Business Day Convention for Premium Payment Dates:	
Business Days for Payments:	In the case of a Non-Deliverable Contract, USNY and the PR Public Sector of the particle surface of the sector of
	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
Energia Durinara Darra	Day selected by the parties.
Exercise Business Days:	As specified by the parties from among the BR Business
Swaption Procedure for Exercise:	Days.
General:	The parties may enter into swaptions with respect to
07117141.	
	which a BRL CDI Swap is the Underlying Swap
Empiration Data	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

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

	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/indic
	a 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

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

	by a CDI Reference Dealer Poll, BRL-CDI-Reference Dealers
	shall apply.
DDL CDL Deferrer as Dealersy	
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	Increment	Maximum	Default
	(expressed as	(expressed as		
	Termination Date	Termination Date		
	Future Value	Future Value		
	Notional Amount)	Notional Amount)		
BRL (Termination	BRL 5,000,000	BRL 5,000,000	N/A	N/A
Date Future Value				
Notional Amount)				
BRL (Trade Date	As impli	ed by Termination Date	Future Value Notional	Amount
Present Value		-		
Notional Amount)				
USD	As implied by BRL Termination Date Future Value Notional Amount			

# **Bullion Options**

Summary:	This covers uncleared bullion options ("Bullion
	Options").
Limitations on Available Selections and Default	The terms under which Bullion Options may be traded
Settings:	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
Bullion Premium:	one of the Available Currencies.As specified by the parties as a number of units of the
Dumon Premum.	one of the Available Currencies.
Bullion Premium Payment Date:	As specified by the parties.
Bullion Premium Payment Date. Bullion Premium Payment Date Business Days	Per the Available Currencies, plus such additional
Dumon Tremum Tayment Date Dusiness Days	Business Days as the parties specify.
Bullion Premium Payment Date Business Day	As specified by the parties from among the Available
Convention:	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
Market Dimmedian	Section 10.11 of the Commodity Definitions.
Market Disruption:	Italass otherwaise energified has the newtice menths
Market Disruption Events:	Unless otherwise specified by the parties, per the
Additional Market Diamentian Escentar	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
Maximum Days of Disruption.	Commodity Definitions.
Provisions Palating to Cash Sattlement	
Provisions Relating to Cash Settlement: Commodity Reference Price:	As specified by the parties from among the Available
Commonly Reference Flice.	Commodity Reference Price.
Bullion Transaction Settlement Date:	As specified by the parties.
Provisions Relating to Settlement by Delivery:	Per the Delivery Loco specified in the Available Bullion
Delivery Location:	
Consequences of Pullion Sottlement Dismution E-	below.
Consequences of Bullion Settlement Disruption Events:	Cancellation and Payment unless the parties agree that
Misselleneous	Negotiation is applicable.
Miscellaneous:	Section 10 4(a)(iv) of the Commodity Definitions
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	Currency Name (ISDA)	Basic Business Day	Available Settlement
(ISDA/ISO)		Locations For Currency	Туре
		(FpML Codes)	
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

## **Bullion Options**

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

Summary:	This covers credit default swaps on broad-based ABX indices ("CDS – ABX Indices (Broad Based) Contracts").
Limitations on Available Selections and Default Settings:	<ul> <li>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.</li> <li>NO ABX INDEX WILL BE TRADED ON THE SEF ONCE IT HAS CEASED TO BE A BROAD BASED INDEX UNDER CFTC REGULATIONS.</li> </ul>
Incorporated Standards:	<ul> <li>This contract description incorporates by reference the following industry standard documentation and standards:</li> <li>(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</li> <li>(b) the ABX Transactions Standard Terms Supplement, as published by CDS IndexCo LLC on July 19, 2006 (the "ABX Standard Terms").</li> </ul>
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. <b>NO ABX INDEX WILL BE TRADED ON THE SEF</b> <b>ONCE IT HAS CEASED TO BE A BROAD BASED</b> <b>INDEX UNDER CFTC REGULATIONS.</b>
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.

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

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
T 1- T	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>i.e.</i> , 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
1	the Index on the terms described herein.
Swaption Option Style:	European; the Swaptions may be exercised only on
1 - I	expiration.
Swaption Tenor:	The tenor of the Swaptions will be selected by the
1	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

<u>C</u>	
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

S	
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

Summary	This covers "CDS Index Contract European IC 5V
Summary:	This covers "CDS Index Contract – European IG 5Y Swaps and Swaptions" – <i>i.e.</i> , 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
Trading Conventions:	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>i.e.</i> , 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
T	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**

Summour	This servers "CDS Index Contrast European IC 10V
Summary:	This covers "CDS Index Contract – European IG 10Y Swaps and Swaptions" – <i>i.e.</i> , an agreement to buy or
	sell protection on a basket of liquid European based
	1 1 1
Index:	entities with an investment grade credit rating.
	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. Soll $=$ Soll Protoction, the college of protoction receives
	Sell = Sell Protection, the seller of protection receives
	the premium payments from the protection buyer. The Seller owns the credit risk of the instrument.
Smor Commentioner	European IG indices are traded on spread.
Swap Conventions:	
	Fixed coupon payments are calculated at a spread of 100 bps and exchanged on a quarterly basis.
Swop Topor:	100 bps and exchanged on a quarterly basis.
Swap Tenor: Effective Date:	
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 Data	The final date on which the obligations no longer
Maturity Date:	accrue and the final payment occurs.
Trada Triman	The following swap types may be executed on the tpSEF
Trade Types:	Inc.:
	Outrights
	Roll Trades
	Curve Trades
Settlement:	Contingent payment - Payments related to credit event
Settlement:	settlement will be determined pursuant to the 2009
	ISDA Credit Derivatives Determination Committees
	and Auction Settlement Supplement, ( <i>i.e.</i> , 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.
<u> </u>	
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
a	expiration.
Swaption Tenor:	The tenor of the Swaptions will be selected by the
	parties and will be no shorter than three months and
01	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	swap on the mack on the terms described herein.
Definitions):	
2003 Definitions:	ISDA has published 2014 Credit Derivatives
2005 Demittions.	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

Investment Grade and High Yield Swaps as Swaptions" – <i>i.e.</i> , an agreement to buy or s	America
Swaptions" $-i.e.$ , an agreement to buy or s	
on a basket of liquid North America based	
a high yield credit rating (CDX.NA.HY) or	
investment grade credit rating (CDX.NA.Io	
Index: CDX.NA.HY: 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.	
<b>Trading Conventions:</b> Buy = Buy Protection, the buyer of protecti	on pays a
premium to the seller in case of a credit even	ent
occurring. Credit events include Bankruptc	cy, Failure to
Pay and Restructuring.	
Sell = Sell Protection, the seller of protection	on receives
the premium payments from the protection	buyer. The
Seller owns the credit risk of the instrument	nt.
High Yield indices such as the CDX.NA.H	Y are traded
on price.	
Investment Grade indices such as the CDX	I.NA.IG are
traded on spread.	
Swap Conventions: For CDX.NA.HY, fixed coupon payments a	
at a spread of 500 bps and exchanged on a	quarterly
basis.	
For CDX.NA.IG, fixed coupon payments a	
at a spread of 100 bps and exchanged on a	quarterly
basis.	
Swap Tenor: 3Y, 5Y, 7Y and 10Y or as otherwise agreed	d by the
parties.	
Transactions may have only one tranche, w	
losses are allocated to the protection seller,	starting with
losses are allocated to the protection seller, the first dollar of loss and ending only whe	starting with on the entire
losses are allocated to the protection seller, the first dollar of loss and ending only whe notional of the transaction has been exhaus	starting with on the entire
losses are allocated to the protection seller, the first dollar of loss and ending only whe notional of the transaction has been exhaus Transaction itself expires.	starting with on the entire sted or the
losses are allocated to the protection seller, the first dollar of loss and ending only whe notional of the transaction has been exhaus Transaction itself expires. Transactions may also be tranched in a way	starting with on the entire sted or the y in which
losses are allocated to the protection seller, the first dollar of loss and ending only whe notional of the transaction has been exhaus Transaction itself expires. Transactions may also be tranched in a way losses are allocated to the protection seller	starting with on the entire sted or the y in which only after a
losses are allocated to the protection seller, the first dollar of loss and ending only whe notional of the transaction has been exhaus Transaction itself expires. Transactions may also be tranched in a way losses are allocated to the protection seller certain amount of losses have occurred on t	starting with on the entire sted or the y in which only after a the Index
losses are allocated to the protection seller, the first dollar of loss and ending only whe notional of the transaction has been exhaus Transaction itself expires. Transactions may also be tranched in a way losses are allocated to the protection seller certain amount of losses have occurred on t (the "attachment point") and cease being all	starting with on the entire sted or the y in which only after a the Index llocated to
losses are allocated to the protection seller, the first dollar of loss and ending only whe notional of the transaction has been exhaus Transaction itself expires. Transactions may also be tranched in a way losses are allocated to the protection seller certain amount of losses have occurred on t (the "attachment point") and cease being all the protection seller after a certain addition	starting with on the entire sted or the y in which only after a the Index llocated to nal amount of
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losses are allocated to the protection seller, the first dollar of loss and ending only whe notional of the transaction has been exhaus Transaction itself expires. Transactions may also be tranched in a way losses are allocated to the protection seller certain amount of losses have occurred on the (the "attachment point") and cease being all the protection seller after a certain addition losses have occurred on the Index (the "det point").	starting with on the entire sted or the y in which only after a the Index llocated to nal amount of
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losses are allocated to the protection seller, the first dollar of loss and ending only whe notional of the transaction has been exhaus Transaction itself expires. Transactions may also be tranched in a way losses are allocated to the protection seller certain amount of losses have occurred on t (the "attachment point") and cease being al the protection seller after a certain addition losses have occurred on the Index (the "det point"). In the case of tranched transactions in the CDX.NA.HY, the tranches include:	starting with on the entire sted or the y in which only after a the Index llocated to nal amount of tachment
Iosses are allocated to the protection seller, the first dollar of loss and ending only whe notional of the transaction has been exhaus Transaction itself expires.         Transactions may also be tranched in a way losses are allocated to the protection seller certain amount of losses have occurred on the (the "attachment point") and cease being all the protection seller after a certain addition losses have occurred on the Index (the "det point").         In the case of tranched transactions in the CDX.NA.HY, the tranches include:         Attachment Point       Detachment	starting with on the entire sted or the y in which only after a the Index llocated to nal amount of
Issues are allocated to the protection seller, the first dollar of loss and ending only when notional of the transaction has been exhauss. Transaction itself expires.         Transaction itself expires.         Transactions may also be tranched in a way losses are allocated to the protection seller certain amount of losses have occurred on the (the "attachment point") and cease being all the protection seller after a certain addition losses have occurred on the Index (the "det point").         In the case of tranched transactions in the CDX.NA.HY, the tranches include:         Attachment Point       Detachment         0       10%	starting with on the entire sted or the y in which only after a the Index llocated to nal amount of cachment
Iosses are allocated to the protection seller, the first dollar of loss and ending only whe notional of the transaction has been exhaus Transaction itself expires.         Transaction itself expires.         Transactions may also be tranched in a way losses are allocated to the protection seller certain amount of losses have occurred on the (the "attachment point") and cease being all the protection seller a certain addition losses have occurred on the Index (the "det point").         In the case of tranched transactions in the CDX.NA.HY, the tranches include: <b>Attachment Point Detachm</b> 0       10%         0       15%	starting with on the entire sted or the y in which only after a the Index llocated to nal amount of cachment
losses are allocated to the protection seller, the first dollar of loss and ending only whe notional of the transaction has been exhaus Transaction itself expires.         Transaction itself expires.         Transactions may also be tranched in a way losses are allocated to the protection seller certain amount of losses have occurred on the (the "attachment point") and cease being all the protection seller after a certain addition losses have occurred on the Index (the "det point").         In the case of tranched transactions in the CDX.NA.HY, the tranches include: <b>Attachment Point Detachm</b> 0       10%         10%       10%	starting with en the entire sted or the y in which only after a the Index llocated to nal amount of eachment
Iosses are allocated to the protection seller, the first dollar of loss and ending only whe notional of the transaction has been exhaus Transaction itself expires.         Transactions may also be tranched in a way losses are allocated to the protection seller at certain amount of losses have occurred on the (the "attachment point") and cease being all the protection seller after a certain addition losses have occurred on the Index (the "det point").         In the case of tranched transactions in the CDX.NA.HY, the tranches include: <b>Attachment Point Detachm</b> 0       10%         10%       15%         15%       15%	starting with en the entire sted or the y in which only after a the Index llocated to nal amount of eachment
losses are allocated to the protection seller, the first dollar of loss and ending only whe notional of the transaction has been exhaus Transaction itself expires.         Transaction itself expires.         Transactions may also be tranched in a way losses are allocated to the protection seller certain amount of losses have occurred on the (the "attachment point") and cease being all the protection seller a certain addition losses have occurred on the Index (the "det point").         In the case of tranched transactions in the CDX.NA.HY, the tranches include: <b>Attachment Point Detachm</b> 0       10%         10%       15%	starting with on the entire sted or the y in which only after a the Index llocated to nal amount of cachment

	In the case of tranched tra the tranches include:	nsactions in the CDX.NA.IG,
	Attachment Point	Detachment Point
	0	3%
	3%	7%
	7%	10%
	7%	15%
	10%	15%
	15%	30%
	15%	100%
	In addition to the customa above, the parties may agr detachment points.	ry tranches enumerated ee to custom attachment and
Effective Date:	The date on which parties	begin calculating accrued bayments. Also known as the
Maturity Date:	The final date on which the accrue and the final payment	
Trade Types:		may be executed on the tpSEF
Settlement:	settlement will be determi ISDA Definitions (see beld Fixed Quarterly cash paym points and paid by the pro seller. Upfront fee payment - The payments, expressed in pe	nents - reflected in basis tection buyer to the protection e upfront fee is a portion of the
Swaptions on the Above:		
Swaptions:		ysically-Settled Swaptions on and CDX.NA.IG on the terms
Swaption Option Style:	European; the Swaptions reprintion.	may be exercised only on
Swaption Tenor:	The tenor of the Swaption parties and will be no shor longer than three months	rter than three months and no
Settlement:	The Swaption will be Physic exercised, will result in the on the Index on the terms	e parties entering into a swap
Tranching:		on tranched or untranched
ISDA Definitions (2003 v. 2014 Credit Derivatives Definitions):		
2014/2003 Definitions:	ISDA has published 2014 Definitions, which alter th events, particularly as rela financials and certain "orp Entities with no deliverabl	te treatment accorded certain tes to sovereigns and bhan" CDS (Reference

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

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.

# <u>CDS Index Contracts – iTraxx Australia</u>

# **<u>Terms and Conditions</u>**

Summany	This severs uncloared anodit default swans on HIC
Summary:	<u>This covers uncleared credit default swaps on JHS</u> 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 As acroad by countemporties
Quoting Convention and Minimum Increment:	As agreed by counterparties.
<u>Minimum Size:</u>	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.
	<u>Sell = Sell Protection, the seller of protection receives</u>
	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
	<u>swap.</u>
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
	<u>Inc.:</u>
	• <u>Outrights</u>
	Roll Trades
	=
	$\underline{\bullet}  \underline{Curve Trades}$
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

# Deliverable Foreign Exchange Barrier Options <u>CDS Index Contracts – iTraxx Australia</u>

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

# <u>CDS Index Contracts – iTraxx Japan</u>

# **<u>Terms and Conditions</u>**

Summany	This source unalgored gradit default surges on UIC
Summary:	This covers uncleared credit default swaps on IHS
	<u>Markit Ltd's "Markit iTraxx[®] Japan Index" ("CDS</u> Index Contracts – iTraxx Japan"). The terms under
	which CDS Index Contracts – iTraxx Japan (). The terms under
	traded are shown below.
Contract Overview:	An agreement to buy or sell protection on an index
<u>Contract Overview.</u>	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
Ouoting Convention and Minimum Increment:	As agreed by counterparties.
Minimum Size:	As agreed by counterparties.
Trading Conventions:	$\underline{Buy} = \underline{Buy}$ Protection, the buyer of protection pays a
	premium to the seller in case of a credit event occurring.
	<u>Sell = Sell Protection, the seller of protection receives</u>
	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
	<u>swap.</u>
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.:
	• <u>Outrights</u>
	Roll Trades
	=
	<u>Curve Trades</u>
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
	<u>seller.</u>
	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.

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

Cummony	This servers "CDS Index Contracts ITDVAELIC
Summary:	This covers "CDS Index Contracts – ITRXAEJ.IG (iTraxx® Asia ex-Japan Investment Grade)" – <i>i.e.</i> , an
	agreement to buy or sell protection on a broad-based
	basket of investment grade Asian corporate and
Terdam	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

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.

# **Deliverable Foreign Exchange Barrier Options**

Summary:	This covers deliverable foreign exchange options with a
Limitations on Available Selections and Default	barrier.
	The terms under which a Deliverable Foreign Exchange
Settings:	Barrier Option 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
Incorporated Standards:	settings may vary by market. This contract description incorporates by reference the
incorporated Standards.	following industry standard documentation and
	standards:
	(a) the 1998 FX and Currency Option Definitions and
	2005 Amendment
	(b) the 2005 Barrier Option Supplement to the 1998 FX
	and Currency Option Definitions
	(c) the 2000 Annex A to the 1998 FX and Currency
	Option Definitions and the March 2013 Compendium
	of Amendments (d) ISDA OTC Tevenemics
	<ul><li>(d) ISDA OTC Taxonomies</li><li>(e) FpML Location Codes</li></ul>
	For convenience, certain terms are mapped to their
	FpML equivalent.
	For purposes of this description, the term COP means
	the lawful currency of the Republic of Columbia
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Foreign Exchange
ISDA OTC Base Product:	Simple Exotic
ISDA OTC Sub-Product:	Barrier Option

Further Limitations:	None
FpML Schema:	"confirmation.fxOption"
Terms:	
Trade Date:	The date the transaction is agreed between and becomes
	legally binding on the parties.
Commencement Date	As specified by the parties. This applies only where the
("americanExercise.commencementDate"):	Option Style is American.
Buyer ("buyerPartyReference"):	As specified by the parties.
Seller ("sellerPartyReference"):	As specified by the parties.
Currency Option Style:	As specified by the parties.
Currency Option Type:	A Call with respect to the Call Currency and a Put with
	respect to the Put Currency.
Call Currency ("callCurrencyAmount"):	The currency and amount as specified by the parties, or,
	if not so specified, derived from the Put Currency
	Amount and Strike Price.
	The Put Currency and Call Currency must represent a
	traded pair as shown on the attached list of currencies.
Put Currency ("putCurrencyAmount"):	The currency and amount as specified by the parties, or,
•	if not so specified, derived from the Call Currency
	Amount and Strike Price.
Strike Price ("strikePrice"):	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.
Expiration Date ("expiryDate"):	As specified by the parties.
Latest Exercise Time:	As specified by the parties. This applies only where the
	Option Style is American.
Expiration Time ("americanExercise.expiryTime" or	The time in the location specified by the parities.
"europeanExercise.expiryTime"):	1 7 1
Automatic Exercise:	As specified by the parties.
Settlement Date:	As specified by the parties.
Premium ("premium"):	As specified by the parties.
Premium Payment Date:	As specified by the parties.
Barrier ("features.barrier"):	Applicable.
Event Type:	As specified by the parties from among the Available
Lione Type.	Barrier Types.
Spot Exchange Rate Direction ("direction"):	As specified by the parties from among the Available
Spot Exchange rate Direction ( another ).	Spot Exchange Directions.
Barrier Event Rate Source ("informationSource"):	As specified by the parties.
Barrier Level ("triggerRate"):	As specified by the parties as a number of one Currency
Barrier Lever ( anggerrate ).	per the other Currency ("quotedCurrencyPair",
	"currency1", "currency2" and "quoteBasis")
Event Period Start Date and Time	
("observationStartDate", "observationStartTime"):	As specified by the parties.
Event Period End Date and Time	
("observationEndDate" "observationEndTime"):	As specified by the parties.
Calculation Agent:	As specified by the parties.
Business Days for Premium Payment Date:	As specified by the parties.
Business Days for Freihum Laynent Date:	As specified by the parties.
Business Days for Exercise Date	For American Options, as specified by the parties.
Business Days for Exercise Date Business Days for Expiration Date:	As specified by the parties.
Business Days (General):	As specified by the parties.

Business Day Convention for Premium Payment Date:	As specified by the parties.
Business Day Convention for Expiration Date:	As specified by the parties.
Business Day Convention for Settlement Date:	As specified by the parties.
Event Currency:	As specified by the parties if any Disruption Events are
	applicable.
Disruption Events:	As specified by the parties.
Disruption Fallbacks:	As specified by the parties for each Disruption Event
	applicable.

#### FX Barrier Option Available Currencies and Principal Financial Centers

Three Letter Currency Code (ISDA/ISO)	Currency Name (ISDA)	Principal Financial Centers for Currency (FpML Codes)
AUD	Australian Dollar	AUME and AUSY
EUR	Euro	EUTA
USD	United States Dollar	USNY

## FX Barrier Option Available Currency Pairs, Minimum and Increment

	CALL		
PUT	AUD	EUR	USD
AUD		Y	Y
EUR	Y		Y
USD	Y	Y	

The Minimum Amount for any currency pair is 5,000,000 of the Call Currency with an Increment of 5,000,000 of the Call Currency.

## FX Barrier Option Requirements and Defaults

Variable	Requirement	Default
Commencement Date:	American Style ONLY	Trade Date
Latest Exercise Time:	American Style ONLY	Same as Expiration Time
Automatic Exercise:		Applicable
Event Period Start Date and Time:		Trade Date and time
Event Period End Date and Time:		Expiration Date at Expiration Time
Barrier Event Determination Agent:		Calculation Agent
Business Days for Premium	At least one of the specified	Principal Financial Center for
Payment Date:	locations must be able to settle	Currency of Premium
	relevant Currency	
Business Days for Settlement Dates:	The specified locations must at least	Principal Financial Center for each
	be able to settle each Currency in	Currency of the Currency Pair
	the Currency Pair	
Business Days for Exercise Date:	Location of Seller	Location of Seller
Business Days for Expiration Dates:	If Automatic Exercise does not	Location of Seller and trading day
	apply, location of Seller	for each Currency of Currency Pair
	If Automatic Exercise does apply,	
	trading day for each Currency of	
	Currency Pair	
Business Day Convention for	Cannot result in payment due prior	Following
Premium Payment Date:	to Trade Date	
Business Day Convention for		Following
Expiration Date:		
Business Day Convention for	Cannot result in payment due prior	Following

Settlement Date:	to Exercise Date	
Disruption Events:		None
Disruption Fallbacks:	Required only if there are	None
	Disruption Events	

#### FX Barrier Available Option Styles

Style	Description	Default
American	Can be exercised on any Exercise	Yes
	Business Day from and including	
	the Commencement Date to and	
	including the Expiration Date	
European	Can be exercised only on the	No
_	Expiration Date	

#### FXO Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
Nearest
Preceding

#### FX Barrier Option Available Event Types

Event Type	
Knock-Out (ISDA)	
Knock-In (ISDA)	

#### FX Barrier Option Available Spot Exchange Rate Direction

Spot Exchange Rate Direction
Greater than or equal to
Less than or equal to

## FX Barrier Option Available Barrier Event Rate Source

Exchange	Source
AUD/EUR	
AUD/USD	
EUR/USD	

# Deliverable Vanilla American or European Style Foreign Exchange Options

Summary:	This covers deliverable vanilla American or European style foreign exchange options.
Limitations on Available Selections and Default Settings:	<ul> <li>Style foreign exchange options.</li> <li>The terms under which a Deliverable Vanilla American or European Style Foreign Exchange Option may be traded are as specified in these terms and conditions and in the attached tables.</li> <li>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.</li> <li>For Business Days, the defaults shall be the locations specified for the relevant currency, any additional locations specified for the relevant Floating Rate Options.</li> <li>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.</li> <li>For these purposes "TARGET"/EUTA is considered a location.</li> <li>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.</li> <li>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.</li> </ul>
	terms depending on the market in which it is traded (e.g., London versus NY). In that case the default
Incorporated Standards:	<ul> <li>settings may vary by market.</li> <li>This contract description incorporates by reference the following industry standard documentation and standards: <ul> <li>(a) the 1998 FX and Currency Option Definitions and 2005 Amendment</li> <li>(b) ISDA OTC Taxonomies</li> <li>(c) FpML Location Codes</li> <li>For convenience, certain terms are mapped to their</li> <li>FpML 5.2.4 equivalent.</li> <li>For purposes of this description, the term COP means the lawful currency of the Republic of Columbia.</li> </ul> </li> </ul>
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Foreign Exchange
ISDA OTC Base Product:	Foreign Exchange
ISDA OTC Sub-Product:	Vanilla Option
ISDA OTC Sub-Product Number:	8
Further Limitations:	None
FpML Schema:	"confirmation.fxOption"

Terms:	
Trade Date:	The date the transaction is agreed between and becomes legally binding on the parties.
Commencement Date	As specified by the parties. This applies only where the
("americanExercise.commencementDate"):	Option Style is American.
Buyer ("buyerPartyReference"):	As specified by the parties.
Seller ("sellerPartyReference"):	
	As specified by the parties.
Currency Option Style:	As specified by the parties.
Currency Option Type:	A Call with respect to the Call Currency and a Put with respect to the Put Currency
Call Currency ("callCurrencyAmount"):	The currency and amount as specified by the parties, or, if not so specified, derived from the Put Currency Amount and Strike Price.
	The Put Currency and Call Currency must represent a traded pair as shown on the attached list of currencies.
Put Currency ("putCurrencyAmount"):	The currency and amount as specified by the parties, or, if not so specified, derived from the Call Currency Amount and Strike Price.
Strike Price ("strikePrice"):	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.
Expiration Date ("expiryDate"):	As specified by the parties.
Latest Exercise Time:	As specified by the parties. This applies only where the
Latest Excretise Time.	Option Style is American.
Expiration Time ("americanExercise.expiryTime" or "europeanExercise.expiryTime"):	The time in the location specified by the parities.
Automatic Exercise:	As specified by the parties.
Settlement Date:	As specified by the parties
Premium ("premium")	As specified by the parties
Premium Payment Date:	As specified by the parties.
Calculation Agent:	As specified by the parties.
Business Days for Premium Payment Date:	As specified by the parties.
Business Days for Settlement Date:	As specified by the parties.
Business Days for Exercise Date Business Days for Expiration Date:	For American Options, as specified by the parties. As specified by the parties.
Business Days (General):	As specified by the parties.
Business Day Convention for Premium Payment Date:	As specified by the parties.
Business Day Convention for Expiration Date:	As specified by the parties.
Business Day Convention for Settlement Date:	As specified by the parties.
Event Currency:	As specified by the parties if any Disruption Events are applicable.
Disruption Events:	As specified by the parties.
Disruption Fallbacks:	As specified by the parties for each Disruption Event applicable.

# FX Vanilla Option Available Currencies and Principal Financial Centers

Three Letter Currency Code	Currency Name (ISDA)	Principal Financial Centers for
(ISDA/ISO)		Currency (FpML Codes)
AUD	Australian Dollar	AUME and AUSY
BRL	Brazilian Real	BRBR, BRRJ or BRSP

# Deliverable Vanilla American or European Style Foreign Exchange Options

CAD	Canadian Dollar	САТО
CHF	Swiss Franc	CHZU
CLP	Chilean Peso	CLSA
COP	Colombian Peso	СОВО
EUR	Euro	EUTA
GBP	Sterling	GBLO
JPY	Japanese Yen	JPTO
MXN	Mexican Peso (New)	MXMC
NOK	Norewegian Krone	NOOS
NZD	New Zealand Dollar	NZAU and NZWE
SEK	Swedish Krona	SEST
USD	United States Dollar	USNY

### NOT ALL PAIRS OF CURRENCIES MAY BE AVAILABLE. PLEASE REVIEW AVAILABLE PAIRS TABLE

	CALL													
PUT	AUD	BRL	CAD	CHF	CLP	COP	EUR	GBP	JPY	MXN	NOK	NZD	SEK	USD
AUD			Y				Y		Y			Y		Y
BRL							Y							Y
CAD	Y			Y			Y	Y	Y	Y				Y
CHF							Y		Y					Y
CLP														Y
COP														Y
EUR	Y	Y	Y	Y				Y	Y	Y	Y	Y	Y	Y
GBP	Y		Y	Y			Y		Y	Y	Y	Y		Y
JPY	Y	Y	Y				Y	Y				Y		Y
MXN							Y							Y
NOK							Y							Y
NZD	Y								Y					Y
SEK							Y							
USD														

FX Vanilla Option Available Currency Pairs, Minimum and Increment

The Minimum Amount for any currency pair is 5,000,000 of the Call Currency with an Increment of 5,000,000 of the Call Currency

Variable	Requirement	Default
Commencement Date	American Style ONLY	Trade Date
Latest Exercise Time	American Style ONLY	Same as Expiration Time
Automatic Exercise		Applicable
Business Days for Premium	At least one of the specified	Principal Financial Center for
Payment Date	locations must be able to settle	Currency of Premium
	relevant Currency	
Business Days for Settlement Dates:	The specified locations must at least	Principal Financial Center for each
	be able to settle each Currency in	Currency of the Currency Pair
	the Currency Pair	
Business Days for Exercise Date	Location of Seller	Location of Seller
Business Days for Expiration Dates:	If Automatic Exercise does not	Location of Seller and trading day
	apply, location of Seller	for each Currency of Currency Pair
	If Automatic Exercise does apply,	
	trading day for each Currency of	

#### FX Vanilla Option Requirements and Defaults

# Deliverable Vanilla American or European Style Foreign Exchange Options

	Currency Pair	
Business Day Convention for	Cannot result in payment due prior	Following
Premium Payment Date:	to Trade Date	
Business Day Convention for		Following
Expiration Date:		_
Business Day Convention for	Cannot result in payment due prior	Following
Settlement Date	to Exercise Date	
Disruption Events:		None
Disruption Fallbacks:	Required only if there are	None
	Disruption Events	

# FX Vanilla Available Option Styles

Style	Description	Default
American	Can be exercised on any Exercise	Yes
	Business Day from and including	
	the Commencement Date to and	
	including the Expiration Date	
European	Can be exercised only on the	No
	Expiration Date	

# FXO Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
Nearest
Preceding

# **Digital Foreign Exchange Options**

Summary:	This covers digital foreign exchange options.
Limitations on Available Selections and Default	The terms under which a Digital Foreign Exchange
Settings:	Option 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:	This contract description incorporates by reference the following industry standard documentation and
	standards:
	(a) the 1998 FX and Currency Option Definitions and
	2005 Amendment
	(b) the 2005 Barrier Option Supplement to the 1998 FX
	and Currency Option Definitions
	(c) the 2000 Annex A to the 1998 FX and Currency
	Option Definitions and the March 2013 Compendium of
	Amendments (d) ISDA OTC Taxonomies
	(d) ISDA OTC Taxonomies (e) FpML Location Codes
	For convenience, certain terms are mapped to their
	FpML 5.5 equivalent.
	For purposes of this description, the term COP means
	the lawful currency of the Republic of Columbia
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Foreign Exchange
ISDA OTC Base Product:	Simple Exotic
ISDA OTC Sub-Product:	Digital Option
Further Limitations:	None

FpML Schema:	"confirmation.fxOption"
Terms:	
Trade Date:	The date the transaction is agreed between and becomes
	legally binding on the parties.
Commencement Date	As specified by the parties. This applies only where the
("americanExercise.commencementDate"):	Option Style is American.
Buyer ("buyerPartyReference"):	As specified by the parties.
Seller ("sellerPartyReference"):	As specified by the parties.
Currency Option Style:	As specified by the parties.
Currency Option Type:	Binary
Expiration Date ("expiryDate"):	As specified by the parties.
Expiration Time ("europeanExercise.expiryTime"):	The time in the location specified by the parities.
Settlement:	Non-Deliverable
Settlement Date:	As specified by the parties.
Premium ("premium")	As specified by the parties.
Premium Payment Date:	As specified by the parties.
Barrier ("features.barrier"):	Applicable
Event Type:	As specified by the parties from among the Available
	Binary Types,
Spot Exchange Rate Direction ("direction"):	As specified by the parties from among the Available
	Spot Exchange Directions.
Barrier Event Rate Source ("informationSource"):	As specified by the parties.
Barrier Level ("triggerRate"):	As specified by the parties as a number of one Currency
	per the other Currency ("quotedCurrencyPair",
	"currency1", "currency2" and "quoteBasis"), for
	transactions which are not of Option Type Double One-
	Touch or Double No-Touch.
Lower Barrier Level ("triggerRate"):	As specified by the parties as a number of one Currency
	per the other Currency ("quotedCurrencyPair",
	"currency1", "currency2" and "quoteBasis"), for
	transactions which are of Option Type Double One-
	Touch or Double No-Touch.
Upper Barrier Level ("triggerRate"):	As specified by the parties as a number of one Currency
	per the other Currency ("quotedCurrencyPair", "curren gul", "curren gr?" and "curtePagie"), for
	"currency1", "currency2" and "quoteBasis"), for
	transactions which are e of Option Type Double One- Touch or Double No-Touch.
Event Period Start Date and Time	
("observationStartDate", "observationStartTime"):	As specified by the parties.
Event Period End Date and Time	As specified by the parties.
("observationEndDate" "observationEndTime"):	As specified by the parties.
Calculation Agent:	As specified by the parties.
Business Days for Premium Payment Date:	As specified by the parties.
Business Days for Freihum Faynent Date:	As specified by the parties.
Business Days for Expiration Date:	As specified by the parties.
Business Days (General):	As specified by the parties.
Business Days (Ceneral). Business Day Convention for Premium Payment Date:	As specified by the parties.
Business Day Convention for Expiration Date:	As specified by the parties.
Business Day Convention for Expiration Date:	As specified by the parties.
Event Currency:	As specified by the parties. As specified by the parties if any Disruption Events are
	applicable.
Disruption Events:	As specified by the parties.
Disruption Fallbacks:	As specified by the parties. As specified by the parties for each Disruption Event
L · · · · · · · · · · · · · · · · · · ·	applicable.

Three Letter Currency Code	Currency Name (ISDA)	Principal Financial Centers for
(ISDA/ISO)		Currency (FpML Codes)
AUD	Australian Dollar	AUME and AUSY
EUR	Euro	EUTA
USD	United States Dollar	USNY

#### FX Digital Option Available Currencies and Principal Financial Centers

#### FX Digital Option Available Currency Pairs, Minimum and Increment

	CALL		
PUT	AUD	EUR	USD
AUD		Y	Y
EUR	Y		Y
USD	Y	Y	

The Minimum Amount for any currency pair is 5,000,000 of Settlement Amount in the Settlement Currency with an Increment of 5,000,000.

Variable	Requirement	Default
Event Period Start Date and Time:		Trade Date and time
Event Period End Date and Time:		Expiration Date at Expiration Time
Barrier Event Determination Agent:		Calculation Agent
Business Days for Premium	At least one of the specified	Principal Financial Center for
Payment Date:	locations must be able to settle	Currency of Premium
	relevant Currency	
Business Days for Settlement Dates:	The specified locations must at least	Principal Financial Center for each
	be able to settle each Currency in	Currency of the Currency Pair
	the Currency Pair	
Business Days for Expiration Dates:	If Automatic Exercise does not	Location of Seller and trading day
	apply, location of Seller	for each Currency of Currency Pair
	If Automatic Exercise does apply,	
	trading day for each Currency of	
	Currency Pair	
Business Day Convention for	Cannot result in payment due prior	Following
Premium Payment Date:	to Trade Date	
Business Day Convention for		Following
Expiration Date:		
Business Day Convention for	Cannot result in payment due prior	Following
Settlement Date	to Exercise Date	
Disruption Events:		None
Disruption Fallbacks:	Required only if there are	None
	Disruption Events	

#### FX Digital Option Requirements and Defaults

#### FXO Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
Nearest
Preceding

# FX Digital Option Available Event Types

Event Type
One-Touch Binary
No-Touch Binary
Double One-Touch Binary
Double No-Touch Binary
FX Digital Option Available Spot Exchange Rate Direction
Spot Exchange Rate Direction
Greater than or equal to
Less than or equal to

# FX Digital Option Available Barrier Event Rate Source

Exchange Source		
AUD/EUR	As agreed by the parties.	
AUD/USD	As agreed by the parties.	
EUR/USD	As agreed by the parties.	

# **Equity Index Swaps**

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 ( <i>e.g.</i> , 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:
	<ul><li>(a) 2006 ISDA Definitions</li><li>(b) 2002 ISDA Equity Derivatives Definitions ("Equity Definitions")</li></ul>
	<ul> <li>(c) Annex IS to 2009 Americas Master Equity</li> <li>Derivatives Confirmation, to 2007 European Master</li> <li>Equity Derivatives Confirmation Agreement (for EMEA indices, as indicated on the Equity Index Available</li> <li>Indices attached) or to Second Revised 2005 AEJ</li> </ul>
	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	
Exchange(3).	parties, or (ii) in the case of AEJ Indices, as specified	
	the parties.	
Multiple Exchange Index Annex/Component Security	Per Annex IS (EMEA Indices only).	
Index Annex:	Ter runex is (EiviErr 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:	<ul><li>(i) As specified by the parties, or (ii) in the case of AEJ Indices, per Annex IS.</li></ul>	
Determining Party:	(i) As specified by the parties, or (ii) in the case of AEJ	
	(1) As specified by the parties, or (1) in the case of AEJ Indices, per Annex IS.	
Equity Amounts:	A survey (Cold has the	
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:	<ul><li>(i) As specified by the parties, or (ii) in the case of AEJ</li><li>Indices, per Annex IS unless specified by the parties.</li></ul>	
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:	<ul><li>(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.</li></ul>	
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"):	<ul><li>(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.</li></ul>	
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):		
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	
Dividend Period:	agreement, per the Equity Definitions. 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:	<ul> <li>(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.</li> </ul>	
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:	<ul> <li>(i) As agreed by the parties from among the provisions</li> <li>in Annex IS, or (ii) in the case of AEJ Indices, as agreed</li> <li>by the parties or, absent such agreement, per the Equity</li> <li>Definition.</li> </ul>	
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	САТО
EUR	Euro	EUTA
GBP	Sterling	GBLO
HKD	Hong Kong Dollar	НКНК
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
FTSEMIB	FTSE MIB Index (EMEA)
GCUDUS	MSCI Daily Total Return Gross Small Cap USA USD
GDDLCA	MSCI Canada Index CAD Total Return (Gross Dividends)
GDDLCA	MSCI Canada Index USD Daily Total Return (Gross Dividends)
GDDUEAFE	MSCI EAFE Index Total Return (Gross Dividends)
GDDULAL	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 (FIES)
IBOV	BOVESPA Index
IXBTR	S&P 500 Material Select Sector Total Return
IXETR	S&P 500 Energy Select Sector Total Return
IXITR	S&P 500 Industrials Select Sector Total Return
IXMIR	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)
MICNA	MSCI China A Inclusion USD Index (Net)
MDCPSPTR	S&P MidCap 400 Total Return
MEXBOL	Mexican IPC Index (Indice de Precios y Cotizaciones)
MSLUEALAN	MSCI Emerging Markets Latin America Small Cap Index (USD) (Net Dividends)
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)
NDDUJN	MSCI Japan 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)
NDEUSPR	MSCI Peru Index 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
SPSIOP	S&P Oil & Gas Exploration & Production Select Industry Index

SMCPSPTR	S&P SmallCap 600 Total Return
SPXT	S&P 500 Total Return
SX5E	Eurostoxx 50 Index (EMEA)
TSX69	S&P/TSX 60 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

## 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	Ν
AUD-AONIA-OIS-COMPOUND- SwapMarker	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-BBR-AUBBSW	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-BBR-BBSW	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-BBR-BBSW-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-BBR-BBSY (BID)	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-BBR-ISDC	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
AUD-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-Quarterly Swap Rate-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-Quarterly Swap Rate-ICAP- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-Semi-annual Swap Rate- ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-Semi-Annual Swap Rate- ICAP-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-Swap Rate-Reuters	All quoted tenors	N/A	Per ISDA 2006	Ν
CAD-BA-CDOR	All quoted tenors	N/A	Per ISDA 2006	Ν
CAD-BA-CDOR-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
CAD-BA-ISDD	All quoted tenors	N/A	Per ISDA 2006	Ν
CAD-BA-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
CAD-BA-Reuters	All quoted tenors	N/A	Per ISDA 2006	Ν
CAD-BA-Telerate	All quoted tenors	N/A	Per ISDA 2006	Ν
CAD-CORRA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	Ν
CAD-ISDA-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	Ν
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	Ν
CAD-TBILL-ISDD	All quoted tenors	N/A	Per ISDA 2006	Ν
CAD-TBILL-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
CAD-TBILL-Reuters	All quoted tenors	N/A	Per ISDA 2006	Ν
CAD-TBILL-Telerate	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-Annual Swap Rate-10:00	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-Annual Swap Rate-10:00- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-Annual Swap Rate-10:00- ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
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	Ν
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	Ν
EUR-Annual Swap Rate-11:00-	All quoted tenors	N/A	Per ISDA 2006	Ν

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
SwapMarker				
EUR-Annual Swap Rate-3 Month	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-Annual Swap Rate-3 Month-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-Annual Swap Rate- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-EONIA-AVERAGE	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-EONIA-OIS-10:00- BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-EONIA-OIS-10:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-EONIA-OIS-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-EONIA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-EONIA-OIS-COMPOUND- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-EONIA-Swap-Index	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-EURIBOR-Act/365	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-EURIBOR-Act/365- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-EURIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-EURIBOR-Reuters	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-EURIBOR-Telerate	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-EURONIA-OIS- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-ISDA-EURIBOR Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-ISDA-EURIBOR Swap Rate-12:00	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-ISDA-LIBOR Swap Rate- 10:00	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-ISDA-LIBOR Swap Rate- 11:00	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-TAM-CDC	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-TEC10-CNO	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-TEC10-CNO-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-TEC10-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-TEC5-CNO	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-TEC5-CNO-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-TEC5-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-TMM-CDC-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	Ν

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
GBP USD-Basis Swaps-11:00- ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
GBP-ISDA-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	Ν
GBP-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
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	Ν
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	Ν
GBP-WMBA-SONIA- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	Ν
GRD-ATHIBOR-ATHIBOR	All quoted tenors	N/A	Per ISDA 2006	Ν
GRD-ATHIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
GRD-ATHIBOR-Telerate	All quoted tenors	N/A	Per ISDA 2006	Ν
GRD-ATHIMID-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
GRD-ATHIMID-Reuters	All quoted tenors	N/A	Per ISDA 2006	Ν
HKD-HIBOR-HIBOR-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-HIBOR=	All quoted tenors	N/A	Per ISDA 2006	Ν
HKD-HIBOR-HKAB	All quoted tenors	N/A	Per ISDA 2006	Ν
HKD-HIBOR-HKAB-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
HKD-HIBOR-ISDC	All quoted tenors	N/A	Per ISDA 2006	Ν
HKD-HIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
HKD-HONIX-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	Ν
HKD-ISDA-Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	Ν
HKD-ISDA-Swap Rate-4:00	All quoted tenors	N/A	Per ISDA 2006	Ν
HKD-Quarterly-Annual Swap Rate-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	Ν
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	Ν
JPY-LIBOR-BBA	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)
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	Ν
JPY-OIS-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TIBOR-17096	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TIBOR-17097	All quoted tenors	N/A	Per ISDA 2006	Ν
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
KRW-Quarterly Annual Swap Rate-3:30-ICAP	3M	N/A	Per ISDA 2006	N
KRW-Bond-3222	3M	N/A	Per ISDA 2006	Ν
SEK-Annual Swap Rate	All quoted tenors	N/A	Per ISDA 2006	Ν
SEK-Annual Swap Rate-SESWFI	All quoted tenors	N/A	Per ISDA 2006	Ν
SEK-SIOR-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	Ν
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

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
USD-BA-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-BMA Municipal Swap Index	All quoted tenors	N/A	Per ISDA 2006	Ν
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	Ν
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	Ν
USD-ISDAFIX3-Swap Rate-3:00	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	Ν
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	Ν
USD-OIS-11:00-NY-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-OIS-3:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	Ν

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

# Equity Index Requirements and Defaults

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

## **Equity Index Variance Swaps**

Summary:	This covers equity index variance swaps (each, an "Equity Index Variance Swap").
Limitations on Available Selections and Default Settings:	The terms under which an Equity Index Variance 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,
	<ul> <li>the date cannot be earlier than Earliest nor later than Latest.</li> <li>For Business Days, the defaults shall be the locations specified for the relevant currency, any additional locations specified for the relevant Floating Rate Options.</li> <li>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.</li> <li>For these purposes "TARGET" is considered a location. In many cases there are normal "vanilla" terms on which the parties will transact.</li> <li>These are shown as "Default " and will apply unless the parties vary them.</li> <li>It should be noted that these contracts can be traded in a variety of currencies.</li> <li>Since each national market has its own peculiarities, the "Available Terms" and/or "Default Terms" may vary by currency.</li> </ul>
	In some cases, the same contract might have different terms depending on the market in which it is traded ( <i>e.g.</i> , London versus NY). In that case the default settings may vary by market.
Incorporated Standards:	<ul> <li>This contract description incorporates by reference the following industry standard documentation and standards:</li> <li>(a) 2006 ISDA Definitions</li> <li>(b) 2002 ISDA Equity Derivatives Definitions</li> <li>(c) Annex IVS to 2007 Americas Master Variance Swap Confirmation Agreement, to the Revised 2007 AEJ Master Variance Swap Confirmation Agreement for AEJ indices or to the 2007 European Variance Swap Master Confirmation Agreement (as indicated on the Equity Index Available Indices attached) For convenience, certain terms are mapped to their FpML 5.5 equivalent.</li> </ul>
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
Further Limitations:	None
Terms:	

Trade Date:	As agreed by the parties.	
Effective Date ("effectiveDate"):	As per Annex IVS	
Termination Date ("terminationDate"):	As per Annex IVS	
Exchanges:	As specified by the parties.	
Related Exchanges:	As per Annex IVS	
Variance Buyer:	As specified by the parties (other than for an AEJ or EMEA Index).	
Variance Seller:	As specified by the parties (other than for an AEJ or EMEA Index).	
Equity Amounts:		
Equity Amount Payer ("payerPartyReference"):	As per Annex IVS	
Equity Notional Amount:	As specified by the parties (other than for an EMEA Index).	
Variance Amount:	As specified by the parties (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	
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:	As per Annex IVS	
Variance Strike Price:	As specified by the parties and calculated in accordance with Annex IVS.	
Variance Cap:	As specified by the parties, or otherwise as per Annex IVS.	
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:	As specified by the parties.	
Volatility Strike Price:	As specified by the parties if Variance Strike Price is not specified.	
Variance Strike Price:	As specified by the parties if Volatility Strike Price is not specified, or calculated in accordance with Annex IVS.	
Variance Cap Amount:	As specified by the parties or otherwise per Annex IVS.	
Final Realized Volatility ("FRV"):	Per Annex IVS	
N:	As specified by the parties or otherwise per Annex IVS (other than for an AEJ Index).	
ExpectedN:	As specified by the parties or otherwise per Annex IVS (only for an AEJ Index).	
Market Disruption Event:	As per Annex IVS	
Floating Amount:		
Floating Amount:	As per Annex IVS	

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 IS
Agreements and Acknowledgements Regarding	As per Annex IS
Hedging Activities:	-
Additional Acknowledgements:	As per Annex IS
Index Disclaimer:	As per Annex IS
Calculation Agent:	As 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)
USD	United States Dollars	USNY
CAD	Canadian Dollars	CATO
EUR	Euro	EUTA
GBP	Pound Sterling	GBLO

### Equity Index Available Indices

Abbr	Name
DAX	Deutscher Aktien Index (EMEA)
DJITR	Dow Jones Industrial Average Total Return
DJUSRE	Dow Jones U.S. Real Estate 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 (AEJ)
HSI	Hang Seng Index (AEJ)
IBOV	BOVESPA Index
KOSPI	Korea Composite Stock Price Index (AEJ)
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	MSIC Colombia Index Total Return (Net Dividends)
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
<b>RU10VATR</b>	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 (EMEA)
UKX	FTSE 100 Index (EMEA)

## **Equity Index Volatility Swaps**

Summary:	This covers equity index volatility swaps (each, an "Equity Index Volatility Swap")
Limitations on Available Selections and Default Settings:	<ul> <li>"Equity Index Volatility Swap").</li> <li>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.</li> <li>For Business Days, the defaults shall be the locations specified for the relevant currency.</li> <li>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.</li> <li>For these purposes "TARGET" is considered a location. In many cases there are normal "vanilla" terms on which the parties will transact.</li> <li>These are shown as "Default " and will apply unless the parties vary them.</li> <li>It should be noted that these contracts can be traded in a variety of currencies.</li> <li>Since each national market has its own peculiarities, the "Available Terms" and/or "Default Terms" may vary by</li> </ul>
	currency. In some cases, the same contract might have different terms depending on the market in which it is traded ( <i>e.g.</i> , London versus NY). In that case the default settings may vary by market.
Incorporated Standards:	<ul> <li>This contract description incorporates by reference the following industry standard documentation and standards:</li> <li>(a) 2006 ISDA Definitions</li> <li>(b) 2002 ISDA Equity Derivatives Definitions</li> <li>(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 for 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)</li> <li>(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")</li> <li>For convenience, certain terms are mapped to their FpML 5.5 equivalent.</li> </ul>

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	
Index.	Volatility Swap – Available Indices (see below).	
Equity Amounts:	Volatility Swap – Available indices (see below).	
Equity Amounts: Equity Amount Payer ("payerPartyReference"):	The Volatility Seller.	
Equity Amount Fayer ( ) by Faity Reference ).	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. As per Annex IVS.	
Valuation Time:	As per Annex IVS. As per Annex IVS.	
Observation Start Date:	As per Annex IVS. As specified by the parties or otherwise as per Annex	
Observation Start Date:	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	
, č	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).
ExpectedN:	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	As per Annex IVS.
Hedging Activities:	
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
SPXT	S&P 500 Total Return

# **Fixed for Floating Agricultural Swaptions**

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 S	waption 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:	A '(* 11 /1 /		
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				

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	Relevant	<b>Relevant Unit</b>	Exchange	Currency	<b>Specified Price</b>
Reference	Commodity				
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	Crude Palm Oil	Metric Ton	CME Globex	USD 0.01	Settlement Price
OIL-CME					
DRY WHEY-	Dry Whey	Pound	CME Globex	USD 0.01	Settlement Price
CME					
HARD RED	Wheat	Bushel	Minneapolis	USD 0.01	Settlement Price
SPRING			Grain Exchange		
WHEAT-					
MGEX					
MILLING	Wheat	Tonne	EURONEXT	EUR 0.01	Settlement Price
WHEAT-			LIFFE		
EURONEXT					
NONFAT DRY	Non-Fat Dry	Pound	CME Globex	USD 0.01	Settlement Price
MILK-CME	Milk				
RAPESEED-	Rapeseed	Tonne	EURONEXT	EUR 0.01	Settlement Price
EURONEXT			LIFFE		

# Fixed for Floating Agricultural Swap Contracts

Terms and Co	onditions
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Summary:	<ul> <li>This covers uncleared fixed-for-floating agricultural swaps ("Fixed for Floating Agricultural Swap Contracts").</li> <li>The terms under which Fixed for Floating Agricultural Swap Contracts may be traded are shown below and in the attached tables.</li> <li>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.</li> <li>In many cases there are normal "vanilla" terms on which the parties will transact.</li> <li>These are shown as "Default " and will apply unless the</li> </ul>		
Limitations on Available Selections and Default Settings:			
Incorporated Standards:	parties vary them. 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	Relevant	<b>Relevant Unit</b>	Exchange	Currency	<b>Specified Price</b>
Reference	Commodity				
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	Crude Palm Oil	Metric Ton	CME Globex	USD 0.01	Settlement Price
OIL-CME					
DRY WHEY-	Dry Whey	Pound	CME Globex	USD 0.01	Settlement Price
CME					
HARD RED	Wheat	Bushel	Minneapolis	USD 0.01	Settlement Price
SPRING			Grain Exchange		
WHEAT-					
MGEX					
MILLING	Wheat	Tonne	EURONEXT	EUR 0.01	Settlement Price
WHEAT-			LIFFE		
EURONEXT					
NONFAT DRY	Non-Fat Dry	Pound	CME Globex	USD 0.01	Settlement Price
MILK-CME	Milk				
RAPESEED-	Rapeseed	Tonne	EURONEXT	EUR 0.01	Settlement Price
EURONEXT			LIFFE		

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

# **Fixed for Floating Interest Rate Swaps**

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:	<ul> <li>This contract description incorporates by reference the following industry standard documentation and standards:</li> <li>(a) 2006 ISDA Definitions</li> <li>(b) ISDA Settlement Matrix (if Optional Early Termination applies)</li> <li>(c) ISDA OTC Taxonomies</li> <li>(d) FpML Location Codes</li> </ul>		
	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: Further Limitations:	Fixed Floating       None		
Terms:	None		
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. 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		
1 0	parties.		
Compounding Method (Compounding OR Flat	In the event Compounding is selected, as selected by the		
Compounding):	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.		

<b>Optional Early Termination:</b>			
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.		
<b>Optional Early Termination Procedure for Exercise:</b>			
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.		
<b>Optional Early Termination Settlement Terms:</b>			
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	САТО
CHF	Swiss Franc	CHZU
CLP	Chilean Peso	CLSA
CNH	Chinese Renminbi (HK)	HKHK and CNBE
CNY	Chinese Renminbi	CNBE
СОР	Colombian Peso	СОВО
CZK	Czech Koruna	CZPR
DKK	Danish Krone	DKCO
EUR	Euro	EUTA
GBP	Sterling	GBLO
HKD	Hong Kong Dollar	НКНК
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	РНМА
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	Latest Effective Date	Earliest Termination	Latest Termination
	Date		Date	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

# Fixed for Floating Interest Rate Swaps

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	Ν
AUD-AONIA-OIS- COMPOUND- SwapMarker	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-BBR-AUBBSW	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-BBR-BBSW	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-BBR-BBSW- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-BBR-BBSY (BID)	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-BBR-ISDC	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-LIBOR-BBA- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-LIBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-Quarterly Swap Rate-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
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	Ν
AUD-Semi-Annual Swap Rate-ICAP-	All quoted tenors	N/A	Per ISDA 2006	Ν

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

COMPOUND				
CLP-CLICP-	A 11	<b>NT</b> / 4	D 10D 1 2007	N
Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
CNH-HIBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
CNH-HIBOR-TMA	All quoted tenors	N/A	Per ISDA 2006	Ν
CNY- CNREPOFIX=CFXS- Reuters	All quoted tenors	N/A	Per ISDA 2006	Ν
CNY-Semi-Annual Swap Rate-11:00- BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	Ν
CNY-Semi-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
CNY-SHIBOR-Reuters	All quoted tenors	N/A	Per ISDA 2006	Ν
COP-IBR-OIS- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	Ν
CZK-Annual Swap Rate-11:00- BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	Ν
CZK-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
CZK-PRIBOR-PRBO	All quoted tenors	N/A	Per ISDA 2006	Ν
CZK-PRIBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
DKK-CIBOR- DKNA13	All quoted tenors	N/A	Per ISDA 2006	Ν
DKK-CIBOR- DKNA13-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
DKK-CIBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
DKK-CIBOR2- DKNA13	All quoted tenors	N/A	Per ISDA 2006	Ν
DKK-CITA-DKNA14- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	Ν
DKK-DKKOIS-OIS- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR USD-Basis Swaps-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-Annual Swap Rate-10:00	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-Annual Swap Rate-10:00-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-Annual Swap Rate-10:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-Annual Swap	All quoted tenors	N/A	Per ISDA 2006	Ν

EUR-Annual Swap Rate-11:00-Bloomberg	All quoted tenors	N/A N/A N/A	Per ISDA 2006 Per ISDA 2006 Per ISDA 2006	N N
Rate-11:00AEUR-Annual Swap Rate-11:00-BloombergAEUR-Annual Swap Rate-11:00-ICAPA	All quoted tenors	N/A	Per ISDA 2006	
Rate-11:00-Bloomberg A EUR-Annual Swap A Rate-11:00-ICAP A	All quoted tenors			N
Rate-11:00-ICAP A	-	N/A	Per ISDA 2006	
EUR-Annual Swap	All quoted tenors			Ν
-		N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-3 Month	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-Annual Swap Rate-3 Month- A SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-Reference Banks A	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA- AVERAGE A	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS- 10:00-BGCANTOR A	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS- 10:00-ICAP A	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 A	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS- COMPOUND- A Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-Swap-AIndex	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR- Act/365 A	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 A	all quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR- Telerate A	All quoted tenors	N/A	Per ISDA 2006	N
FUR-FURONIA-OIS-	All quoted tenors	N/A	Per ISDA 2006	N
	All quoted tenors	N/A	Per ISDA 2006	N

Curra Data 11:00				
Swap Rate-11:00				
EUR-ISDA-EURIBOR Swap Rate-12:00	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-ISDA-LIBOR Swap Rate-10:00	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-ISDA-LIBOR Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	Ν
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	Ν
EUR-TAM-CDC	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-TEC10-CNO	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC10-CNO- SwapMarker	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-TEC10- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-TEC5-CNO	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-TEC5-CNO- SwapMarker	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-TEC5-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-TMM-CDC- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	Ν
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	Ν
GBP-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	Ν
GBP-LIBOR-BBA- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	Ν
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-	All quoted tenors	N/A	Per ISDA 2006	Ν

All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	N
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	N
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
	All quoted tenorsAll quoted tenors	All quoted tenorsN/AAll quote	All quoted tenorsN/APer ISDA 2006All quoted tenorsN/A

JPY-BBSF-Bloomberg- 10:00	All quoted tenors	N/A	Per ISDA 2006	Ν
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	Ν
JPY-ISDA-Swap Rate- 15:00	All quoted tenors	N/A	Per ISDA 2006	Ν
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	Ν
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	Ν
JPY-TIBOR-TIBM (5 Banks)	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TIBOR-TIBM (All Banks)	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TIBOR-TIBM (All Banks)-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TIBOR-TIBM- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TIBOR-ZTIBOR	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TONA-OIS- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TSR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TSR-Reuters- 10:00	All quoted tenors	N/A	Per ISDA 2006	Ν
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	Ν
JPY-TSR-Telerate- 15:00	All quoted tenors	N/A	Per ISDA 2006	Ν
KRW-CD-3220	All quoted tenors	N/A	Per ISDA 2006	N

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

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

Banks         All quoted tenors         NA         Per ISDA 2006         N           THB-SOR-Returers         All quoted tenors         N/A         Per ISDA 2006         N           THB-SOR-Telerate         All quoted tenors         N/A         Per ISDA 2006         N           THB-SOR-Telerate         All quoted tenors         N/A         Per ISDA 2006         N           TRY-TRYIBOR- Returers         All quoted tenors         N/A         Per ISDA 2006         N           TWD-Quarterly- Annual Swap Rate- Annual Swap Rate- Reference Banks         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         All quoted tenors         N/A         Per ISDA 2006         N           TWD-Reference         All quoted tenors         N/A         Per ISDA 2006         N           USD-Annual Swap Kate- Reference Banks         All quoted tenors         N/A         Per ISDA 2006         N           USD-Annual Swap Kate- Rate-11:00-         All quoted tenors         N/A         Per ISDA 2006         N           USD-BA-Reference         All quoted tenors         N/A         Per ISDA 2006         N           USD-DEA-	Banks				
THB-SOR-Telerate       All quoted tenors       N/A       Per ISDA 2006       N         THB-THBFTX-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.       All quoted tenors       N/A       Per ISDA 2006       N         TWD-Quarterly- Annual Swap Rate.       All quoted tenors       N/A       Per ISDA 2006       N         TWD-Quarterly- Annual Swap Rate.       All quoted tenors       N/A       Per ISDA 2006       N         Reference Banks       TWD-Reuters-6165       All quoted tenors       N/A       Per ISDA 2006       N         TWD-Reuters-6165       All quoted tenors       N/A       Per ISDA 2006       N         TWD-TWCPBA       All quoted tenors       N/A       Per ISDA 2006       N         USD-Annual Swap       All quoted tenors       N/A       Per ISDA 2006       N         USD-Annual Swap       All quoted tenors       N/A       Per ISDA 2006       N         USD-Annual Swap       All quoted tenors       N/A       Per ISDA 2006       N         USD-Annel       All quoted tenors       N/A       Per ISDA 2006       N         USD-CH-L1	THB-SOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
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- Annual Swap Rate- Reference Banks       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-Reference Dealers       All quoted tenors       N/A       Per ISDA 2006       N         TWD-Reference       All quoted tenors       N/A       Per ISDA 2006       N         TWD-Telerate-6165       All quoted tenors       N/A       Per ISDA 2006       N         TWD-TWCPB4A       All quoted tenors       N/A       Per ISDA 2006       N         USD-Annual Swap Rate-11:00-       All quoted tenors       N/A       Per ISDA 2006       N         USD-BA-H.15       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 <td>THB-SOR-Reuters</td> <td>All quoted tenors</td> <td>N/A</td> <td>Per ISDA 2006</td> <td>Ν</td>	THB-SOR-Reuters	All quoted tenors	N/A	Per ISDA 2006	Ν
TRY-TRYIBOR- Reuters       All quoted tenors       N/A       Per ISDA 2006       N         Reuters       All quoted tenors       N/A       Per ISDA 2006       N         11:00-BOCANTOR       All quoted tenors       N/A       Per ISDA 2006       N         MUD-Quarterly- Annual Swap Rate- Annual Swap Rate- Bealers       All quoted tenors       N/A       Per ISDA 2006       N         TWD-Reference Dealers       All quoted tenors       N/A       Per ISDA 2006       N         TWD-Reference       All quoted tenors       N/A       Per ISDA 2006       N         TWD-To-Telerate-6165       All quoted tenors       N/A       Per ISDA 2006       N         TWD-TWD-TWD-Telerate-6165       All quoted tenors       N/A       Per ISDA 2006       N         USD-Annual Swap Rate-11:00-       All quoted tenors       N/A       Per ISDA 2006       N         USD-BA-H.15       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-CD-Reference Banks-ICAP SwapPX       All quoted tenors       N/A       Per ISDA 2006       N         U	THB-SOR-Telerate	All quoted tenors	N/A	Per ISDA 2006	Ν
Reuters         All quoted tenors         N/A         Per ISDA 2006         N           TWD-Quarterly- Annual Swap Rate.         All quoted tenors         N/A         Per ISDA 2006         N           TWD-Quarterly- Annual Swap Rate.         All quoted tenors         N/A         Per ISDA 2006         N           Reference Banks         All quoted tenors         N/A         Per ISDA 2006         N           TWD-Reterence Dealers         All quoted tenors         N/A         Per ISDA 2006         N           TWD-Reteres-6165         All quoted tenors         N/A         Per ISDA 2006         N           TWD-Telerate-6165         All quoted tenors         N/A         Per ISDA 2006         N           TWD-Trelerate-6165         All quoted tenors         N/A         Per ISDA 2006         N           USD-Annual Swap Rate-11:00-         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-CD-H.15         All quoted tenors         N/A         Per ISDA 2006         N           USD-CD-Reference Banks-CAP SwapPX         All quoted tenors	THB-THBFIX-Reuters	All quoted tenors	N/A	Per ISDA 2006	Ν
Annual Swap Rate-       All quoted tenors       N/A       Per ISDA 2006       N         11:00-BGCANTOR       All quoted tenors       N/A       Per ISDA 2006       N         Reference Banks       All quoted tenors       N/A       Per ISDA 2006       N         Dealers       All quoted tenors       N/A       Per ISDA 2006       N         TWD-Reuters-6165       All quoted tenors       N/A       Per ISDA 2006       N         TWD-TurcPlerate-6165       All quoted tenors       N/A       Per ISDA 2006       N         TWD-TwCPBA       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-       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       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       All quoted tenors       N/A       Per ISDA 2006       N         USD-CMS-Reference       All quoted tenors       N/A	TRY-TRYIBOR- Reuters	All quoted tenors	N/A	Per ISDA 2006	N
Annual Swap Rate- Reference BanksAll quoted tenorsN/APer ISDA 2006NReference BanksAll quoted tenorsN/APer ISDA 2006NDealersAll quoted tenorsN/APer ISDA 2006NTWD-Reuters-6165All quoted tenorsN/APer ISDA 2006NTWD-Telerate-6165All quoted tenorsN/APer ISDA 2006NTWD-TUCPBAAll quoted tenorsN/APer ISDA 2006NUSD-Annual Swap Rate-11:00- BGCANTORAll quoted tenorsN/APer ISDA 2006NUSD-Annual Swap Rate-11:00- BGCANTORAll quoted tenorsN/APer ISDA 2006NUSD-BA-H.15All quoted tenorsN/APer ISDA 2006NUSD-BA-Reference DealersAll quoted tenorsN/APer ISDA 2006NUSD-CD-Reference DealersAll quoted tenorsN/APer ISDA 2006NUSD-CD-Reference DealersAll quoted tenorsN/APer ISDA 2006NUSD-CD-Reference Banks-ICAP SwapPXAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reference Banks-ICAP SwapPXAll quo	TWD-Quarterly- Annual Swap Rate- 11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	Ν
DealersAll quoted tenorsN/APer ISDA 2006NTWD-Reuters-6165All quoted tenorsN/APer ISDA 2006NTWD-Telerate-6165All quoted tenorsN/APer ISDA 2006NTWD-TWCPBAAll quoted tenorsN/APer ISDA 2006NUSD-Annual Swap Rate-11:00-All quoted tenorsN/APer ISDA 2006NBGCANTORAll quoted tenorsN/APer ISDA 2006NUSD-BA-H.1.5All quoted tenorsN/APer ISDA 2006NBGCANTORAll quoted tenorsN/APer ISDA 2006NUSD-BA-Reference DealersAll quoted tenorsN/APer ISDA 2006NUSD-BMA Municipal Swap IndexAll quoted tenorsN/APer ISDA 2006NUSD-CD-H.15All quoted tenorsN/APer ISDA 2006NUSD-CMS-Reference BanksAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reference Banks-ICAP SwapPXAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reference Banks-ICAP SwapPXAll quoted tenorsN/APer ISDA 2006NUSD-CMS-RetersAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reterence Banks-ICAP SwapPXAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reterence Banks-ICAP SwapPXAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reterence Banks-ICAP SwapPXAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reterence Banks-IC	TWD-Quarterly- Annual Swap Rate- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
TWD-Telerate-6165All quoted tenorsN/APer ISDA 2006NTWD-TWCPBAAll quoted tenorsN/APer ISDA 2006NUSD-Annual Swap Rate-11:00-All quoted tenorsN/APer ISDA 2006NBGCANTORN/APer ISDA 2006NUSD-BA-H.15All quoted tenorsN/APer ISDA 2006NUSD-BA-Reference DealersAll quoted tenorsN/APer ISDA 2006NUSD-BMA Municipal Swap IndexAll quoted tenorsN/APer ISDA 2006NUSD-CD-H.15All quoted tenorsN/APer ISDA 2006NUSD-CD-Reference DealersAll quoted tenorsN/APer ISDA 2006NUSD-CD-Reference BanksAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reference Banks-ICAP SwapPXAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reference Banks-ICAP SwapPXAll quoted tenorsN/APer ISDA 2006NUSD-CMS-ReterersAll quoted tenorsN/APer ISDA 2006NUSD-CMS-ReterersAll quoted tenorsN/APer ISDA 2006NUSD-CMS-TelerateAll quoted tenorsN/APer ISDA 2006NUSD-CMS-TelerateAll quoted tenorsN/APer ISDA 2006NUSD-CMT-T7051All quoted tenorsN/APer ISDA 2006NUSD-COF11-FHLBSFAll quoted tenorsN/APer ISDA 2006NUSD-COF11-FeltateAll quoted tenorsN/APer ISDA 2006N <t< td=""><td>TWD-Reference Dealers</td><td>All quoted tenors</td><td>N/A</td><td>Per ISDA 2006</td><td>N</td></t<>	TWD-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
TWD-TWCPBAAll quoted tenorsN/APer ISDA 2006NUSD-Annual Swap Rate-11:00- BGCANTORAll quoted tenorsN/APer ISDA 2006NUSD-BA-H.15All quoted tenorsN/APer ISDA 2006NUSD-BA-Reference DealersAll quoted tenorsN/APer ISDA 2006NUSD-BMA Municipal Swap IndexAll quoted tenorsN/APer ISDA 2006NUSD-CD-H.15All quoted tenorsN/APer ISDA 2006NUSD-CD-Reference DealersAll quoted tenorsN/APer ISDA 2006NUSD-CD-Reference BanksAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reference Banks-ICAP SwapPXAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reference Banks-ICAP SwapPXAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reterence Banks-ICAP SwapPXAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reterence Banks-ICAP SwapPXAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reterence Banks-ICAP SwapPXAll quoted tenorsN/APer ISDA 2006NUSD-CMS-TelerateAll quoted tenorsN/APer ISDA 2006NUSD-CMT-T7051All quoted tenorsN/APer ISDA 2006NUSD-COF11-FHLBSFAll quoted tenorsN/APer ISDA 2006NUSD-COF11-FHLESFAll quoted tenorsN/APer ISDA 2006NUSD-COF11-TelerateAll quoted tenorsN/APer ISDA 2006N	TWD-Reuters-6165	All quoted tenors	N/A	Per ISDA 2006	N
USD-Annual Swap Rate-11:00- BGCANTORAll quoted tenorsN/APer ISDA 2006NUSD-BA-H.15All quoted tenorsN/APer ISDA 2006NUSD-BA-Reference DealersAll quoted tenorsN/APer ISDA 2006NUSD-BMA Municipal 	TWD-Telerate-6165	All quoted tenors	N/A	Per ISDA 2006	N
Rate-11:00- BGCANTORAll quoted tenorsN/APer ISDA 2006NUSD-BA-H.15All quoted tenorsN/APer ISDA 2006NUSD-BA-Reference DealersAll quoted tenorsN/APer ISDA 2006NUSD-BMA Municipal Swap IndexAll quoted tenorsN/APer ISDA 2006NUSD-CD-H.15All quoted tenorsN/APer ISDA 2006NUSD-CD-Reference DealersAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reference BanksAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reference Banks-ICAP SwapPXAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reference Banks-ICAP SwapPXAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reference Banks-ICAP SwapPXAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reterer Banks-ICAP SwapPXAll quoted tenorsN/APer ISDA 2006NUSD-CMS-TelerateAll quoted tenorsN/APer ISDA 2006NUSD-CMT-T7051All quoted tenorsN/APer ISDA 2006NUSD-COF11-FHLBSFAll quoted tenorsN/APer ISDA 2006NUSD-COF11-TelerateAll quoted tenorsN/APer ISDA 2006NUSD-CP-Reference DealersAll quoted tenorsN/APer ISDA 2006NUSD-COF11-TelerateAll quoted tenorsN/APer ISDA 2006NUSD-CP-Reference DealersAll quoted tenorsN/APer ISDA 2006N </td <td>TWD-TWCPBA</td> <td>All quoted tenors</td> <td>N/A</td> <td>Per ISDA 2006</td> <td>N</td>	TWD-TWCPBA	All quoted tenors	N/A	Per ISDA 2006	N
USD-BA-Reference DealersAll quoted tenorsN/APer ISDA 2006NUSD-BMA Municipal Swap IndexAll quoted tenorsN/APer ISDA 2006NUSD-CD-H.15All quoted tenorsN/APer ISDA 2006NUSD-CD-Reference DealersAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reference BanksAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reference BanksAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reference Banks-ICAP SwapPXAll quoted tenorsN/APer ISDA 2006NUSD-CMS-RetersAll quoted tenorsN/APer ISDA 2006NUSD-CMS-RetersAll quoted tenorsN/APer ISDA 2006NUSD-CMS-RetersAll quoted tenorsN/APer ISDA 2006NUSD-CMS-TelerateAll quoted tenorsN/APer ISDA 2006NUSD-CMT-T7051All quoted tenorsN/APer ISDA 2006NUSD-COF11-FHLBSFAll quoted tenorsN/APer ISDA 2006NUSD-COF11-ReutersAll quoted tenorsN/APer ISDA 2006NUSD-COF11-TelerateAll quoted tenorsN/APer ISDA 2006NUSD-COF11-TelerateAll quoted tenorsN/APer ISDA 2006NUSD-CP-H.15All quoted tenorsN/APer ISDA 2006NUSD-COF11-TelerateAll quoted tenorsN/APer ISDA 2006NUSD-CP-H.15All quoted tenorsN/APer ISDA 2006N <td>USD-Annual Swap Rate-11:00- BGCANTOR</td> <td>All quoted tenors</td> <td>N/A</td> <td>Per ISDA 2006</td> <td>Ν</td>	USD-Annual Swap Rate-11:00- BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	Ν
DealersAll quoted tenorsN/APer ISDA 2006NUSD-BMA Municipal Swap IndexAll quoted tenorsN/APer ISDA 2006NUSD-CD-H.15All quoted tenorsN/APer ISDA 2006NUSD-CD-Reference DealersAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reference BanksAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reference BanksAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reference Banks-ICAP SwapPXAll quoted tenorsN/APer ISDA 2006NUSD-CMS-RetersAll quoted tenorsN/APer ISDA 2006NUSD-CMS-RetersAll quoted tenorsN/APer ISDA 2006NUSD-CMS-RetersAll quoted tenorsN/APer ISDA 2006NUSD-CMT-T7051All quoted tenorsN/APer ISDA 2006NUSD-COF11-FHLBSFAll quoted tenorsN/APer ISDA 2006NUSD-COF11-ReutersAll quoted tenorsN/APer ISDA 2006NUSD-COF11-RetersAll quoted tenorsN/APer ISDA 2006NUSD-COF11-TelerateAll quoted tenorsN/APer ISDA 2006NUSD-CP-Reference DealersAll quoted tenorsN/APer ISDA 2006N	USD-BA-H.15	All quoted tenors	N/A	Per ISDA 2006	N
Swap IndexAll quoted tenorsN/APer ISDA 2006NUSD-CD-H.15All quoted tenorsN/APer ISDA 2006NUSD-CD-Reference DealersAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reference BanksAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reference Banks-ICAP SwapPXAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reference Banks-ICAP SwapPXAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reterence Banks-ICAP SwapPXAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reterence Banks-ICAP SwapPXAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reterence Banks-ICAP SwapPXAll quoted tenorsN/APer ISDA 2006NUSD-CMS-TelerateAll quoted tenorsN/APer ISDA 2006NUSD-CMT-T7051All quoted tenorsN/APer ISDA 2006NUSD-COF11-FHLBSFAll quoted tenorsN/APer ISDA 2006NUSD-COF11-ReutersAll quoted tenorsN/APer ISDA 2006NUSD-COF11-TelerateAll quoted tenorsN/APer ISDA 2006NUSD-CP-H.15All quoted tenorsN/APer ISDA 2006NUSD-CP-Reference DealersAll quoted tenorsN/APer ISDA 2006N	USD-BA-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-CD-Reference DealersAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reference BanksAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reference Banks-ICAP SwapPXAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reterence 	USD-BMA Municipal Swap Index	All quoted tenors	N/A	Per ISDA 2006	N
DealersAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reference BanksAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reference Banks-ICAP SwapPXAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reterence Banks-ICAP SwapPXAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reterence 	USD-CD-H.15	All quoted tenors	N/A	Per ISDA 2006	Ν
BanksAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reference Banks-ICAP SwapPXAll quoted tenorsN/APer ISDA 2006NUSD-CMS-ReutersAll quoted tenorsN/APer ISDA 2006NUSD-CMS-TelerateAll quoted tenorsN/APer ISDA 2006NUSD-CMT-T7051All quoted tenorsN/APer ISDA 2006NUSD-CMT-T7052All quoted tenorsN/APer ISDA 2006NUSD-COF11-FHLBSFAll quoted tenorsN/APer ISDA 2006NUSD-COF11-ReutersAll quoted tenorsN/APer ISDA 2006NUSD-COF11-TelerateAll quoted tenorsN/APer ISDA 2006NUSD-COF11-TelerateAll quoted tenorsN/APer ISDA 2006NUSD-COF11-TelerateAll quoted tenorsN/APer ISDA 2006NUSD-COF11-TelerateAll quoted tenorsN/APer ISDA 2006NUSD-CP-H.15All quoted tenorsN/APer ISDA 2006NUSD-CP-Reference DealersAll quoted tenorsN/APer ISDA 2006N	USD-CD-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
Banks-ICAP SwapPXAll quoted tenorsN/APer ISDA 2006NUSD-CMS-ReutersAll quoted tenorsN/APer ISDA 2006NUSD-CMS-TelerateAll quoted tenorsN/APer ISDA 2006NUSD-CMT-T7051All quoted tenorsN/APer ISDA 2006NUSD-CMT-T7052All quoted tenorsN/APer ISDA 2006NUSD-COF11-FHLBSFAll quoted tenorsN/APer ISDA 2006NUSD-COF11-ReutersAll quoted tenorsN/APer ISDA 2006NUSD-COF11-ReutersAll quoted tenorsN/APer ISDA 2006NUSD-COF11-TelerateAll quoted tenorsN/APer ISDA 2006NUSD-CP-H.15All quoted tenorsN/APer ISDA 2006NUSD-CP-Reference DealersAll quoted tenorsN/APer ISDA 2006N	USD-CMS-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-TelerateAll quoted tenorsN/APer ISDA 2006NUSD-CMT-T7051All quoted tenorsN/APer ISDA 2006NUSD-CMT-T7052All quoted tenorsN/APer ISDA 2006NUSD-COF11-FHLBSFAll quoted tenorsN/APer ISDA 2006NUSD-COF11-ReutersAll quoted tenorsN/APer ISDA 2006NUSD-COF11-ReutersAll quoted tenorsN/APer ISDA 2006NUSD-COF11-TelerateAll quoted tenorsN/APer ISDA 2006NUSD-CP-H.15All quoted tenorsN/APer ISDA 2006NUSD-CP-Reference DealersAll quoted tenorsN/APer ISDA 2006N	USD-CMS-Reference Banks-ICAP SwapPX	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMT-T7051All quoted tenorsN/APer ISDA 2006NUSD-CMT-T7052All quoted tenorsN/APer ISDA 2006NUSD-COF11-FHLBSFAll quoted tenorsN/APer ISDA 2006NUSD-COF11-ReutersAll quoted tenorsN/APer ISDA 2006NUSD-COF11-ReutersAll quoted tenorsN/APer ISDA 2006NUSD-COF11-TelerateAll quoted tenorsN/APer ISDA 2006NUSD-CP-H.15All quoted tenorsN/APer ISDA 2006NUSD-CP-Reference DealersAll quoted tenorsN/APer ISDA 2006N	USD-CMS-Reuters	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-CMT-T7052All quoted tenorsN/APer ISDA 2006NUSD-COF11-FHLBSFAll quoted tenorsN/APer ISDA 2006NUSD-COF11-ReutersAll quoted tenorsN/APer ISDA 2006NUSD-COF11-TelerateAll quoted tenorsN/APer ISDA 2006NUSD-CP-H.15All quoted tenorsN/APer ISDA 2006NUSD-CP-Reference DealersAll quoted tenorsN/APer ISDA 2006N	USD-CMS-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
USD-COF11-FHLBSFAll quoted tenorsN/APer ISDA 2006NUSD-COF11-ReutersAll quoted tenorsN/APer ISDA 2006NUSD-COF11-TelerateAll quoted tenorsN/APer ISDA 2006NUSD-CP-H.15All quoted tenorsN/APer ISDA 2006NUSD-CP-Reference DealersAll quoted tenorsN/APer ISDA 2006N	USD-CMT-T7051	All quoted tenors	N/A	Per ISDA 2006	N
USD-COF11-ReutersAll quoted tenorsN/APer ISDA 2006NUSD-COF11-TelerateAll quoted tenorsN/APer ISDA 2006NUSD-CP-H.15All quoted tenorsN/APer ISDA 2006NUSD-CP-Reference DealersAll quoted tenorsN/APer ISDA 2006N	USD-CMT-T7052	All quoted tenors	N/A	Per ISDA 2006	N
USD-COF11-TelerateAll quoted tenorsN/APer ISDA 2006NUSD-CP-H.15All quoted tenorsN/APer ISDA 2006NUSD-CP-Reference DealersAll quoted tenorsN/APer ISDA 2006N	USD-COF11-FHLBSF	All quoted tenors	N/A	Per ISDA 2006	N
USD-CP-H.15All quoted tenorsN/APer ISDA 2006NUSD-CP-Reference DealersAll quoted tenorsN/APer ISDA 2006N	USD-COF11-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
USD-CP-Reference All quoted tenors N/A Per ISDA 2006 N Dealers	USD-COF11-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
Dealers All quoted tenors N/A Per ISDA 2006 N	USD-CP-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds- 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-	All quoted tenors	N/A	Per ISDA 2006	N

H.15				
USD-Federal Funds-	All quoted tenors	N/A	Per ISDA 2006	Ν
H.15-Bloomberg	in quoted tenors	11/11	1015042000	17
USD-Federal Funds- H.15-OIS- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Federal Funds- Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-FFCB-DISCO	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-ISDA-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-ISDA-Swap Rate-3:00	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-ISDAFIX3-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-ISDAFIX3-Swap Rate-3:00	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	Ν
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	Ν
USD-OIS-11:00-LON- ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-OIS-11:00-NY- ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-OIS-3:00- BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	Ν
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	Ν
USD-Prime-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-S&P Index-High Grade	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-SIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
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	Ν
USD-SOFR-	All quoted tenors	N/A	Prior to publication of a	No

COMPOUND			supplement to ISDA 2006 including USD- SOFR-COMPOUND, not applicable and thereafter, per ISDA 2006	
USD-TBILL-H.15	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-TBILL-H.15- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-TBILL- Secondary Market	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-TIBOR-ISDC	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-TIBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Treasury Rate- ICAP BrokerTec	All quoted tenors	N/A	Per ISDA 2006	Ν
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	Ν
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	Ν
ZAR-PRIME- AVERAGE-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν

Floating Amount:	Notwithstanding anything to the contrary
	1 ²⁵² /N
$FX Rate \times Currency Amount \times \left[\prod_{j=1}^{N} \left(1 + \frac{Rele}{m}\right)\right]$	$\left(\frac{252}{252}\right) - 1$
BRL-CDI-CETIP:	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         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 ( <i>Câmara de Custódia e Liquidação</i> ) (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/indic         a 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 Busine
	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
BRL-CDI-Reference Dealers:	<ul> <li>apply.</li> <li>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.</li> <li>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.</li> <li>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).</li> <li>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.</li> </ul>

## Definition of BRL Floating Rate Option

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):

$$\left[\prod_{i=1}^{d_{o}} \left(1 + \frac{\text{SOFR}_{i} \times \mathbf{n}_{i}}{360}\right) \cdot 1\right] \times \frac{360}{d}$$

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;

"ni" is the number of calendar days in the relevant Calculation Period on which the rate is SOFRi;

"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, 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.

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

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

Payment Date Business Day		Modified Following
Convention:		
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:	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		Following
Business Day Convention:		
Mandatory Early Termination Date		Modified Following
Business Day Convention		

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	Other than Expiration Date, the
	Time	Expiration Time

Fixed Floating Requirements and Defaults

(Cash	Settlement)
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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 <b>but</b> 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)	

Terms and Conditions			
Summary:	This covers 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 below in		
Settings.	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		
	( <i>e.g.</i> , London versus NY). In that case the default settings may vary by market.		
Incorporated Standards:	This contract description incorporates by reference the		
nicor por accu Standarus.	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: Torms of "Underlying Swap Transaction":			
Terms of "Underlying Swap Transaction": Notional Amount ("notional"):	An amount in one of the Available Currencies (see		
nouonai Amount (mouonal):	below) agreed by the parties.		
Effective Date ("effectiveDate"):	The date specified by the parties, adjusted in accordance		
Encerve Date ("encerveDate").	with any applicable Business Day Convention.		

## **Fixed for Floating Interest Rate Swaptions** Terms and Conditions

	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	
Termination Date Business Day Convention:	Effective Date ("relativeTerminationDate"). 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	As specified by the parties.	
Period Date"):		
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	In the event Compounding is selected, as selected by the
Compounding):	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
Dusiness Dujs for Fujinents.	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
15211 Soutomont mullin.	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	If Cash Settlement is applicable, as specified by the
Convention:	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	САТО
CHF	Swiss Franc	CHZU
EUR	Euro	EUTA
GBP	Sterling	GBLO
ILS	Israeli Shekel	ILTA
JPY	Japanese Yen	JPTO
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	Plus Two Banking Days	
CAD, GBP	Plus Zero	

## Fixed Floating 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

### 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
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-	All quoted tenors	N/A	Per ISDA 2006	N

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

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
CAD-REPO-CORRA	All quoted tenors	N/A	Per ISDA 2006	Ν
CAD-CORRA-OIS- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	Ν
CAD-ISDA-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	Ν
CHF USD-Basis Swaps-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
CHF-Annual Swap Rate	All quoted tenors	N/A	Per ISDA 2006	Ν
CHF-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
CHF-ISDAFIX-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	Ν
CHF-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	Ν
CHF-LIBOR-BBA- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
CHF-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	Ν
CHF-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
CHF-OIS-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
CHF-TOIS-OIS- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR USD-Basis Swaps-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-Annual Swap Rate-10:00	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-Annual Swap Rate-10:00-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-Annual Swap Rate-10:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-Annual Swap Rate-10:00- SwapMarker	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-Annual Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-Annual Swap Rate-11:00-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-Annual Swap Rate-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-Annual Swap Rate-11:00- SwapMarker	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-Annual Swap Rate-3 Month	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-Annual Swap Rate-3 Month-	All quoted tenors	N/A	Per ISDA 2006	Ν

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

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	Ν
EUR-TEC10-CNO- SwapMarker	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-TEC10- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-TEC5-CNO	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-TEC5-CNO- SwapMarker	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-TEC5-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-TMM-CDC- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	Ν
GBP USD-Basis Swaps-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
GBP-ISDA-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	Ν
GBP-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	Ν
GBP-LIBOR-BBA- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
GBP-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	Ν
GBP-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
GBP-Semi-Annual Swap Rate	All quoted tenors	N/A	Per ISDA 2006	Ν
GBP-Semi-Annual Swap Rate-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
GBP-Semi-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
GBP-SONIA-OIS- 11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
GBP-WMBA-RONIA- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	Ν
GBP-WMBA-SONIA- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	Ν
ILS-TELBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
ILS-TELBOR01- Reuters	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY USD-Basis Swaps-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-BBSF-Bloomberg- 10:00	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-BBSF-Bloomberg- 15:00	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-ISDA-Swap Rate-	All quoted tenors	N/A	Per ISDA 2006	Ν

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
10:00				
JPY-ISDA-Swap Rate- 15:00	All quoted tenors	N/A	Per ISDA 2006	Ν
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	Ν
JPY-OIS-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TIBOR-17096	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TIBOR-17097	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TIBOR-TIBM (10 Banks)	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TIBOR-TIBM (5 Banks)	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TIBOR-TIBM (All Banks)	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TIBOR-TIBM (All Banks)-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TIBOR-TIBM- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TIBOR-ZTIBOR	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TONA-OIS- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TSR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TSR-Reuters- 10:00	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TSR-Reuters- 15:00	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TSR-Telerate- 10:00	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TSR-Telerate- 15:00	All quoted tenors	N/A	Per ISDA 2006	Ν
SAR-SRIOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
SAR-SRIOR-SUAA	All quoted tenors	N/A	Per ISDA 2006	Ν

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

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

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

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
USD-Treasury Rate- T500	All quoted tenors	N/A	Per ISDA 2006	Ν
VND-Semi-Annual Swap Rate-11:00- BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	Ν
VND-Semi-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
ZAR-DEPOSIT- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
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	Ν
ZAR-PRIME- AVERAGE	All quoted tenors	N/A	Per ISDA 2006	Ν
ZAR-PRIME- AVERAGE-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν

Fixed Floating Swaption Underlying Swap Transaction Requirements and Defaults

Variable	Requirement	Default
Effective Date Business Day		No Adjustment
Convention		
Termination Date Business Day		No Adjustment
Convention		
Period End Dates		Payment Dates
Payment Date Business Day		Modified Following
Convention		
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	Same as Business Day Convention	
Convention	for Period End Dates	
Method of Averaging	Weighted Average or Unweighted	Unweighted Average
	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		Following
Day Convention		_

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	Other than Expiration Date, the	
	Time	Expiration Time	
Automatic Exercise			
Threshold			

## Fixed Floating Swaption Requirements and Defaults (Swaption—Exercise)

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 <b>but</b> 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		Following
Business Day Convention		C
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)

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 ( <i>e.g.</i> , 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 N/A			
ISDA OTC Sub-Product: Further Limitations:	N/A 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	As specified by the parties.		
("dayCountFraction"):			
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	Ν	
CAD						
CHF						
CZK				Actual/360	Ν	
DKK						
EUR						
GBP						
HUF						
ILS	ILS- TELBOR01- Reuters	All quoted	Ν	Per ISDA 2006	Ν	Y
JPY						
NOK						
NZD	NZD-BBR- FRA	All quoted	Ν	Per ISDA 2006	Ν	Y
PLN						

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

Summary:	This covers forward rate agreements ("FRAs") cleared by the Chicago Mercantile Exchange Inc. ("CME").		
Limitations on Available Selections and Default	The terms under which a Forward Rate		
Settings:	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.		
Incornerated Standards	This contract description incorporates by reference the		
Incorporated Standards:	CME Rulebook as in effect from time to time.		
	The CME Rulebook as in cheet noin time to time.		
	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		
Common and	permitted.		
Currency:	One of the currencies permitted for the relevant		
Business Days:	transaction type per the CME Rulebook.As per the CME Rulebook, which may require certain		
Dusiness Days.	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		
remnation Date.	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

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 ( <i>e.g.</i> , 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

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 ( <i>e.g.</i> , 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:		
	<ul> <li>(a) 2006 ISDA Definitions</li> <li>(b) the iBoxx Index Transaction Standard Terms Supplement (current version or as specified by the parties) ("iBoxx STS")</li> <li>For convenience, certain terms are mapped to their</li> </ul>		
Due due 4 Trume /ISD & OTC Terror emu	FpML 5.5 equivalent.		
Product Type/ISDA OTC Taxonomy: ISDA OTC Asset Class:	Credit		
ISDA OTC Asset Class. 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:		
Effective Date Busiless 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)

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	Ν
USD-BA-H.15	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-BA-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-BMA Municipal Swap Index	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-CD-H.15	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-CD-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-CMS-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-CMS-Reference Banks-ICAP SwapPX	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-CMS-Reuters	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-CMS-Telerate	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-CMT-T7051	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-CMT-T7052	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-COF11-FHLBSF	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-COF11-Reuters	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-COF11-Telerate	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-CP-H.15	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-CP-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Federal Funds- H.15	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Federal Funds- H.15-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Federal Funds- H.15-OIS- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Federal Funds- Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-FFCB-DISCO	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-ISDA-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-ISDA-Swap Rate-3:00	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-ISDAFIX3-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-ISDAFIX3-Swap Rate-3:00	All quoted tenors	N/A	Per ISDA 2006	Ν

# iBoxx Index Floating Rate Options and Defaults

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

All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
All quoted tenors	N/A	Per ISDA 2006	Ν
	All quoted tenorsAll quoted tenors	All quoted tenors       N/A         All quoted tenors	All quoted tenorsN/APer ISDA 2006All quoted tenorsN/A

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

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

# Inflation Swaps

Summary:	This covers inflation swaps ("Inflation Swaps").
Limitations on Available Selections and Default	The terms under which an Inflation Swap may be traded
Settings:	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 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: National Amount ("national"):	An amount in one of the Assolution Comparison (
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
Encurve Date ( enectiveDate ):	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:
	Index_Final
	$\frac{-}{Index_{Initial}} - 1$
	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	As selected by the parties from among the Available
("negativeInterestRateMethod"):	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	Latest Effective Date	Earliest Termination	Latest Termination
	Date		Date	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-	Italy: ITL – Inflation for Blue Collar Workers and Employees–Excluding Tobacco Consumer

СРІ	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**

Summary:	This covers interest rate caps and floors ("Interest Rate Caps/Floors")	
Limitations on Available Selections and Default Settings:	Caps/Floors").The terms under which an Interest Rate Cap/Floor 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 	
Incorporated Standards:	<ul> <li>This contract description incorporates by reference the following industry standard documentation and standards:</li> <li>(a) 2006 ISDA Definitions</li> <li>(b) ISDA Settlement Matrix (if Optional Early Termination applies)</li> <li>(c) ISDA OTC Taxonomies</li> <li>(d) FpML Location Codes</li> <li>For convenience, certain terms are mapped to their FpML 5.5 equivalent.</li> </ul>	
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
5	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	As specified by the parties.
Period Date"):	
first Period End Date:	As specified by the parties if there is a short initial
Eined Date Dermant Dates ("une directed DermantDate")	Calculation Period.
Fixed Rate Payment Dates ("unadjustedPaymentDate"): Day Count Fraction:	As specified by the parties. As specified by the parties.
Reset Dates ("resetDate"):	As specified by the parties.
Period End Dates Business Days:	As specified by the parties. As specified by the parties from among the Available
renou Enu Dates Dusiness Days.	Business Days.
Period End Dates Business Day Convention:	As specified by the parties from among the Available
Teriod End Dates Dusiness Day Convention.	Business Day Conventions.
Payment Dates Business Days:	As specified by the parties from among the Available
Tayment Dates Dusiness Days.	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	As specified by the parties.
Date"):	
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
Course 1	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	In the event Compounding is selected, as selected by the
Compounding):	parties.
Period End Dates Business Days:	As specified by the parties from among the Available
, i i i i i i i i i i i i i i i i i i i	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.
<b>Optional Early Termination Procedure for Exercise:</b>	
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.
<b>Optional Early Termination Settlement Terms:</b>	
Cash Settlement:	As specified by the parties.
ISDA Settlement Matrix:	As specified by the parties, if Cash Settlement is
Cash Settlement Valuation Time:	applicable.           If Cash Settlement is applicable, as specified by the
Cash Settlement valuation Thile.	parties, directly or via the ISDA Settlement Matrix.
Cash Settlement Valuation Date:	If Cash Settlement is applicable, as specified by the
Cash Settlement valuation Date.	parties, directly or via the ISDA Settlement Matrix.
Valuation Business Days:	If Cash Settlement is applicable, as specified by the
valuation Business Days.	parties, directly or via the ISDA Settlement Matrix.
Cash Sattlement Dayment Date:	If Cash Settlement is applicable, as specified by the
Cash Settlement Payment Date:	
	parties, directly or via the ISDA Settlement Matrix.
Cash Settlement Payment Date Business Days	If Cash Settlement is applicable, as specified by the
Convention:	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
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	Plus Two Banking Days
CAD, GBP	Plus Zero

#### Cap/Floor 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

#### 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
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	Ν
EUR-Annual Swap Rate-10:00	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-Annual Swap Rate-10:00-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-Annual Swap Rate-10:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-Annual Swap Rate-10:00- SwapMarker	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-Annual Swap	All quoted tenors	N/A	Per ISDA 2006	Ν

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

EUR-ISDA-LIBOR       All quoted tenors       N/A       Per ISDA 2006       N         EUR-LIBOR-BBA       All quoted tenors       N/A       Per ISDA 2006       N         EUR-LIBOR-BBA-       All quoted tenors       N/A       Per ISDA 2006       N         EUR-LIBOR-BBA-       All quoted tenors       N/A       Per ISDA 2006       N         EUR-LIBOR-BBA-       All quoted tenors       N/A       Per ISDA 2006       N         EUR-TEOLOC       All quoted tenors       N/A       Per ISDA 2006       N         EUR-TECIO-CNO       All quoted tenors       N/A       Per ISDA 2006       N         EUR-TECIO-CNO-       All quoted tenors       N/A       Per ISDA 2006       N         EUR-TECIO-CNO-       All quoted tenors       N/A       Per ISDA 2006       N         EUR-TECI-CNO-       All quoted tenors       N/A       Per ISDA 2006       N         EUR-TECS-CNO       All quoted tenors       N/A       Per ISDA 2006       N         EUR-TECS-CNO-       All quoted tenors       N/A       Per ISDA 2006       N         EUR-TECS-CNO-       All quoted tenors       N/A       Per ISDA 2006       N         COMPOUND       All quoted tenors       N/A       Per ISDA 2006       N	Swap Rate-10:00				
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-     All quoted tenors     N/A     Per ISDA 2006     N       EUR-LIBOR-BBA-     All quoted tenors     N/A     Per ISDA 2006     N       EUR-LIBOR-BA-     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     All quoted tenors     N/A     Per ISDA 2006     N       EUR-TEC20-CNO     All quoted tenors     N/A     Per ISDA 2006     N       EUR-TEC5-CNO     All quoted tenors     N/A     Per ISDA 2006     N       EUR-TEC5-CNO     All quoted tenors     N/A     Per ISDA 2006     N       EUR-TEC5-CNO     All quoted tenors     N/A     Per ISDA 2006     N       EUR-TEC5-CNO     All quoted tenors     N/A     Per ISDA 2006     N       GBP-LIBOR-BBA     All quoted tenors     N/A     Per ISDA 2006     N       GBP-LIBOR-BBA     All quoted tenors     N/A     Per ISDA 2006     N       GBP-LIBOR-1709     All quoted tenors	- 1				
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-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-       All quoted tenors       N/A       Per ISDA 2006       N         EUR-TEC5-CNO       All quoted tenors       N/A       Per ISDA 2006       N         EUR-TEC5-CNO       All quoted tenors       N/A       Per ISDA 2006       N         EUR-TEC5-CNO       All quoted tenors       N/A       Per ISDA 2006       N         EUR-TEC5-CNO       All quoted tenors       N/A       Per ISDA 2006       N         EUR-TEC5-CNO-       All quoted tenors       N/A       Per ISDA 2006       N         GBP-LIBOR-BA       All quoted tenors       N/A       Per ISDA 2006       N         GBP-UBOR-BA       All quoted tenors       N/A       Per ISDA 2006       N         GPP-UBOR-BA       All quoted tenors       N/A       Per ISDA 2006	Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	Ν
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         All quoted tenors         N/A         Per ISDA 2006         N           EUR-TEC10-CNO         All quoted tenors         N/A         Per ISDA 2006         N           EUR-TECS-CNO         All quoted tenors         N/A         Per ISDA 2006         N           EUR-TECS-Reference Banks         All quoted tenors         N/A         Per ISDA 2006         N           EUR-TECS-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-UBOR-BBA         All quoted tenors         N/A         Per ISDA 2006         N           GBP-UBOR-BBA         All quoted tenors         N/A         Per ISDA 2006         N           IPY-TIBOR-BBA         All quoted tenors         N/A         Per ISDA 2006 <td< td=""><td>EUR-LIBOR-BBA</td><td>All quoted tenors</td><td>N/A</td><td>Per ISDA 2006</td><td>Ν</td></td<>	EUR-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	Ν
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-     All quoted tenors     N/A     Per ISDA 2006     N       EUR-TEC10-CNO-     All quoted tenors     N/A     Per ISDA 2006     N       EUR-TEC2-CNO     All quoted tenors     N/A     Per ISDA 2006     N       EUR-TEC5-CNO     All quoted tenors     N/A     Per ISDA 2006     N       EUR-TEC5-CNO-     All quoted tenors     N/A     Per ISDA 2006     N       EUR-TEC5-Reference     All quoted tenors     N/A     Per ISDA 2006     N       Banks     All quoted tenors     N/A     Per ISDA 2006     N       COMPOUND     All quoted tenors     N/A     Per ISDA 2006     N       GBP-LIBOR-BBA     All quoted tenors     N/A     Per ISDA 2006     N       PY-TIBOR-17096     All quoted tenors     N/A     Per ISDA 2006     N       PY-TIBOR-17096     All quoted tenors     N/A     Per ISDA 2006     N       SEK-Annual Swap Rate     All quoted tenors     N/A     Per ISDA 2006     N       SEK-STIBOR- Rate     All quoted	EUR-LIBOR-BBA- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
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-TEC10- Reference Banks       All quoted tenors       N/A       Per ISDA 2006       N         EUR-TECS-CNO       All quoted tenors       N/A       Per ISDA 2006       N         EUR-TECS-CNO- SwapMarker       All quoted tenors       N/A       Per ISDA 2006       N         EUR-TECS-Reference Banks       All quoted tenors       N/A       Per ISDA 2006       N         COMPOUND       All quoted tenors       N/A       Per ISDA 2006       N         GBP-LIBOR-BBA       All quoted tenors       N/A       Per ISDA 2006       N         GPP-WMBA-SONIA- COMPOUND       All quoted tenors       N/A       Per ISDA 2006       N         PY-TIBOR-BBA       All quoted tenors       N/A       Per ISDA 2006       N         PY-TIBOR-17097       All quoted tenors       N/A       Per ISDA 2006       N         PY-TIBOR-17097       All quoted tenors       N/A       Per ISDA 2006       N         SEK-Annual Swap Rate-SISWFI       All quot	EUR-LIBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
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       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-TEC5-Reference Banks       All quoted tenors       N/A       Per ISDA 2006       N         EUR-TEC5-Reference Banks       All quoted tenors       N/A       Per ISDA 2006       N         COMPOUND       All quoted tenors       N/A       Per ISDA 2006       N         GBP-UBOR-BBA       All quoted tenors       N/A       Per ISDA 2006       N         IPY-TIBOR-17096       All quoted tenors       N/A       Per ISDA 2006       N         IPY-TIBOR-17096       All quoted tenors       N/A       Per ISDA 2006       N         SEK-Annual Swap Rate-SEWFI       All quoted tenors       N/A       Per ISDA 2006       N         SEK-STIBOR-IDS- COMPOUND <td< td=""><td>EUR-TAM-CDC</td><td>All quoted tenors</td><td>N/A</td><td>Per ISDA 2006</td><td>Ν</td></td<>	EUR-TAM-CDC	All quoted tenors	N/A	Per ISDA 2006	Ν
SwapMarkerAll quoted tenorsIV/APer ISDA 2006NEUR-TEC10- Reference BanksAll quoted tenorsN/APer ISDA 2006NEUR-TEC5-CNOAll quoted tenorsN/APer ISDA 2006NEUR-TEC5-CNO- SwapMarkerAll quoted tenorsN/APer ISDA 2006NEUR-TEC5-Reference BanksAll quoted tenorsN/APer ISDA 2006NEUR-TMM-CDC- COMPOUNDAll quoted tenorsN/APer ISDA 2006NGBP-LIBOR-BBAAll quoted tenorsN/APer ISDA 2006NGBP-WIBA-SONIA- COMPOUNDAll quoted tenorsN/APer ISDA 2006NPY-LIBOR-BBAAll quoted tenorsN/APer ISDA 2006NPY-LIBOR-17096All quoted tenorsN/APer ISDA 2006NPY-TIBOR-17097All quoted tenorsN/APer ISDA 2006NSEK-Annual Swap RateAll quoted tenorsN/APer ISDA 2006NSEK-STIBOR- BloombergAll quoted tenorsN/APer ISDA 2006NSEK-STIBOR- Reference BanksAll quoted tenorsN/APer ISDA 2006NSEK-STIBOR- Reference B	EUR-TEC10-CNO	All quoted tenors	N/A	Per ISDA 2006	Ν
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EUR-TECS-CNO- SwapMarkerAll quoted tenorsN/APer ISDA 2006NEUR-TECS-Reference BanksAll quoted tenorsN/APer ISDA 2006NEUR-TMM-CDC- COMPOUNDAll quoted tenorsN/APer ISDA 2006NGBP-LIBOR-BBAAll quoted tenorsN/APer ISDA 2006NGBP-LIBOR-BBAAll quoted tenorsN/APer ISDA 2006NGBP-LIBOR-BBAAll quoted tenorsN/APer ISDA 2006NGPV-MBA-SONIA- 	EUR-TEC10- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
SwapMarkerAll quoted tenorsN/APer ISDA 2006NEUR-TEC5-Reference BanksAll quoted tenorsN/APer ISDA 2006NEUR-TMM-CDC- COMPOUNDAll quoted tenorsN/APer ISDA 2006NGBP-LIBOR-BBAAll quoted tenorsN/APer ISDA 2006NGBP-UBOR-BBAAll quoted tenorsN/APer ISDA 2006NGBP-UBOR-BBAAll quoted tenorsN/APer ISDA 2006NPY-LIBOR-BBAAll quoted tenorsN/APer ISDA 2006NPY-TIBOR-17096All quoted tenorsN/APer ISDA 2006NPY-TIBOR-17097All quoted tenorsN/APer ISDA 2006NSEK-Annual Swap RateAll quoted tenorsN/APer ISDA 2006NSEK-SIOR-OIS- 	EUR-TEC5-CNO	All quoted tenors	N/A	Per ISDA 2006	Ν
BanksAll quoted tenorsN/APer ISDA 2006NEUR-TMM-CDC- COMPOUNDAll quoted tenorsN/APer ISDA 2006NGBP-LIBOR-BBAAll quoted tenorsN/APer ISDA 2006NGBP-WMBA-SONIA- COMPOUNDAll quoted tenorsN/APer ISDA 2006NGBP-WBA-SONIA- COMPOUNDAll quoted tenorsN/APer ISDA 2006NJPY-LIBOR-BBAAll quoted tenorsN/APer ISDA 2006NJPY-TIBOR-17096All quoted tenorsN/APer ISDA 2006NJPY-TIBOR-17097All quoted tenorsN/APer ISDA 2006NSEK-Annual Swap RateAll quoted tenorsN/APer ISDA 2006NSEK-SIOR-OIS- COMPOUNDAll quoted tenorsN/APer ISDA 2006NSEK-STIBOR- BloombergAll quoted tenorsN/APer ISDA 2006NSEK-STIBOR- Reference BanksAll quoted tenorsN/APer ISDA 2006NSEK-STIBOR-SIDEAll quoted tenorsN/APer ISDA 2006NSEK-ST	EUR-TEC5-CNO- SwapMarker	All quoted tenors	N/A	Per ISDA 2006	Ν
COMPOUNDAll quoted tenorsN/APer ISDA 2006NGBP-LIBOR-BBAAll quoted tenorsN/APer ISDA 2006NGBP-WMBA-SONIA- COMPOUNDAll quoted tenorsN/APer ISDA 2006NJPY-LIBOR-BBAAll quoted tenorsN/APer ISDA 2006NJPY-TIBOR-17096All quoted tenorsN/APer ISDA 2006NJPY-TIBOR-17097All quoted tenorsN/APer ISDA 2006NSEK-Annual Swap RateAll quoted tenorsN/APer ISDA 2006NSEK-Annual Swap Rate-SESWFIAll quoted tenorsN/APer ISDA 2006NSEK-SIBOR-OIS- 	EUR-TEC5-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
GBP-WMBA-SONIA- COMPOUNDAll quoted tenorsN/APer ISDA 2006NJPY-LIBOR-BBAAll quoted tenorsN/APer ISDA 2006NJPY-TIBOR-17096All quoted tenorsN/APer ISDA 2006NJPY-TIBOR-17097All quoted tenorsN/APer ISDA 2006NJPY-TIBOR-17097All quoted tenorsN/APer ISDA 2006NSEK-Annual Swap RateAll quoted tenorsN/APer ISDA 2006NSEK-Annual Swap Rate-SESWFIAll quoted tenorsN/APer ISDA 2006NSEK-SIOR-OIS- 	EUR-TMM-CDC- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	Ν
COMPOUNDAll quoted tenorsN/APer ISDA 2006NIPY-LIBOR-BBAAll quoted tenorsN/APer ISDA 2006NIPY-TIBOR-17096All quoted tenorsN/APer ISDA 2006NIPY-TIBOR-17097All quoted tenorsN/APer ISDA 2006NSEK-Annual Swap RateAll quoted tenorsN/APer ISDA 2006NSEK-Annual Swap Rate-SESWFIAll quoted tenorsN/APer ISDA 2006NSEK-SIOR-OIS- COMPOUNDAll quoted tenorsN/APer ISDA 2006NSEK-STIBOR- 	GBP-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-17096All quoted tenorsN/APer ISDA 2006NJPY-TIBOR-17097All quoted tenorsN/APer ISDA 2006NSEK-Annual Swap RateAll quoted tenorsN/APer ISDA 2006NSEK-Annual Swap Rate-SESWFIAll quoted tenorsN/APer ISDA 2006NSEK-SIOR-OIS- COMPOUNDAll quoted tenorsN/APer ISDA 2006NSEK-STIBOR- BloombergAll quoted tenorsN/APer ISDA 2006NSEK-STIBOR- Reference BanksAll quoted tenorsN/APer ISDA 2006NUSD-Annual Swap Rate-11:00- BGCANTORAll quoted tenorsN/APer ISDA 2006NUSD-BA-H.15All quoted tenorsN/APer ISDA 2006NUSD-BA-Reference DealersAll quoted tenorsN/APer ISDA 2006N	GBP-WMBA-SONIA- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	Ν
IPY-TIBOR-17097All quoted tenorsN/APer ISDA 2006NSEK-Annual Swap RateAll quoted tenorsN/APer ISDA 2006NSEK-Annual Swap Rate-SESWFIAll quoted tenorsN/APer ISDA 2006NSEK-SIOR-OIS- COMPOUNDAll quoted tenorsN/APer ISDA 2006NSEK-STIBOR- 	JPY-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
SEK-Annual Swap RateAll quoted tenorsN/APer ISDA 2006NSEK-Annual Swap Rate-SESWFIAll quoted tenorsN/APer ISDA 2006NSEK-SIOR-OIS- COMPOUNDAll quoted tenorsN/APer ISDA 2006NSEK-STIBOR- BloombergAll quoted tenorsN/APer ISDA 2006NSEK-STIBOR- BloombergAll quoted tenorsN/APer ISDA 2006NSEK-STIBOR- BloombergAll quoted tenorsN/APer ISDA 2006NSEK-STIBOR- Reference BanksAll quoted tenorsN/APer ISDA 2006NSEK-STIBOR-SIDEAll quoted tenorsN/APer ISDA 2006NUSD-Annual Swap Rate-11:00- BGCANTORAll quoted tenorsN/APer ISDA 2006NUSD-BA-H.15All quoted tenorsN/APer ISDA 2006NUSD-BA-Reference DealersAll quoted tenorsN/APer ISDA 2006N	JPY-TIBOR-17096	All quoted tenors	N/A	Per ISDA 2006	Ν
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Rate-SESWFIAll quoted tenorsN/APer ISDA 2006NSEK-SIOR-OIS- COMPOUNDAll quoted tenorsN/APer ISDA 2006NSEK-STIBOR- BloombergAll quoted tenorsN/APer ISDA 2006NSEK-STIBOR- BloombergAll quoted tenorsN/APer ISDA 2006NSEK-STIBOR- Reference BanksAll quoted tenorsN/APer ISDA 2006NSEK-STIBOR-SIDEAll quoted tenorsN/APer ISDA 2006NUSD-Annual Swap Rate-11:00- BGCANTORAll quoted tenorsN/APer ISDA 2006NUSD-BA-H.15All quoted tenorsN/APer ISDA 2006NUSD-BA-Reference DealersAll quoted tenorsN/APer ISDA 2006N	SEK-Annual Swap Rate	All quoted tenors	N/A	Per ISDA 2006	Ν
COMPOUNDAll quoted tenorsN/APer ISDA 2006NSEK-STIBOR- BloombergAll quoted tenorsN/APer ISDA 2006NSEK-STIBOR- Reference BanksAll quoted tenorsN/APer ISDA 2006NSEK-STIBOR-SIDEAll quoted tenorsN/APer ISDA 2006NUSD-Annual Swap Rate-11:00- 	SEK-Annual Swap Rate-SESWFI	All quoted tenors	N/A	Per ISDA 2006	Ν
BloombergAll quoted tenorsN/APer ISDA 2006NSEK-STIBOR- Reference BanksAll quoted tenorsN/APer ISDA 2006NSEK-STIBOR-SIDEAll quoted tenorsN/APer ISDA 2006NUSD-Annual Swap Rate-11:00- BGCANTORAll quoted tenorsN/APer ISDA 2006NUSD-BA-H.15All quoted tenorsN/APer ISDA 2006NUSD-BA-Reference 	SEK-SIOR-OIS- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	Ν
Reference BanksAll quoted tenorsN/APer ISDA 2006NSEK-STIBOR-SIDEAll quoted tenorsN/APer ISDA 2006NUSD-Annual Swap Rate-11:00- BGCANTORAll quoted tenorsN/APer ISDA 2006NUSD-BA-H.15All quoted tenorsN/APer ISDA 2006NUSD-BA-Reference DealersAll quoted tenorsN/APer ISDA 2006N	SEK-STIBOR- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Annual Swap Rate-11:00- All quoted tenors N/A Per ISDA 2006 N BGCANTOR USD-BA-H.15 All quoted tenors N/A Per ISDA 2006 N USD-BA-Reference All quoted tenors N/A Per ISDA 2006 N	SEK-STIBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
Rate-11:00- BGCANTORAll quoted tenorsN/APer ISDA 2006NUSD-BA-H.15All quoted tenorsN/APer ISDA 2006NUSD-BA-Reference DealersAll quoted tenorsN/APer ISDA 2006N	SEK-STIBOR-SIDE	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-BA-Reference All quoted tenors N/A Per ISDA 2006 N Dealers	USD-Annual Swap Rate-11:00- BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	Ν
Dealers All quoted tenors N/A Per ISDA 2006 N	USD-BA-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-BMA Municipal 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	All quoted tenors	N/A	Per ISDA 2006	N

Swap Index				
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	Ν
USD-CMS-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-CMS-Reference Banks-ICAP SwapPX	All quoted tenors	N/A	Per ISDA 2006	Ν
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	Ν
USD-COF11-FHLBSF	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-COF11-Reuters	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-COF11-Telerate	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-CP-H.15	All quoted tenors	N/A	Per ISDA 2006	Ν
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	Ν
USD-FFCB-DISCO	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDA-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-ISDA-Swap Rate-3:00	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-ISDAFIX3-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-ISDAFIX3-Swap Rate-3:00	All quoted tenors	N/A	Per ISDA 2006	Ν
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-	All quoted tenors	N/A	Per ISDA 2006	N

BGCANTOR				
USD-OIS-11:00-LON- ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-OIS-11:00-NY- ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-OIS-3:00- BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-OIS-3:00-NY- ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
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	Ν
USD-SIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-SIBOR-SIBO	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-SIFMA Municipal Swap Index	All quoted tenors	N/A	Per ISDA 2006	Ν
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	Ν
USD-TBILL- Secondary Market	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-TIBOR-ISDC	All quoted tenors	N/A	Per ISDA 2006	N
USD-TIBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Treasury Rate- ICAP BrokerTec	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Treasury Rate- SwapMarker100	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Treasury Rate- SwapMarker99	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Treasury Rate- T19901	All quoted tenors	N/A	Per ISDA 2006	Ν
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	Ν
ZAR-DEPOSIT- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
ZAR-DEPOSIT-	All quoted tenors	N/A	Per ISDA 2006	Ν

SAFEX				
ZAR-JIBAR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
ZAR-JIBAR-SAFEX	All quoted tenors	N/A	Per ISDA 2006	Ν
ZAR-PRIME- AVERAGE	All quoted tenors	N/A	Per ISDA 2006	Ν
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		No Adjustment
Convention:		-
Termination Date Business Day		No Adjustment
Convention:		
Period End Dates:		Payment Dates
Payment Date Business Day		Modified Following
Convention:		
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	Same as Business Day Convention	
Convention:	for Period End Dates	
Method of Averaging:	Weighted Average or Unweighted	Unweighted Average
	Average	
Compounding Method:	Compounding or Flat Compounding	Compounding
Initial Exchange Date:		Effective Date
Initial Exchange Date Business Day		Following
Convention:		
Interim Exchange Date Business		Modified Following
Day Convention:		
Final Exchange Date:		Termination Date
Final Exchange Date Business Day		Modified Following
Convention:		

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	Applicable (i.e., Transaction is <b>not</b>
	Termination	"torn up for no value")
Optional Early Termination Date:		Cash Settlement Payment Date
Optional Early Termination Date		Following

Business Day Convention:	
Mandatory Early Termination Date	Modified Following
Business Day Convention:	_

#### 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	Other than Expiration Date, the
	Time	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 <b>but</b> 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		Following
Business Day Convention:		6
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

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	The terms under which an Interest Rate Swap – ASX
Settings:	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
In some moted Cten dender	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
2	Rate Options for which variable notionals are permitted.
Currency:	One of the currencies permitted for the relevant
Design Design	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
Business Day Convention:	available Business Day locations which can be elected.
Dusiness 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**

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 ( <i>Clearing-Bedingungen</i> ) (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 <i>Rahmenvertrag für Finanztermingeschäfte</i> ("DRV"). <b>Be</b> <b>aware that the timing of effectiveness of amendments</b> <b>or supplements to the ISDA standards may vary</b> <b>between bilateral and Eurex-cleared contracts, since</b> <b>Eurex may reserve the right to select when and how</b> <b>such changes become effective. Also be aware that</b> <b>Eurex has elected to make the 2006 ISDA Definitions</b> <b>applicable to certain classes of transactions,</b> <b>regardless of the parties' election to use the 2000</b> <b>ISDA Definitions.</b>
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 ( <i>e.g.</i> , 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

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	The terms under which an Interest Rate Swap – JSCC Cleared
Default Settings:	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 Boto Swap Pusinger Pulse (or any successor provisions)
Incorporated Standards:	Rate Swap Business Rules (or any successor provisions).This contract description incorporates by reference the JSCC
incorportated Standards.	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
Product Type/ISDA OTC Tevenomy	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
Currency:	Options for which variable notionals are permitted.One of the currencies permitted for the relevant transaction
Currency.	type per the JSCC Rules.
Business Days:	As per the JSCC Rules, which may require certain Business
Dusiness Duys.	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
Election Deter Descent Exections	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
Floating Rate Payer:	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
Compounding	parties. As per the JSCC Rules.
Compounding: Payer for Additional Payment/Fees:	
rayer for Additional rayment/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**

Summary:	This covers Markit IOS Fixed for Floating Swap Transactions (the "Contracts").
Limitations on Available Selections and Default	The terms under which the Contracts may be traded are
Settings:	as specified in these terms and conditions.
Settings:	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
F	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
Anna m Datas	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: Period End Dates:	As agreed by the parties. Per the Standard Terms.
Payment Dates:	Per the Standard Terms. As agreed by the parties or, if not so agreed, per the
Calculation Agent:	
Day Count Fraction	Standard Terms.       Per the Standard Terms.
Day Count Fraction:	
Business Days:	For any purpose, per the Standard Terms.
Business Day Convention:	Per the Standard Terms.
Initial Payment:	Don the Standard Terms
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**

Summary:	This covers Markit MBX Fixed for Floating Swap Transactions (the "Contracts").
Limitations on Available Selections and Default Settings: Incorporated Standards:	<ul> <li>Transactions (the "Contracts").</li> <li>The terms under which the Contracts may be traded are as specified in these terms and conditions.</li> <li>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.</li> <li>In many cases there are normal "vanilla" terms on which the parties will transact.</li> <li>These are shown as "Default" and will apply unless the parties vary them.</li> </ul>
	<ul> <li>following industry standard documentation and standards:</li> <li>(a) 2006 ISDA Definitions;</li> <li>(b) ISDA OTC Taxonomies; and</li> <li>(c) the Markit MBX Standard Terms Supplement (September 12, 2010 version) or any subsequent Standard Terms Supplement (the "Standard Terms").</li> </ul>
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**

<b>Terms and Condition</b>	ns
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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:	<ul> <li>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.</li> <li>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.</li> <li>For Business Days, the defaults shall be the locations specified.</li> <li>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.</li> <li>For these purposes "TARGET" is considered a location. In many cases there are normal "vanilla" terms on which the parties will transact.</li> </ul>
Incorporated Standards:	<ul> <li>parties vary them.</li> <li>This contract description incorporates by reference the following industry standard documentation and standards: <ul> <li>(a) 2006 ISDA Definitions</li> <li>(b) ISDA OTC Taxonomies</li> <li>(c) FpML Location Codes</li> <li>For convenience, certain terms are mapped to their</li> <li>FpML 5.5 equivalent.</li> </ul> </li> </ul>
Draduat Type/ISDA OTC Taxonomy	
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"):	An amount in USD agreed by the parties.The date specified by the parties, adjusted in accordancewith any applicable Business Day Convention.The parties may express the unadjusted Effective Dateas a number of Business Days or Banking Days from theTrade 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
Termination Date Dusiness Day Convention.	Business Day Conventions.
DV01:	As specified by the parties.
Fixed Amount:	As specified by the parties.
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
Tixed Amount.	the 2006 ISDA Definitions, the Fixed Amount shall
	equal:
$DV01 \times F$	ixed Rate × Currency Amount × 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
Touring Thirount.	the 2006 ISDA Definitions, the Floating Amount shall
	equal:
$DV01 \times Calculation Amount \times (Floating)$	Rate + Spread) × 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**

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 ( <i>e.g.</i> , 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)
	<ul> <li>Michigan—Michigan Consolidated Gas Company Citygate (IFERC)</li> </ul>
	• 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:
	<ul> <li>USD</li> </ul>
	<ul> <li>CAD (AECO only)</li> </ul>
Quoting Convention and Minimum	Notional amount, as agreed by counterparties.
Increment:	
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

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.		
two counterparties whereby one counterparty agrees to pay a 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 give date(s) based on the maturity price of a natural gas tated hub publishe by one of a series of industry publications and, in the case of the second floating amount, an applicable futures contract tied to a different hub.           Publication Sources: <ul> <li>CGRP.—Chandian Gas Price Reporter</li> <li>Gas Daily-DPlat's Gas Daily's Daily Report</li> <li>IFERC—Plat's Inside FERC Gas Market Reporter</li> <li>NGL—Natural Gas Intelligence's Bidweck Survey</li> <li>The floating amount can be based on the price for a given period in a given issue of the Publication Source (e.g., average of weekly bid prices for each weekly issue), as agreed by the parites.</li> </ul> Reference Commodities: <ul> <li>ALG—Algonquin Energy Co. (CGPR)</li> <li>ALG—Algonquin Energy Co. (CFRR)</li> <li>Chicago-Chicago City Gate (IFERC)</li> <li>Chicago-Chicago City Gate (IFERC)</li> <li>Chicago-Chicago City Gate (IFERC)</li> <li>Malin—Pacific Gas Transmission Co., Malin (IFERC)</li> <li>Malin—Bandale Eastern Pipeline Co of America (IFERC)</li> <li>Malin—Bandale -Banhandle Eastern Pipeline Co. (IFERC)</li> <li>Malin—Bandale -Chargo City gate (IFERC)</li> <li>Malin—Bandale -Chargo City gate (IFERC)</li> <li>Malin—Bandale -Banhandle Eastern Pipeline, Con of America (IFERC)</li> <ul></ul></ul>	Summary:	This covers "Natural Gas – Financial Basis Swap Contracts".
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 publishe 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           • GGRE—Platt's floating amount to 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. (ICGPR)           • ALG—Algonquin Energy Co. (IFERC)         • CIGE—Colorado Interstate Gas, North Mainline (IFERC)           • DOM—Dominion Transmission Co., Malin (UFERC)         • Malin—Placific Gas Transmission Co., Malin (UFERC)           • Malin—Placific Gas Transmission Co., Malin (UFERC)         • NGICEEN_OVARE_Citygate (UFERC)           • Price Aside Livy and Alber Pipeline Co. (UFERC)         • Reference Order Pipeline Co. (UFERC)           • Malin—Placific Gas Transmission Co., Malin (UFERC)         • NGICEN_OVARE_Citygate (UFERC)           • DOM—Dominion Transmission Co., Malin (UFERC)         • NGICO           • Premian—El Paso Natural Gas Co.		
on the reported price for natural gas at a given hub. and in exchange, the second counterparty will pay a floating amounts 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 amounts paid are determined based on the notional quantity and, in the case of the second floating amount, an applicable futures contract based on the reference commodity.           Publication Sources:         • CGPR-Canadian Cas Price Reporter           • Gas Daily—Platt's Gas Daily's Daily Report         • IFERC—Rart's Inside FERC Gas Market Reporter           • NGL—Natural Gas Intelligence's Bidweck Survey         The floating amount can be based on the price for a given period in a given 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. (ICGPR)           • ALG—Algonquin Energy Co. (IEERC)         • CIGR—Colorado Interstate Gas, North Mainline (IFERC)           • DOM—Dominion Transmission Co., Malin (IFERC)         • MGICO —Natural Gas Prize Report City Gate (IFERC)           • MGEC mandeline Cost of a transmission Co., Permian Basin Pool (IFERC)         • MGIC Gas—Natural Gas So. Service Report City Gate (IFERC)           • AECO—Alberta Energy Popeline, Coo, CHERC)         • Reckeres—Northwest Pipeline, Rocky Mountain Pool (IFERC)           • MGEC Mid Con—Natural Gas Pipeline Co. (IFERC)         • MGIC Gas—Matural Gas Pipeline Co		
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 • NGL—Natural Gas Intelligence's Bidweck Survey The floating amount can be based on the price for a given period in a given issue of the Publication Source (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. (CGPR) • ALG—Colorado Interstate Gas, North Mainline (IFERC) • Clicago—Chicago City Gate (IFERC) • Clicago—Chicago City Gate (IFERC) • DOM—Dominion Transmission Co. (IFERC) • Malin—Pacific Gas Transmission Co. (IFERC) • Malin—Pacific Gas Transmission Co. (IFERC) • Michigan—Michigan Consolidated Gas Company Citygate (IFERC) • Michigan—Michigan Consolidated Gas Company Citygate (IFERC) • NGPC Mid Con—Natural Gas Co. Permian Basin Pool (IFERC) • Panhandle—Panhandle Eastern Pipeline C. (IFERC) • Porke Citygate (IFERC) • NGPC Mid Con—Natural Gas Co. San Juan Basin Pool (IFERC) • Socia—Northwest Pipeline, Rocky Mountain Pool (IFERC) • Socia—Northwest Pipeline, Rocky Mountain Pool (IFERC) • Sumas—Northwest Pipeline, Rocky Mountain Pool (IFERC) • Teroc Massica Iransmission Company (IfERC) • Teroc Massica Eastern Transmission Company Citygate (IFERC) • NGPC Mid Combod Gas (IfERC) • Terod—Natural Gas Pipeline C of America (Roc) (N) (IFE		
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 stated hub publishe 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         • NGL—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., 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)         • CHSC—Olorado Interstate Gas, North Mainline (IFERC)       • DOM—Dominion Transmission Co., (IFERC)         • Matin—Pacific Gas Transmission Co., Malin (IFERC)       • Malin—Alichigan Consolidated Gas Company Citygate (IFERC)         • NGEP Mid Com—Pathanal Gas Price (FERC)       • Malin—Pacific Gas Transmission Company Citygate (IFERC)         • Parhandle—Panhandle Eastern Pipeline Co. (IFERC)       • Parhandle—Panhandle Eastern Pipeline Co. (IFERC)         • Parhandle—Panhandle Eastern Pipeline, Con America (IFERC)       • Rockics—Northwest Pipeline, Sunany Mool (IFERC)         • Pot		
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 publishe 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 Inside FERC Gas Market Reporter       • GGR—Canadian Gas Price 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., nonthly 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)         • DOM—Dominion Transmission Co. (IFERC)       • BOC—Houston Ship Channel (IFERC)         • Michigan—Michigan Consolidated Gas Company Citygate (IFERC)       • Michigan—Michigan Consolidated Gas Company Citygate (IFERC)         • MoRPC Mid Con—Natural Gas Pipeline Co of America (IFERC)       • Michigan—Michigan Consolidated Gas Co. Pervina Basin Pool (IFERC)         • Panhandle—Panhandle Eastern Pipeline Co of HERC)       • Rockies—Northwest Pipeline, Rocky Mountain Pool (IFERC)         • Power and a son Natural Gas Co. San Juan Basin Pool (IFERC)       • Socal—Socal Citygate (IFERC)         •		counterparty will pay a floating amount to the first counterparty on the same given
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 publishe 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—Natural Gas Intelligence's Bidweck Survey The floating amount can be based on the price for a given period in a given issue of the Publication Source (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. (CGPR) • ALG—Algonquin Energy Co. (CFRC) • Chicago—Chicago CUY Gate (IFERC) • CliG—Colorado Interstate Gas, North Mainline (IFERC) • DOM—Dominion Transmission Co. (MFERC) • Malin—Pacific Gas Transmission Co., Malin (IFERC) • Malin—Pacific Gas Transmission Co., Malin (IFERC) • Malin—Pacific Gas Transmission Co. (MFERC) • Michigan—Michigan Consolidated Gas Company Citygate (IFERC) • NGPC Mid Con—Natural Gas Pipeline Co of America (IFERC) • Panhandle—Panhandle Eastern Pipeline Co. (IFERC) • Rockies—Pot&E Citygate (IFERC) • Rockies—Pot&E Citygate (IFERC) • Rockies—Pot&E Citygate (IFERC) • Rockies—PotAte (Iftegrate (IFERC) • Social—Social Citygate (IFERC) • Social—Social Citygate (IFERC) • TETCO M3—Texas Eastern Transmission Company (IFERC) • TETCO M3—Texas Eastern Transmission Company (IFERC) • TETCO M3—Texas Eastern Transmission Corp M3 Zone (IFERC) • Texok—Natural Gas Pipeline, Co of America, Texok (IFERC) • Texok—Natural Gas Pipeline, Co of (NY) (IFERC) • Texok—Natural Gas Ripeline Co of America, Texox (I		date(s) based on the maturity price of a natural gas futures contract tied to a
the case of the first floating amount, the price of natural gas a stated hub publishe 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—Alborta Energy Co. (CGPR)           • ALG—Algonquin Energy Co. (IFERC)         • Clicago—Chicago City Gate (IFERC)           • CIG—Colorado Interstate Gas, North Mainline (IFERC)         • OM—Dominion Transmission Co., Malin (IFERC)           • MBC—Houston Ship Channel (IFERC)         • Malin—Pacific Gas Transmission Co., Malin (IFERC)           • MGPC Mid Con—Natural Gas Pipeline Co of America (IFERC)         • NGPC Mid Con—Natural Gas Co. Permiam Basin Pool (IFERC)           • Permiam=El Paso Natural Gas Co. Semiam Basin Pool (IFERC)         • Social—Social Citygate (IFERC)           • NGPC Mid Con—Natural Gas Co. Semiam Basin Pool (IFERC)         • Social—Social Citygate (IFERC)           • Social—Social Citygate (IFERC)         • Social—Social Citygate (IFERC) </th <th></th> <th>different hub.</th>		different hub.
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: CCPR—Canadian Gas Price Reporter Gas Daily—Plat's Gas Daily's Daily Report IFERC—Plat'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., average of weekly bid prices for each weekly issue), as agreed by the parties. Reference Commodities: ALG—Algonquin Energy Co. (ICERC) CLIG—Colorado Interstate Gas, North Mainline (IFERC) DOM—Dominion Transmission Co. (IFERC) HSC—Houston Ship Channel (IFERC) HSC—Houston Ship Channel (IFERC) Main—Pacific Gas Transmission Co. (Main (IFERC) Main—Mandle—Panhandle Eastern Pipeline Co of America (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) PockE Citygate—PC&E Citygate (IFERC) Socal—Socal Citygate (IFERC) Socal—Socal Citygate (IFERC) Socal—Socal Citygate (IFERC) TCO—Columbia Gas Transmission Company (IFERC) TCO—Columbia Gas Transmission Company (IFERC) Texok—Natural Gas Pipeline Co of America (IFERC) Socal—Socal Citygate (IFERC) Texok—Natural Gas Pipeline, Come of (NY) (IFERC) Texok—Natural Gas Pipeline Co of America (IFERC) Texok—Natural Gas Pipeline, Zone 6 (NY) (IFERC) Texok—Natural Gas Pipeline Co of America TexOK (IFERC) Trans Z6 NY—Transcontinenal Gas Pipeline, Zone 6 (NY) (IFERC) Notional amount, as agreed by counterparties: USD Currency in which payments are made between the two counterparties: USD CodD (AECO only) Notional amount, as agreed by counterparties.		The floating amounts paid are determined based on the notional quantity and, in
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., 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. (GFERC)               • CIG—Colorado Interstate Gas, North Mainline (IFERC)            • DOM—Dominion Transmission Co., (HERC)               • DOM—Dominion Transmission Co., Malin (IFERC)            • MSIC—Houston Ship Channel (IFERC)               MGI-Maindaed Gas Company Citygate (IFERC)            • MGPC Mid Con—Natural Gas Pipeline Co of America (IFERC)               Molthigan—Michigan Consolidated Gas Company Citygate (IFERC)            • NGPC Mid Con—Natural Gas Co. Permian Basin Pool (IFERC)               Permian—El Paso Natural Gas Co. San Juan Basin Pool (IFERC)            • NGPC Mid Con—Columbia Gas Transmission Company (IFERC)               Socal—Socal Citygate (IFERC)            • Socal—Socal Citygate (IFERC)		the case of the first floating amount, the price of natural gas a stated hub published
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• 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)         • Parhandle—Panhandle Eastern Pipeline Co.         • PG&E Citygate—PG&E Citygate (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)         • Socal—Socal Citygate (IFERC)         • Sumas—Northwest Pipeline, Rocky Mountain Pool (IFERC)         • Socal—Socal Citygate (IFERC)         • Sumas—Northwest Pipeline, Sumas (IFERC)         • TCO—Columbia Gas Transmission Company (IFERC)         • TETCO M3—Texas Eastern Transmission Company CIFERC)         • 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)         • Ventura         • Waha—Waha Hub, West Texas (IFERC)         • 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.         Currency in which payments are made be		
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• 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.		
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converted to CAD at then-current spot.         Settlement Currency:       Currency in which payments are made between the two counterparties: <ul> <li>USD</li> <li>CAD (AECO only)</li> </ul> Quoting Convention and Minimum Increment:       Notional amount, as agreed by counterparties.		
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.	Commounties.	
USD     CAD (AECO only)  Quoting Convention and Minimum Increment:	Sottlomont Current	
CAD (AECO only) Quoting Convention And Minimum Increment: CAD (AECO only) Notional amount, as agreed by counterparties.	Settlement Currency:	
Quoting Convention       Notional amount, as agreed by counterparties.         and Minimum       Increment:		
and Minimum Increment:		
Increment:		Notional amount, as agreed by counterparties.
Minimum Size: 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

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	• NYMEX Henry Hub Natural Gas (Index Swap Future)
Commodities:	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	Notional amount, as agreed by counterparties
Minimum Increment:	
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
Settlement Date(s).	floating payment amount are exchanged (can be netted).
Settlement Procedure:	Bilateral cash settlement performed in settlement currency.
settement rioteunie:	The contracts settle on both the NYMEX Last Day and NYMEX Penultimate
	publications.
	publications.

# <u>Natural Gas – Swing Swap Contracts</u>

Summory	This covers "Natural Gas Swing Swon Contracto"
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 area of the first floating amount, the doily price of natural gas a stated
	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 Councer (Non Daily).	CGPR—Canadian Gas Price Reporter
Publication Sources (Non-Daily):	<ul> <li>IFERC—Platt's Inside FERC Gas Market Reporter</li> </ul>
	<ul> <li>NGI—Natural Gas Intelligence's Bidweek Survey</li> </ul>
	The floating amount can be based on the price for a given period in a given
	issue of the Publication Source ( <i>e.g.</i> , 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):	<ul> <li>Gas Daily –Platt's Gas Daily's Daily Report</li> </ul>
Reference Commodities and Non-	<ul> <li>AECO—Alberta Energy Co. (CGPR)</li> </ul>
Daily Publication Source:	<ul> <li>ALG—Algonquin Energy Co. (UGLR)</li> </ul>
	<ul> <li>Chicago—Chicago City Gate (IFERC)</li> </ul>
	<ul> <li>CIG—Colorado Interstate Gas, North Mainline (IFERC)</li> </ul>
	<ul> <li>DOM—Dominion Transmission Co. (IFERC)</li> </ul>
	<ul> <li>HSC—Houston Ship Channel (IFERC)</li> </ul>
	<ul> <li>Malin—Pacific Gas Transmission Co., Malin (IFERC)</li> </ul>
	<ul> <li>Michigan—Michigan Consolidated Gas Company Citygate (IFERC)</li> </ul>
	<ul> <li>NGPC Mid Con—Natural Gas Pipeline Co of America (IFERC)</li> </ul>
	• 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)
	<ul> <li>Sumas—Northwest Pipeline, Sumas (IFERC)</li> </ul>
	TCO—Columbia Gas Transmission Company (IFERC)
	<ul> <li>TETCO M3—Texas Eastern Transmission Corp M3 Zone (IFERC)</li> </ul>
	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	
	Notional amount, as agreed by counterparties.
Minimum Increment:	
Minimum Size:	Notional amount, as agreed by counterparties.

	• 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

Cummouri	This covers non deliverable single survey as another
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	The terms under which Non-Deliverable Single-
Settings:	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
index 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
FX Rate:	Business Day Conventions.           The amount of Index Currency corresponding to one
FA Kale.	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 × F	ixed 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:	Amount is denominated. If the Currency Amount is denominated in the
Floating Amount:	Amount is denominated.

	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) × 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
round rune option.	from among the Available Floating Rate Options for
	such Currency.
Designated Maturity ('indexTenor"):	As specified by the parties from among the available
Designated Waturity ( Index renor ).	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
Prost Dates Duringer Dev Commission	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
round fuite fuger fugment Dute Dug Convention.	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. As specified by the parties from among the Available
i mai Exchange Dusiness Days.	Business Days.
Final Exchange Business Day Convention:	As specified by the parties from among the Available
That Exchange Dusitiess Day Convention:	
	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 $\times$ 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	Determination Date	Business Days
			order)		
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	Settlement	NDF	Rate Source	Fallback Rate	Determinatio	Business
Currency	Currency	Template		Source(s) (in	n Date	Days
				order)		
ARS	USD	17 May 06	ARS03	ARS04	Payment – 2	ARBA
					BD	USNY
BRL	USD	17 May 06	BRL09	BRL12,	Payment – 2	USNY and
				BRL13	BD	any of
						BR{SP,RJ,
						BR}
CLP	USD	01 Aug 06	CLP10	CLP11	Payment – 2	CLSA

					BD	USNY
COP	USD	01 Aug 06	COP02	COP03	Payment – 2	USNY
		_			BD	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	
СОР	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		
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	
СОР	COP-IBR-OIS- COMPOUND	ISDA 2006	USNY COBO	
СОР	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—	Not Applicable—Fixed Leg ONLY		
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
	<i>Relevant Rate</i> =the Relevant Rate for instance <i>j</i> of Reset Date
BRL-CDI-CETIP:	<ul> <li>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 (<i>Câmara de</i> <i>Custódia e Liquidação</i>) (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.</li> <li>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&amp;F in accordance with its rules (see http://www.bmf.com.br/portal/pages/boletim1/bd_manual/indic a doreFinanceiros1.asp, or any successor page).</li> <li>If the BM&amp;F does not publish such a rate for such date, CDI for the relevant Reset Date shall be determined jointly by the parties.</li> <li>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.</li> <li>If CDI for a Reset Date is not so determined by a CDI Reference Dealer Poll, BRL-CDI-Reference Dealers shall</li> </ul>
BRL-CDI-Reference Dealers:	<ul> <li>Reference Dealer Poll, BKL-CDI-Reference Dealers shall apply.</li> <li>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.</li> <li>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.</li> <li>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).</li> <li>If four quotations are not obtained from any of such four polls, CDI shall CDI shall not be determined by a CDI Reference</li> </ul>
CDI Reference Dealers:	Dealer Poll. At least six and not more than eight leading onshore dealers in
Reset Dates ("resetDate"):	the CDI market selected by the Calculation Agent.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.

CLP- <u>Unidad de Fomento (UF/CLF)</u> :	For any Reset Date, the difference between the value of the <i>unidad de fomento (UF/CLF)</i> as certified by the Chilean <i>Banco Central de Chile</i> for the calendar day preceding such Reset Date and the value of the <i>unidad de fomento (UF/CLF)</i> as certified by the Chilean <i>Banco Central de Chile</i> 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- <u>Unidad de Fomento (UF/CLF)</u> . If for any Reset Date there is no published value of the <i>unidad de fomento (UF/CLF)</i> as certified by the Chilean <i>Banco</i>
	<i>Central de Chile</i> , the Calculation Agent shall determine the CLP-Unidad de Fomento (UF/CLF) for such day.

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

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

COP- <u>Unidad de Valor Real (UVR)</u> :	<ul> <li>For any Reset Date, the difference between the value of the <i>unidad de valor real (UVR)</i> as certified by the Colombian <i>Banco de Republica</i> for the calendar day preceding such Reset Date and the value of <i>unidad de valor real (UVR)</i> as certified by the Colombian <i>Banco de Republica</i> 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-<u>Unidad de Valor Real (UVR)</u>.</li> <li>If for any Reset Date there is no published the difference between the value of the <i>unidad de valor real (UVR)</i> as certified by the Colombian <i>Banco de Republica</i>, the Calculation Agent shall determine the COP-Unidad de Valor Real (UVR) for such</li> </ul>
	shall determine the COP- <u>Unidad de Valor Real (UVR)</u> 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
СОР	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 Forward Foreign Exchange Contracts

S		
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	ARS Argentine Peso	
( <i>i.e.</i> , Non-Delivery Currency):	BRL Brazilian Real	
	CLP Chilean Peso	
	COP Colombian Peso	
	CNY Chinese Renminbi	
	• 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	
	MYR Malaysian Ringgit	
	NGN Nigerian Naira     DEN Dermion musua col	
	PEN Peruvian nuevo sol	
	<ul><li> PHP Philippine Peso</li><li> RUB Russian ruble</li></ul>	
	TWD Taiwan Dollar	
	UAH Ukrainian Hryvnia     UCN Usen den Shilling	
	<ul> <li>UGX Ugandan Shilling</li> <li>UYU Uruguayan peso</li> </ul>	
	<ul><li>UYU Uruguayan peso</li><li>VEB Venezuelan bolívar</li></ul>	
	<ul> <li>VND Vietnamese dông</li> </ul>	
S-441		
Settlement Currency:		
	<ul> <li>CAD Canadian Dollar</li> <li>EUR Euro</li> </ul>	
	GBP British Pound	
	<ul> <li>JPY Japanese Yen</li> </ul>	
	<ul> <li>JF 1 Japanese Ten</li> <li>USD US Dollar</li> </ul>	
	CHF Swiss Franc	
<b>Ouoting Convention and Minimum Increment:</b>	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	
nononal Currency.	by counterparties.	
Trading Conventions:	Buy or Sell which refers to the contract size expressed	
rraung Conventions.	in notional currency.	
Forward Rates:	Currency exchange rate expressed as the amount of	
r vi wal u Raus.	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	
Settlement Date:		
Firing Data:	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

# Non-Deliverable Vanilla American or European Style Foreign Exchange Options

Summary:	This covers non-deliverable vanilla American or
	European style foreign exchange options.
Limitations on Available Selections and Default Settings:	The terms under which a Non-Deliverable Vanilla American or European Style Foreign Exchange Option 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:	This contract description incorporates by reference the following industry standard documentation and
	standards:
	(a) the 1998 FX and Currency Option Definitions and
	2005 Amendment and Annex A and supplements
	(b) ISDA OTC Taxonomies
	(c) FpML Location Codes
	For convenience, certain terms are mapped to their FpML 5.5 equivalent.
	For purposes of this description, the term COP means the
	lawful currency of the Republic of Columbia
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Foreign Exchange
ISDA OTC Base Product:	Foreign Exchange
ISDA OTC Sub-Product:	Vanilla Option
Further Limitations:	None
FpML Schema:	"confirmation.fxOption"

# Non-Deliverable Vanilla American or European Style Foreign Exchange Options

Terms:	
Trade Date:	The date the transaction is agreed between and becomes
	legally binding on the parties.
Commencement Date	As specified by the parties.
("americanExercise.commencementDate"):	This applies only where the Option Style is American.
Buyer ("buyerPartyReference"):	As specified by the parties.
Seller ("sellerPartyReference"):	As specified by the parties.
Currency Option Style:	As specified by the parties.
Currency Option Type:	A Call with respect to the Call Currency and a Put with
	respect to the Put Currency.
Call Currency ("callCurrencyAmount"):	The currency and amount as specified by the parties, or, if not so specified, derived from the Put Currency Amount and Strike Price.
	The Put Currency and Call Currency must represent a traded pair as shown on the attached list of currencies.
Put Currency ("putCurrencyAmount"):	The currency and amount as specified by the parties, or,
	if not so specified, derived from the Call Currency
	Amount and Strike Price.
Strike Price ("strikePrice"):	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, if no Settlement Rate Option is specified.
Settlement Rate Option:	As specified by the parties from among the Available Settlement Rate Options if the Settlement Currency is USD.
Expiration Date ("expiryDate"):	As specified by the parties.
Latest Exercise Time:	As specified by the parties.
	This applies only where the Option Style is American.
Expiration Time ("americanExercise.expiryTime" or "europeanExercise.expiryTime"):	The time in the location specified by the parities.
Automatic Exercise:	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 ("premium")	As specified by the parties.
Premium Payment Date:	As specified by the parties.
Calculation Agent:	As specified by the parties.
Business Days for Premium Payment Date:	As specified by the parties.
Business Days for Settlement Date:	As specified by the parties.
Business Days for Exercise Date	For American Options, as specified by the parties.
Business Days for Expiration Date:	As specified by the parties.
Business Days (General):	As specified by the parties.
Business Day Convention for Premium Payment Date:	As specified by the parties.
Business Day Convention for Expiration Date:	As specified by the parties.
Business Day Convention for Settlement Date:	As specified by the parties.
Event Currency:	As specified by the parties if any Disruption Events are applicable.
Disruption Events:	As specified by the parties.
	As specified by the parties.

Disruption Fallbacks:	As specified by the parties for each Disruption Event
	applicable.

Three Letter Currency Code (ISDA/ISO)	Currency Name (ISDA)	Principal Financial Centers for Currency (FpML Codes)
ARS	Argentine Peso	ARBA
BRL	Brazilian Real	BRBR, BRRJ or BRSP
CLP	Chilean Peso	CLSA
CNY	Chinese Renminbi	CNBE
COP	Colombian Peso	СОВО
EGP	Egyptian Pound	EGCA
EUR	Euro	EUTA
IDR	Indonesian Rupiah	IDJA
INR	Indian Rupee	INMU
KRW	Korean Won	KRSE
KZT	Kazakhstan Tenge	KZAL
MYR	Malaysian Ringgit	MYKL
PEN	Peruvian Nuevo Sol	PELI
PHP	Philippine Peso	PHMA
RUB	Russian Ruble	RUMO
TWD	Taiwanese Dollar	TWTA
USD	United States Dollar	USNY
VEB	Venezuelan Bolivar	VECA
VND	Vietnamese Dong	VNHA

FX Non-Deliverable Vanilla Option Available Currencies and Principal Financial Centers

The Minimum Amount for any currency pair is 5,000,000 of the Call Currency with an Increment of 5,000,000 of the Call Currency

#### FX Non-Deliverable Vanilla Option Available Settlement Rate Options

ARS	ARS01 ARS BNAR
ARS	ARS02 ARS OFFICIAL RATE
ARS	ARS03 CME/EMTA ARS INDUSTRY SURVEY RATE
ARS	ARS03 EMTA ARS INDUSTRY SURVEY RATE
ARS	ARS04 EMTA ARS INDICATIVE INDUSTRY SURVEY RATE
BRL	BRL01 BRL BRBY
BRL	BRL02 BRL OFFICIAL RATE
BRL	BRL03 BRL PCOT
BRL	BRL09 BRL PTAX
BRL	BRL10 BRL PTAX BRFR
BRL	BRL11 BRL INDUSTRY SURVEY RATE
BRL	BRL12 EMTA BRL INDUSTRY SURVEY RATE
BRL	BRL13 EMTA BRL INDICATIVE SURVEY RATE
CLP	CLP01 BCCCHILG
CLP	CLP02 CLP INFORMAL
CLP	CLP03 CLP INTERBANK
CLP	CLP04 CLP OBSERVADO
CLP	CLP08 CLP OFFICIAL RATE
CLP	CLP09 CLP TELERATE 38942
CLP	CLP10 CLP DOLAR OBS
CLP	CLP11 EMTA CLP INDICATIVE SURVEY RATE
CNY	CNY01 CNY SAED

CNY	CNY02 SFEMC CNY INDICATIVE SURVEY RATE
COP	COP01 COP CO/COL03
COP	COP02 COP TRM
COP	COP02 COP INDICATIVE SURVEY RATE
EGP	EGP01 EGP FEMF
EGP	EGP01 EGF FEMF EGP02 EMTA EGP INDICATIVE SURVEY RATE
IDR	
IDR	IDR01 IDR ABS IDR02 SFEMC INDICATIVE SURVEY RATE
IDR	IDR02 SPEMC INDICATIVE SURVET KATE
INR	INR01 INR RBIB
INR	INR02 SFEMC INR INDICATIVE SURVEY RATE
KRW	KRW02 KRW KFTC18
KRW	KRW03 KRW TELERATE 45644
KRW	KRW04 SFEMC KRW INDICATIVE SURVEY RATE
KZT	KZT01 KZT KASE
KZT	KZT 02 EMTA KZT INDICATIVE SURVEY RATE
MYR	MYR01 MYR ABS
MYR	MYR02 SFEMC MYR INDICATIVE SURVEY RATE
MYR	MYR03 MYR PPKM
PEN	PEN01 PEN PDSB
PEN	PEN02 PEN PDSC
PEN PEN	PEN03 PEN WT AVE
PEN	PEN04 EMTA PEN INDICATIVE SURVEY RATE PEN05 PEN INTERBANK AVE
PEN	PHP01 PHPESO
PHP	PHP02 PHP TELERATE 2920
PHP	PHP02 PHP TELERATE 2920 PHP03 PHP TELERATE 15439
PHP PHP	PHP03 PHP TELERATE 15439 PHP04 PHPES01
PHP	PHP04 PHPES01 PHP05 SFEMC PHP INDICATIVE SURVEY RATE
PHP	PHP05 SPEMC PHP INDICATIVE SURVET RATE PHP06 PHP PDSPESO
RUB	RUB01 RUB MICEXFRX
RUB	RUB02 RUB MMVB
RUB	RUB02 RUB MMIVB RUB03 RUB CME-EMTA
RUB	RUB03 RUB CME-EMTA RUB04 EMTA RUB INDICATIVE SURVEY RATE
TWD	TWD01 TWD TELERATE 6161
TWD	TWD01 TWD TELERATE 0101 TWD02 TWD TFEMA
TWD	TWD02 TWD TFEMA TWD03 TWD TAIFIX1
TWD	TWD03 TWD TAIFIXT TWD04 SFEMC
VEB	VEF01 VEF FIX
VEB VND	VEFOI VEF FIX VND01 VND ABS
VND	VND01 VND ABS VND02 VND FX
VND	
VIND	VND03 SFEMC VND INDICATIVE SURVEY RATE

### FX Non-Deliverable Vanilla Option Requirements and Defaults

Variable	Requirement Default	
Commencement Date	American Style ONLY	Trade Date
Latest Exercise Time	American Style ONLY	Same as Expiration Time
Automatic Exercise		Applicable
Business Days for Premium	At least one of the specified	Principal Financial Center for
Payment Date	locations must be able to settle	Currency of Premium
	relevant Currency	
Business Days for Settlement Dates:	The specified locations must at least	Principal Financial Center for each
	be able to settle each Currency in Currency of the Currency Pair	

# Non-Deliverable Vanilla American or European Style Foreign Exchange Options

	the Currency Pair	
Business Days for Exercise Date	Location of Seller	Location of Seller
Business Days for Expiration Dates:	If Automatic Exercise does not apply, location of Seller If Automatic Exercise does apply, trading day for each Currency of Currency Pair	Location of Seller and trading day for each Currency of Currency Pair
Business Day Convention for	Cannot result in payment due prior	Following
Premium Payment Date:	to Trade Date	_
Business Day Convention for		Following
Expiration Date:		
Business Day Convention for	Cannot result in payment due prior	Following
Settlement Date	to Exercise Date	
Disruption Events:		Price Source Disruption <b>ONLY</b>
Disruption Fallbacks:	Required only if there are	For Price Source Disruption per the
	Disruption Events	1998 Definitions

# FX Non-Deliverable Vanilla Available Option Styles

Style	Description	Default
American	Can be exercised on any Exercise	Yes
	Business Day from and including	
	the Commencement Date to and	
	including the Expiration Date	
European	Can be exercised only on the	No
	Expiration Date	

### Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
Nearest
Preceding

# **PO Index Contracts**

Summary:	This covers Markit PO Fixed for Floating Swap
	Transactions (the "Contracts").
Limitations on Available Selections and Default	The terms under which the Contracts may be traded are
Settings:	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
incorporated Standards.	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

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:	<ul> <li>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).</li> <li>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.</li> </ul>
Incorporated Standards:	<ul> <li>This contract description incorporates by reference the CME Rulebook as in effect from time to time.</li> <li>The CME Rulebook itself may incorporate certain additional standards, such as the 2000 ISDA Definitions and 2006 ISDA Definitions.</li> <li>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.</li> </ul>
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: Effective Date:	The definition set ( <i>e.g.</i> , ISDA 2000/ISDA2006) elected by, or otherwise binding on, the parties in accordance with the CME Rulebook.
Notional Amount:	As per the CME Rulebook.An amount in Currency determined by the partiessubject to limitations in the CME Rulebook.This may vary from period to period to the extentpermitted by the CME Rulebook.The CME Rulebook may limit the Currencies and
	Floating Rate Options for which variable notionals are permitted.
Currency:	
Currency: Business Days:	permitted.           One of the currencies permitted for the relevant
•	permitted.One of the currencies permitted for the relevant transaction type per the CME Rulebook.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

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-
1	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

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
nicor por ateu Standarus.	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
NL. Comment American	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
4	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

Summary:	This covers fixed-for-floating U.S. electricity swaps ("U.S. Electricity – Fixed/Floating Swap Contracts").		
Limitations on Available Selections and Default Settings:	<ul> <li>The terms under which U.S. Electricity – Fixed/Floating Swap Contracts may be traded are shown below or in the attached tables.</li> <li>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.</li> <li>In many cases there are normal "vanilla" terms on which the parties will transact.</li> <li>These are shown as "Default" and will apply unless the parties vary them.</li> </ul>		
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: Duration: Start Time(s)/End Time(s):	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".HourlyIf 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

Set Tenor	Settle	Settlement Period		
Month	The specified calendar m	The specified calendar month; if OFF PEAK/PEAK is		
	not specified, PEAK is a	ssumed		
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 De	1 January through 31 December in the specified year		
Planning Year	1 June in the specified be	1 June in the specified beginning calendar year through		
-	<b>_</b>	31 May in the specified ending calendar year		

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

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 Relevant Relevant Unit Exchange Currency Specified Price							
Reference Commodity							

Price					
ELECTRICITY	Electricity	MwH	ICE	USD 0.01	"ELECTRICIT
-NP15 DAY					Y-CAISO-
AHEAD PEAK-					NP15-DAY
ICE					AHEAD"
ELECTRICITY	Electricity	MwH	ICE	USD 0.01	"ELECTRICIT
-NP15 DAY					Y-CAISO-
AHEAD PEAK-					NP15-DAY
ICE					AHEAD"
ELECTRICITY	Electricity	MwH	ICE	USD 0.01	"ELECTRICIT
-SP15 DAY					Y-CAISO-
AHEAD OFF					SP15-DAY
PEAK-ICE					AHEAD"
ELECTRICITY	Electricity	MwH	ICE	USD 0.01	"ELECTRICIT
-SP15 DAY					Y-CAISO-
AHEAD PEAK-					SP15-DAY
ICE					AHEAD"
ELECTRICITY	Electricity	MwH	ICE	USD 0.01	ELECTRICITY
-PALO VERDE					-PALO VERDE
OFF PEAK-ICE					OFF-PEAK-
					ICE
ELECTRICITY	Electricity	MwH	ICE	USD 0.01	ELECTRICITY
-PALO VERDE					-PALO VERDE
PEAK-ICE					PEAK-ICE
ELECTRICITY	Electricity	MwH	ICE	USD 0.01	ELECTRICITY
-MID C OFF					-MID C OFF-
PEAK-ICE					PEAK-ICE
ELECTRICITY	Electricity	MwH	ICE	USD 0.01	ELECTRICITY
-MID C PEAK-					-MID C PEAK-
ICE					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	Settlement	Source	Page	Heading
<b>Reference Price</b>	Period			
ELECTRICITY-	N/A	PJM	http://www.pjm.com/markets-and-	AEP DAYTON
PJM-AEP			operations/energy/day-	HUB, TotalLMP
DAYTON HUB-			ahead/lmpda.aspx	
ATC DAY				
AHEAD				
ELECTRICITY-	Eastern Off	PJM	http://www.pjm.com/markets-and-	AEP DAYTON
PJM-AEP	Peak		operations/energy/day-	HUB, TotalLMP
DAYTON HUB-			ahead/Impda.aspx	
OFF PEAK				
DAY AHEAD				

	1			11
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	AEP DAYTON
PJM-AEP	Peak		operations/energy/day-	HUB, TotalLMP
DAYTON HUB-			ahead/lmpda.aspx	
OFF PEAK				
DAY AHEAD				
ELECTRICITY-	N/A	РЈМ	http://www.pjm.com/markets-and-	AEP DAYTON
PJM-AEP	11/7	1 5141	operations/energy/real-time/lmp.aspx	HUB, TotalLMP
DAYTON HUB-			operations/energy/rear-time/imp.aspx	HOB, I OtaiLivii
ATC				
REALTIME				
ELECTRICITY-	Eastern Off	PJM	http://www.pjm.com/markets-and-	AEP DAYTON
PJM-AEP	Peak		operations/energy/real-time/lmp.aspx	HUB, TotalLMP
DAYTON HUB-				
OFF PEAK				
REAL TIME				
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	AEP DAYTON
PJM-AEP	Peak		operations/energy/real-time/lmp.aspx	HUB, TotalLMP
DAYTON HUB-				- ,
OFF PEAK				
REAL TIME				
ELECTRICITY-	N/A	РЈМ	http://www.pjm.com/markets-and-	COMED,
PJM-COMED	11/11	1 J 1 V 1	operations/energy/day-	TotalLMP
				TOTALLIVIE
HUB-ATC DAY			ahead/lmpda.aspx	
AHEAD	<b>T</b>	DD (		
ELECTRICITY-	Eastern Off	PJM	http://www.pjm.com/markets-and-	COMED,
PJM-COMED	Peak		operations/energy/day-	TotalLMP
HUB-OFF			ahead/lmpda.aspx	
PEAK DAY				
AHEAD				
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	COMED,
PJM-COMED	Peak		operations/energy/day-	TotalLMP
HUB-OFF			ahead/lmpda.aspx	
PEAK DAY				
AHEAD				
ELECTRICITY-	N/A	MISO	https://www.misoenergy.org/Library/Ma	Indiana Hub, LMP
MISO-			rketReports/Pages/MarketReports.aspx	Prices (\$ per MW)
INDIANA HUB-			(Report Type: Day-Ahead, Report:	
ATC DAY			Name: Day Ahead Pricing (pdf))	
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ELECTRICITY-	Eastern Off	MISO	https://www.missonorgy.org/Librow-/Ma	Indiana Hub, LMP
		VIISO	https://www.misoenergy.org/Library/Ma	
MISO-	Peak		rketReports/Pages/MarketReports.aspx	Prices (\$ per MW)
INDIANA HUB-			(Report Type: Day-Ahead, Report:	
OFF PEAK			Name: Day Ahead Pricing (pdf))	
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ELECTRICITY-	Eastern	MISO	https://www.misoenergy.org/Library/Ma	Indiana Hub, LMP
MISO-	Peak		rketReports/Pages/MarketReports.aspx	Prices (\$ per MW)
INDIANA HUB-			(Report Type: Day-Ahead, Report:	
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ELECTRICITY-	N/A	MISO	https://www.misoenergy.org/Library/Ma	Indiana Hub, LMP
MISO-			rketReports/Pages/MarketReports.aspx	Prices (\$ per MW)
INDIANA HUB-			(Report Type: Real - Time, Report: Real-	· • /
ATC REAL			Time Pricing (pdf))	
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ELECTRICITY- MISO- INDIANA HUB- OFF PEAK	Eastern Off Peak	MISO	https://www.misoenergy.org/Library/Ma rketReports/Pages/MarketReports.aspx (Report Type: Real -Time, Report: Real- Time Pricing (pdf))	Indiana Hub, LMP Prices (\$ per MW)
REAL TIME ELECTRICITY- MISO- INDIANA HUB- PEAK REAL TIME	Eastern Peak	MISO	https://www.misoenergy.org/Library/Ma rketReports/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/Ma rketReports/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/Ma rketReports/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/Ma rketReports/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	РЈМ	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	РЈМ	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	РЈМ	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	РЈМ	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	РЈМ	http://www.pjm.com/markets-and- operations/energy/real-time/lmp.aspx	N ILLINOIS HUB, TotalLMP
ELECTRICITY- ISO NEW ENGLAND- CONNECTICU T ZONE-ATC DAY AHEAD	N/A	ISO NE	http://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cat egory=Hourly Report Type: Hourly Data; Report Day- Ahead LMPs (March 2003 - Present)	.Z.CONNECTICUT , Locational Marginal Pricing \$/MWh
ELECTRICITY- ISO NEW ENGLAND- CONNECTICU T ZONE-OFF PEAK DAY AHEAD	Eastern Off Peak	ISO NE	http://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cat egory=Hourly Report Type: Hourly Data; Report Day- Ahead LMPs (March 2003 - Present)	.Z.CONNECTICUT , Locational Marginal Pricing \$/MWh
ELECTRICITY- ISO NEW ENGLAND- CONNECTICU T ZONE-PEAK DAY AHEAD	Eastern Peak	ISO NE	http://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cat egory=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?cat egory=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?cat egory=Hourly Report Type: Hourly Data; Report Day- Ahead LMPs (March 2003 - Present)	.Z.MAINE, Locational Marginal Pricing \$/MWh
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ELECTRICITY- ISO NEW ENGLAND- MAINE ZONE- ATC DAY AHEAD	N/A	ISO NE	http://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cat egory=Hourly Report Type: Hourly Data; Report Day- Ahead LMPs (March 2003 - Present)	.Z.MAINE, Locational Marginal Pricing \$/MWh

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ELECTRICITY- ISO NEW	Eastern Off Peak	ISO NE	http://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cat	.Z.NEMASSBOST, Locational
ENGLAND-	1 Cur		egory=Hourly	Marginal Pricing
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PEAK DAY				
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ELECTRICITY-	Eastern	ISO NE	http://www.iso-	.Z.NEMASSBOST,
ISO NEW	Peak		ne.com/markets/hst_rpts/hstRpts.do?cat	Locational
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DAY AHEAD				
ELECTRICITY-	N/A	ISO NE	http://www.iso-	.Z.WCMASS,
ISO NEW			ne.com/markets/hst_rpts/hstRpts.do?cat	Locational
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WCMASS			Report Type: Hourly Data; Report Day-	\$/MWh
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ELECTRICITY-	Eastern Off	PJM	http://www.pjm.com/markets-and-	AECO ZONE,
PJM-	Peak		operations/energy/day-	TotalLMP
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ZONE-OFF				
PEAK DAY				
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ATLANTIC	геак		ahead/Impda.aspx	
ZONE-PEAK			aneau/mpua.aspx	
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ELECTRICITY-	N/A	PJM	http://www.pjm.com/markets-and-	BGE ZONE,
PJM-	- · · <b>·</b>		operations/energy/day-	TotalLMP
BALTIMORE			ahead/Impda.aspx	
GAS AND				
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ELECTRICITY-	Eastern	РЈМ	http://www.pjm.com/markets-and-	BGE ZONE,
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ELECTRICITY-	Eastern Off	PJM	http://www.pjm.com/markets-and-	DPL ZONE,
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			aneau/mpua.aspx	
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PJM-EASTERN	Off-Peak		operations/energy/day-	TotalLMP
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ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	EASTERN HUB,
PJM-EASTERN	Peak		operations/energy/day-	TotalLMP
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	Eastern Off		http://www.pinc.com/mac.il.com/	ICDI ZONE
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PJM-PPL			operations/energy/day-	TotalLMP
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			anead/mipua.aspx	
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ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	WESTERN HUB
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AHEAD			LBMP/Zonal)	
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	ATC	NUCO	LBMP/Zonal)	
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			LBMP/Zonal)	
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ZONE A- PEAK			x.jsp	
DAY AHEAD			(Report Type: Day-Ahead Market	
ELECTRICITY-	ATC	NYISO	LBMP/Zonal) http://www.nyiso.com/public/markets_o	CENTRL, LBMP
NYISO-NY	AIC	N I ISO	perations/market_data/pricing_data/inde	(\$/MWHr)
ZONE C-ATC			x.jsp	(Φ/141 (Υ ΤΠ )
DAY AHEAD			(Report Type: Day-Ahead Market	
			LBMP/Zonal)	
ELECTRICITY-	Eastern Off	NYISO	http://www.nyiso.com/public/markets_o	CENTRL, LBMP
NYISO-NY	Peak		perations/market_data/pricing_data/inde	(\$/MWHr)
ZONE C-OFF			x.jsp	
PEAK DAY			(Report Type: Day-Ahead Market	
AHEAD			LBMP/Zonal)	
ELECTRICITY-	Eastern	NYISO	http://www.nyiso.com/public/markets_o	CENTRL, LBMP
NYISO-NY	Peak		perations/market_data/pricing_data/inde	(\$/MWHr)
ZONE C- PEAK			x.jsp	
DAY AHEAD			(Report Type: Day-Ahead Market LBMP/Zonal)	
ELECTRICITY-	See ISDA De	finition		<u> </u>
NYISO-NY				
ZONE G-ATC				
DAY AHEAD				
ELECTRICITY-	Eastern Off	NYISO	http://www.nyiso.com/public/markets_o	HUD VL, LBMP
NYISO-NY	Peak		perations/market_data/pricing_data/inde	(\$/MWHr)
ZONE G-OFF			x.jsp	
PEAK DAY			(Report Type: Day-Ahead Market	
AHEAD			LBMP/Zonal)	

ELECTRICITY-	Eastern	NYISO	http://www.nyiso.com/public/markets_o	HUD VL, LBMP		
NYISO-NY	Peak	UTIDU	perations/market_data/pricing_data/inde	(\$/MWHr)		
ZONE G- PEAK	I Cak		x.jsp	(\$11111)		
DAY AHEAD			(Report Type: Day-Ahead Market			
			LBMP/Zonal)			
ELECTRICITY-	See ISDA					
NYISO-NY	Definition					
ZONE H-ATC						
DAY AHEAD						
ELECTRICITY-	Eastern Off	NYISO	http://www.nyiso.com/public/markets_o	N.Y.C., LBMP		
NYISO-NY	Peak		perations/market_data/pricing_data/inde	(\$/MWHr)		
ZONE H-OFF			x.jsp			
PEAK DAY			(Report Type: Day-Ahead Market			
AHEAD			LBMP/Zonal)			
ELECTRICITY-	Eastern	NYISO	http://www.nyiso.com/public/markets_o	N.Y.C., LBMP		
NYISO-NY ZONE H- PEAK	Peak		perations/market_data/pricing_data/inde	(\$/MWHr)		
DAY AHEAD			x.jsp (Banart Turna, Day, Ahaad Markat			
DAT AREAD			(Report Type: Day-Ahead Market LBMP/Zonal)			
ELECTRICITY-			nodity Definitions, will be calculated as the			
CAISO-NP 15			PEAK-ICE and ELECTRICITY-NP15- OF			
ATC			es for the relevant period, weighted on the b			
	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-	Notwithstanding the Commodity Definitions, will be calculated as the weighted average of					
CAISO-SP 15	the ELECTRICITY-SP15- PEAK-ICE and ELECTRICITY-SP15- OFF-PEAK-ICE					
ATC	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			•		
ELECTRICITY-			nodity Definitions, will be calculated as the			
PALO VERDE	the ELECTRICITY-PALO VERDE PEAK-ICE and ELECTRICITY-PALO VERDE OFF-					
ATC-ICE	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					
ELECTRICITY-	Reference Price by the Exchange)           Notwithstanding the Commodity Definitions, will be calculated as the weighted average of					
MID C ATC-	the ELECTRICITY-MID C PEAK-ICE and ELECTRICITY-MID C OFF-PEAK-ICE					
ICE	Commodity Reference Prices for the relevant period, weighted on the basis of the number of					
			ant period which are peak and off-peak resp			
			caning specified in the definition of the Com			
	Price by the			<b>,</b>		
		0 /				

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

	Non-FERC Holidays (all times are	FERC Holidays
	Hours Ending and use 24-hour	
	clock)	
California Off Peak	Excludes 0700 through 2200 Pacific	Includes all hours on FERC
	Prevailing Time	Holidays
California Peak	Includes 0700 through 2200 Pacific	Excludes all hours on FERC
	Prevailing Time	Holidays
Eastern Off Peak	Prevailing Time es reported for Central Timezone (e.g., 1	illinois, Michigan) will be converted
to their Eastern time equivalents		

	Excludes 0800 through 2300	Includes all hours on FERC
	Eastern Prevailing Time	Holidays
Eastern Peak	Includes 0800 through 2300 Eastern	Excludes all hours on FERC
	Prevailing Time	Holidays

# USD Equity Basket Swap (Broad Based)

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:	<ul> <li>The terms under which USD Equity Basket Swap (Broad Based) may be traded are shown below or in the attached tables.</li> <li>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.</li> <li>For Business Days, the defaults shall be the locations specified for the relevant currency, any additional locations specified for the relevant Floating Rate Options.</li> <li>In many cases there are normal "vanilla" terms on which the parties will transact.</li> <li>These are shown as "Default " and will apply unless the parties vary them.</li> <li>In some cases, the same contract might have different terms depending on the market in which it is traded (<i>e.g.</i>, London versus NY).</li> <li>In that case the default settings may vary by market.</li> </ul>
Incorporated Standards:	<ul> <li>This contract description incorporates by reference the following industry standard documentation and standards:</li> <li>(a) 2006 ISDA Definitions;</li> <li>(b) 2002 ISDA Equity Derivatives Definitions; and</li> <li>(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).</li> <li>For convenience, certain terms are mapped to their FpML 5.5 equivalent.</li> </ul>
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. 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:	pur tros.	
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 other wise 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	
Relevant Dividend.	unless otherwise agreed by the parties.	
Reinvestment of Dividends:	Inapplicable	
Dividend Recovery:	As per Annex SS unless otherwise agreed by the parties.	
Adjustment Events:	As per Annex 55 unless onlerwise agreed by the parties.	
Method of Adjustment:	As per Annex SS unless otherwise agreed by the parties.	
Options Exchange:	As agreed by the parties if "Options Exchange	
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. 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 Offerse		
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	Latest Effective Date	Earliest Termination	Latest Termination
	Date		Date	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		Tenors quoted next shorter and
Interpolation		longer than the actual Calculation
		Period length