

tpSEF Inc.

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March 26, 2020

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 Submission #20-03R)</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 March 20, 2020. Specifically, tpSEF has made the following changes:

- (i) Added the terms and conditions for the products listed in <u>Exhibit I</u> hereto, which terms and conditions were separately filed with the Commission pursuant to CFTC Regulation 40.2(a);
- (ii) Consolidated the product listings for Deliverable Vanilla American or European Style Foreign Exchange Options, Deliverable Foreign Exchange Barrier Options and Digital Foreign Exchange Options into the Deliverable Foreign Exchange Options product listing;
- (iii) Renamed the Non-Deliverable Vanilla American or European Style Foreign Exchange Options product listing as Non-Deliverable Foreign Exchange Options; and
- (iv) Updated the Appendix B effective date.

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

Mr. Christopher J. Kirkpatrick March 26, 2020 Page 2



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

Very truly yours,

tpSEF Inc.

Name: Brian D. Donnelly

Title: Chief Compliance Officer

Date: March 26, 2020

Enclosures

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

EXHIBIT I

List of Added Products

- 1. CDS Index Contract CDX.NA.HY.B Swaps and Swaptions
- 2. CDS Index Contract CDX.NA.HY.BB Swaps and Swaptions
- 3. Angolan Kwanza Non-Deliverable Forward Foreign Exchange Contracts
- 4. Bangladeshi Taka Non-Deliverable Forward Foreign Exchange Contracts
- 5. Algerian Dinar Non-Deliverable Forward Foreign Exchange Contracts
- 6. Sri Lankan Rupee Non-Deliverable Forward Foreign Exchange Contracts
- 7. Moroccan Dirham Non-Deliverable Forward Foreign Exchange Contracts
- 8. Mauritian Rupee Non-Deliverable Forward Foreign Exchange Contracts
- 9. Mozambican Metical Non-Deliverable Forward Foreign Exchange Contracts
- 10. Pakistani Rupee Non-Deliverable Forward Foreign Exchange Contracts
- 11. Tunisian Dinar Non-Deliverable Forward Foreign Exchange Contracts
- 12. Tanzanian Shilling Non-Deliverable Forward Foreign Exchange Contracts
- 13. Central African CFA Franc Non-Deliverable Forward Foreign Exchange Contracts
- 14. West African CFA Franc Non-Deliverable Forward Foreign Exchange Contracts
- 15. CDS Index Contracts CMBX.NA.AAA
- 16. CDS Index Contracts CMBX.NA.AS
- 17. CDS Index Contracts CMBX.NA.AA
- 18. CDS Index Contracts CMBX.NA.A
- 19. CDS Index Contracts CMBX.NA.BBB-
- 20. CDS Index Contracts CMBX.NA.BB
- 21. Equity Index Variance Swaps MSCI Emerging Markets Index
- 22. Equity Index Variance Swaps FTSE China 50 Index
- 23. Equity Index Swaps S&P 500 Consumer Discretionary Sector Total Return Index
- 24. Equity Index Swaps S&P 500 Consumer Staples Sector Total Return Index
- 25. Equity Index Swaps S&P 500 Energy Sector Total Return Index
- 26. Equity Index Swaps S&P 500 Financials Sector Total Return Index
- 27. Equity Index Swaps S&P 500 Health Care Sector Total Return Index
- 28. Equity Index Swaps S&P 500 Industrials Sector Total Return Index
- 29. Equity Index Swaps S&P 500 Materials Sector Total Return Index
- 30. Equity Index Swaps S&P 500 Real Estate Sector Total Return Index
- 31. Equity Index Swaps S&P 500 Utilities Sector Total Return Index
- 32. Equity Index Swaps S&P 500 Value Total Return Index
- 33. Deliverable Foreign Exchange Options AUD/CHF
- 34. Deliverable Foreign Exchange Options AUD/CNH
- 35. Deliverable Foreign Exchange Options AUD/HKD
- 36. Deliverable Foreign Exchange Options AUD/MXN
- 37. Deliverable Foreign Exchange Options AUD/NOK
- 38. Deliverable Foreign Exchange Options AUD/SEK
- 39. Deliverable Foreign Exchange Options AUD/SGD
- 40. Deliverable Foreign Exchange Options AUD/THB
- 41. Deliverable Foreign Exchange Options AUD/USD
- 42. Deliverable Foreign Exchange Options AUD/ZAR
- 43. Deliverable Foreign Exchange Options CAD/CHF
- 44. Deliverable Foreign Exchange Options CAD/CNH
- 45. Deliverable Foreign Exchange Options CAD/HKD
- 46. Deliverable Foreign Exchange Options CAD/MXN
- 47. Deliverable Foreign Exchange Options CAD/NOK

- 48. Deliverable Foreign Exchange Options CAD/SEK
- 49. Deliverable Foreign Exchange Options CAD/SGD
- 50. Deliverable Foreign Exchange Options CAD/THB
- 51. Deliverable Foreign Exchange Options CHF/CNH
- 52. Deliverable Foreign Exchange Options CHF/HKD
- 53. Deliverable Foreign Exchange Options CHF/JPY
- 54. Deliverable Foreign Exchange Options CHF/MXN
- 55. Deliverable Foreign Exchange Options CHF/NOK
- 56. Deliverable Foreign Exchange Options CHF/PLN
- 57. Deliverable Foreign Exchange Options CHF/SEK
- 58. Deliverable Foreign Exchange Options CHF/SGD
- 59. Deliverable Foreign Exchange Options CHF/THB
- 60. Deliverable Foreign Exchange Options CHF/TRY
- 61. Deliverable Foreign Exchange Options CNH/AUD
- 62. Deliverable Foreign Exchange Options CNH/CAD
- 63. Deliverable Foreign Exchange Options CNH/EUR
- 64. Deliverable Foreign Exchange Options CNH/GBP
- 65. Deliverable Foreign Exchange Options CNH/HKD
- 66. Deliverable Foreign Exchange Options CNH/JPY
- 67. Deliverable Foreign Exchange Options CNH/NZD
- 68. Deliverable Foreign Exchange Options CNH/SGD
- 69. Deliverable Foreign Exchange Options CNH/THB
- 70. Deliverable Foreign Exchange Options EUR/AED
- 71. Deliverable Foreign Exchange Options EUR/BHD
- 72. Deliverable Foreign Exchange Options EUR/CNH
- 73. Deliverable Foreign Exchange Options EUR/CZK
- 74. Deliverable Foreign Exchange Options EUR/DKK
- 75. Deliverable Foreign Exchange Options EUR/HKD
- 76. Deliverable Foreign Exchange Options EUR/HUF
- 77. Deliverable Foreign Exchange Options EUR/ILS
- 78. Deliverable Foreign Exchange Options EUR/ISK
- 79. Deliverable Foreign Exchange Options EUR/KWD
- 80. Deliverable Foreign Exchange Options EUR/NZD
- 81. Deliverable Foreign Exchange Options EUR/OMR
- 82. Deliverable Foreign Exchange Options EUR/PLN
- 83. Deliverable Foreign Exchange Options EUR/QAR
- 84. Deliverable Foreign Exchange Options EUR/RON
- 85. Deliverable Foreign Exchange Options EUR/RUB
- 86. Deliverable Foreign Exchange Options EUR/SAR
 87. Deliverable Foreign Exchange Options EUR/SGD
- 88. Deliverable Foreign Exchange Options EUR/THB
- 89. Deliverable Foreign Exchange Options EUR/TRY
- 90. Deliverable Foreign Exchange Options EUR/USD
- 91. Deliverable Foreign Exchange Options EUR/ZAR
- 92. Deliverable Foreign Exchange Options GBP/AUD
- 93. Deliverable Foreign Exchange Options GBP/CHF
- 94. Deliverable Foreign Exchange Options GBP/CNH
- 95. Deliverable Foreign Exchange Options GBP/HKD
- 96. Deliverable Foreign Exchange Options GBP/MXN
- 97. Deliverable Foreign Exchange Options GBP/NOK

- 98. Deliverable Foreign Exchange Options GBP/NZD
 99. Deliverable Foreign Exchange Options GBP/SEK
- 100. Deliverable Foreign Exchange Options GBP/SGD
- 101. Deliverable Foreign Exchange Options GBP/THB
- 101. Deliverable Foreign Exchange Options GDP/Thb
- 102. Deliverable Foreign Exchange Options GBP/TRY
- 103. Deliverable Foreign Exchange Options GBP/USD
- 104. Deliverable Foreign Exchange Options GBP/ZAR
- 105. Deliverable Foreign Exchange Options HKD/AUD
 106. Deliverable Foreign Exchange Options HKD/CAD
- 107. Deliverable Foreign Exchange Options HKD/CHF
- 108. Deliverable Foreign Exchange Options HKD/CNH
- 109. Deliverable Foreign Exchange Options HKD/EUR
- 110. Deliverable Foreign Exchange Options HKD/GBP
- 111. Deliverable Foreign Exchange Options HKD/JPY
- 112. Deliverable Foreign Exchange Options HKD/NZD
- 113. Deliverable Foreign Exchange Options HKD/SGD
- 114. Deliverable Foreign Exchange Options HKD/THB
- 115. Deliverable Foreign Exchange Options JPY/CNH
- 116. Deliverable Foreign Exchange Options JPY/HKD
- 117. Deliverable Foreign Exchange Options JPY/SGD
- 118. Deliverable Foreign Exchange Options JPY/THB
- 119. Deliverable Foreign Exchange Options MXN/JPY
- 120. Deliverable Foreign Exchange Options NOK/JPY
- 121. Deliverable Foreign Exchange Options NOK/SEK
- 122. Deliverable Foreign Exchange Options NZD/CAD
- 123. Deliverable Foreign Exchange Options NZD/CHF
- 124. Deliverable Foreign Exchange Options NZD/CNH
- 125. Deliverable Foreign Exchange Options NZD/HKD
- 126. Deliverable Foreign Exchange Options NZD/NOK
- 127. Deliverable Foreign Exchange Options NZD/SEK
- 128. Deliverable Foreign Exchange Options NZD/SGD
- 129. Deliverable Foreign Exchange Options NZD/THB
- 130. Deliverable Foreign Exchange Options NZD/USD
- 131. Deliverable Foreign Exchange Options SEK/JPY
- 132. Deliverable Foreign Exchange Options SGD/AUD
- 133. Deliverable Foreign Exchange Options SGD/CAD
- 134. Deliverable Foreign Exchange Options SGD/CNH
- 135. Deliverable Foreign Exchange Options SGD/EUR
 136. Deliverable Foreign Exchange Options SGD/GBP
- 137. Deliverable Foreign Exchange Options SGD/HKD
- 138. Deliverable Foreign Exchange Options SGD/JPY
- 120. Deliverable Foldigh Exchange Options SOD/SF
- 139. Deliverable Foreign Exchange Options SGD/NZD
- 140. Deliverable Foreign Exchange Options SGD/THB
 141. Deliverable Foreign Exchange Options THB/AUD
- Deliverable Foreign Exchange Options THB/AUD
 Deliverable Foreign Exchange Options THB/CHF
- 143. Deliverable Foreign Exchange Options THB/CNH
- 144. Deliverable Foreign Exchange Options THB/EUR
- 145. Deliverable Foreign Exchange Options THB/GBP
- 146. Deliverable Foreign Exchange Options THB/HKD
- 147. Deliverable Foreign Exchange Options THB/JPY

- 148. Deliverable Foreign Exchange Options THB/NZD
- 149. Deliverable Foreign Exchange Options THB/SGD
- 150. Deliverable Foreign Exchange Options TRY/JPY
- 151. Deliverable Foreign Exchange Options USD/AED
- 152. Deliverable Foreign Exchange Options USD/BHD
- 153. Deliverable Foreign Exchange Options USD/CAD
- 154. Deliverable Foreign Exchange Options USD/CHF
- 155. Deliverable Foreign Exchange Options USD/CNH
- 156. Deliverable Foreign Exchange Options USD/CZK
- 157. Deliverable Foreign Exchange Options USD/DKK
- 158. Deliverable Foreign Exchange Options USD/HKD
- 159. Deliverable Foreign Exchange Options USD/HUF
- 160. Deliverable Foreign Exchange Options USD/ILS
- 161. Deliverable Foreign Exchange Options USD/ISK
- 162. Deliverable Foreign Exchange Options USD/JPY
- 163. Deliverable Foreign Exchange Options USD/KWD
- 164. Deliverable Foreign Exchange Options USD/MXN
- 165. Deliverable Foreign Exchange Options USD/NOK
- 166. Deliverable Foreign Exchange Options USD/OMR
- 167. Deliverable Foreign Exchange Options USD/PLN
- 168. Deliverable Foreign Exchange Options USD/QAR
- 169. Deliverable Foreign Exchange Options USD/RON
- 170. Deliverable Foreign Exchange Options USD/RUB
- 171. Deliverable Foreign Exchange Options USD/SAR
- 172. Deliverable Foreign Exchange Options USD/SEK
- 173. Deliverable Foreign Exchange Options USD/SGD
- 174. Deliverable Foreign Exchange Options USD/THB
- 175. Deliverable Foreign Exchange Options USD/TRY
- 176. Deliverable Foreign Exchange Options USD/ZAR
- 177. Deliverable Foreign Exchange Options ZAR/JPY
- 178. Non-Deliverable Foreign Exchange Options AUD/CNY
- $179. \hspace{0.5cm} \hbox{Non-Deliverable Foreign Exchange Options} AUD/IDR$
- 180. Non-Deliverable Foreign Exchange Options AUD/INR
- 181. Non-Deliverable Foreign Exchange Options AUD/KRW
- 182. Non-Deliverable Foreign Exchange Options AUD/MYR
- 183. Non-Deliverable Foreign Exchange Options AUD/PHP
- 184. Non-Deliverable Foreign Exchange Options AUD/TWD
- 185. Non-Deliverable Foreign Exchange Options BRL/JPY
- 186. Non-Deliverable Foreign Exchange Options BRL/MXN
- 187. Non-Deliverable Foreign Exchange Options CAD/BRL
- 188. Non-Deliverable Foreign Exchange Options CAD/CNY
- 189. Non-Deliverable Foreign Exchange Options CAD/IDR
- 190. Non-Deliverable Foreign Exchange Options CAD/INR
- 191. Non-Deliverable Foreign Exchange Options CAD/KRW
- 192. Non-Deliverable Foreign Exchange Options CAD/MYR
- 193. Non-Deliverable Foreign Exchange Options CAD/PHP
- 194. Non-Deliverable Foreign Exchange Options CAD/TWD
- 195. Non-Deliverable Foreign Exchange Options CHF/BRL
- 196. Non-Deliverable Foreign Exchange Options CHF/CNY
- 197. Non-Deliverable Foreign Exchange Options CHF/IDR

- 198. Non-Deliverable Foreign Exchange Options – CHF/INR
- 199. Non-Deliverable Foreign Exchange Options – CHF/KRW
- 200. Non-Deliverable Foreign Exchange Options – CHF/MYR
- Non-Deliverable Foreign Exchange Options CHF/PHP 201.
- 202. Non-Deliverable Foreign Exchange Options – CHF/TWD
- 203. Non-Deliverable Foreign Exchange Options – CNH/IDR
- 204. Non-Deliverable Foreign Exchange Options – CNH/INR 205. Non-Deliverable Foreign Exchange Options – CNH/KRW
- 206. Non-Deliverable Foreign Exchange Options – CNH/MYR
- 207. Non-Deliverable Foreign Exchange Options – CNH/PHP
- 208. Non-Deliverable Foreign Exchange Options – CNH/TWD
- 209. Non-Deliverable Foreign Exchange Options – CNY/AUD
- 210. Non-Deliverable Foreign Exchange Options – CNY/CAD
- 211. Non-Deliverable Foreign Exchange Options – CNY/CHF
- 212. Non-Deliverable Foreign Exchange Options – CNY/GBP
- 213. Non-Deliverable Foreign Exchange Options – CNY/HKD
- 214. Non-Deliverable Foreign Exchange Options – CNY/JPY
- 215. Non-Deliverable Foreign Exchange Options – CNY/NZD
- 216. Non-Deliverable Foreign Exchange Options – CNY/THB
- 217. Non-Deliverable Foreign Exchange Options – EUR/UAH
- 218. Non-Deliverable Foreign Exchange Options – GBP/BRL 219. Non-Deliverable Foreign Exchange Options – GBP/CNY
- 220.
- Non-Deliverable Foreign Exchange Options GBP/IDR 221.
- Non-Deliverable Foreign Exchange Options GBP/INR 222. Non-Deliverable Foreign Exchange Options – GBP/KRW
- 223. Non-Deliverable Foreign Exchange Options – GBP/MYR
- 224. Non-Deliverable Foreign Exchange Options – GBP/PHP
- 225. Non-Deliverable Foreign Exchange Options – GBP/TWD
- 226. Non-Deliverable Foreign Exchange Options – HKD/CNY
- 227. Non-Deliverable Foreign Exchange Options – HKD/IDR
- 228. Non-Deliverable Foreign Exchange Options – HKD/INR
- 229. Non-Deliverable Foreign Exchange Options – HKD/KRW
- 230. Non-Deliverable Foreign Exchange Options – HKD/MYR
- 231. Non-Deliverable Foreign Exchange Options – HKD/PHP
- 232. Non-Deliverable Foreign Exchange Options – HKD/TWD
- 233. Non-Deliverable Foreign Exchange Options – IDR/AUD
- 234. Non-Deliverable Foreign Exchange Options – IDR/CAD
- 235. Non-Deliverable Foreign Exchange Options – IDR/CHF
- 236. Non-Deliverable Foreign Exchange Options – IDR/CNH
- 237. Non-Deliverable Foreign Exchange Options – IDR/GBP
- 238. Non-Deliverable Foreign Exchange Options – IDR/HKD
- 239. Non-Deliverable Foreign Exchange Options – IDR/JPY
- 240. Non-Deliverable Foreign Exchange Options – IDR/NZD
- 241. Non-Deliverable Foreign Exchange Options – IDR/THB
- 242. Non-Deliverable Foreign Exchange Options – INR/AUD 243. Non-Deliverable Foreign Exchange Options – INR/CAD
- 244. Non-Deliverable Foreign Exchange Options – INR/CHF
- 245. Non-Deliverable Foreign Exchange Options – INR/CNH
- Non-Deliverable Foreign Exchange Options INR/GBP 246.
- 247. Non-Deliverable Foreign Exchange Options – INR/HKD

- 248. Non-Deliverable Foreign Exchange Options INR/JPY
- 249. Non-Deliverable Foreign Exchange Options INR/NZD
- 250. Non-Deliverable Foreign Exchange Options INR/SGD
- 251. Non-Deliverable Foreign Exchange Options JPY/CNY
- 252. Non-Deliverable Foreign Exchange Options JPY/IDR
- 253. Non-Deliverable Foreign Exchange Options JPY/INR
- 254. Non-Deliverable Foreign Exchange Options JPY/KRW
- 255. Non-Deliverable Foreign Exchange Options JPY/MYR
- 256. Non-Deliverable Foreign Exchange Options JPY/PHP
- 257. Non-Deliverable Foreign Exchange Options JPY/TWD
- 258. Non-Deliverable Foreign Exchange Options KRW/AUD
- 259. Non-Deliverable Foreign Exchange Options KRW/CAD
- 260. Non-Deliverable Foreign Exchange Options KRW/CHF
- 261. Non-Deliverable Foreign Exchange Options KRW/CNH
- 262. Non-Deliverable Foreign Exchange Options KRW/GBP
- 263. Non-Deliverable Foreign Exchange Options KRW/JPY
- 264. Non-Deliverable Foreign Exchange Options KRW/NZD
- 265. Non-Deliverable Foreign Exchange Options KRW/SGD
- 266. Non-Deliverable Foreign Exchange Options KRW/THB
- 267. Non-Deliverable Foreign Exchange Options MYR/AUD
- 268. Non-Deliverable Foreign Exchange Options MYR/CAD
- 269. Non-Deliverable Foreign Exchange Options MYR/CHF
- 270. Non-Deliverable Foreign Exchange Options MYR/CNH
- 271. Non-Deliverable Foreign Exchange Options MYR/GBP
- 272. Non-Deliverable Foreign Exchange Options MYR/JPY
- 273. Non-Deliverable Foreign Exchange Options MYR/NZD
- 274. Non-Deliverable Foreign Exchange Options MYR/SGD
- 275. Non-Deliverable Foreign Exchange Options NZD/CNY
- 276. Non-Deliverable Foreign Exchange Options NZD/IDR
- 277. Non-Deliverable Foreign Exchange Options NZD/INR
- 278. Non-Deliverable Foreign Exchange Options NZD/KRW
- 279. Non-Deliverable Foreign Exchange Options NZD/MYR
- 280. Non-Deliverable Foreign Exchange Options NZD/PHP
- 281. Non-Deliverable Foreign Exchange Options NZD/TWD
- 282. Non-Deliverable Foreign Exchange Options PHP/AUD
- 283. Non-Deliverable Foreign Exchange Options PHP/CAD
- 284. Non-Deliverable Foreign Exchange Options PHP/CHF
- 285. Non-Deliverable Foreign Exchange Options PHP/CNH
- 286. Non-Deliverable Foreign Exchange Options PHP/GBP
- 287. Non-Deliverable Foreign Exchange Options PHP/HKD
- 288. Non-Deliverable Foreign Exchange Options PHP/JPY
- 289. Non-Deliverable Foreign Exchange Options PHP/NZD
- 290. Non-Deliverable Foreign Exchange Options PHP/THB
- 291. Non-Deliverable Foreign Exchange Options SGD/CNY
- 292. Non-Deliverable Foreign Exchange Options SGD/IDR
- 293. Non-Deliverable Foreign Exchange Options SGD/INR
- 294. Non-Deliverable Foreign Exchange Options SGD/KRW
- 295. Non-Deliverable Foreign Exchange Options SGD/MYR
- 296. Non-Deliverable Foreign Exchange Options SGD/PHP
- 297. Non-Deliverable Foreign Exchange Options SGD/TWD

- 298. Non-Deliverable Foreign Exchange Options THB/CNY
- 299. Non-Deliverable Foreign Exchange Options THB/IDR
- 300. Non-Deliverable Foreign Exchange Options THB/INR
- 301. Non-Deliverable Foreign Exchange Options THB/KRW
- 302. Non-Deliverable Foreign Exchange Options THB/MYR
- 303. Non-Deliverable Foreign Exchange Options THB/PHP
- 304. Non-Deliverable Foreign Exchange Options THB/TWD
- 305. Non-Deliverable Foreign Exchange Options TWD/AUD
- 306. Non-Deliverable Foreign Exchange Options TWD/CAD
- 307. Non-Deliverable Foreign Exchange Options TWD/CHF
- 308. Non-Deliverable Foreign Exchange Options TWD/CNH
 309. Non-Deliverable Foreign Exchange Options TWD/GBP
- 310. Non-Deliverable Foreign Exchange Options TWD/HKD
- 510. Non-Denverable Foreign Exchange Options 1 wD/fixt
- 311. Non-Deliverable Foreign Exchange Options TWD/JPY
- 312. Non-Deliverable Foreign Exchange Options TWD/NZD
- 313. Non-Deliverable Foreign Exchange Options TWD/SGD
- 314. Non-Deliverable Foreign Exchange Options TWD/THB
- 315. Non-Deliverable Foreign Exchange Options USD/GHS
- 316. Non-Deliverable Foreign Exchange Options USD/KES
- 317. Non-Deliverable Foreign Exchange Options USD/NGN
 318. Non-Deliverable Foreign Exchange Options USD/UAH
- 319. Non-Deliverable Foreign Exchange Options USD/ZMW

EXHIBIT II

tpSEF Rulebook – Appendix B (Clean)

tpSEF Inc. Rulebook Appendix B

tpSEF Inc. Swap Specifications

Effective March 20, 2020

TABLE OF CONTENTS

Agricultural Options	<u>Page</u> 5
Basis Swaps	8
Basis Swaps – CME Cleared	29
Basis Swaps – LCH Cleared	31
BRL CDI Deliverable and Non-Deliverable Interest Rate Swap Contracts and Physica Swaptions	•
Bullion Options	38
CDS – ABX Indices (Broad Based) Contracts	42
CDS Index Contract – Emerging Markets Swaps and Swaptions	44
CDS Index Contract – European Crossover 5Y Swaps and Swaptions	46
CDS Index Contract – European HiVol 5Y Swaps and Swaptions	48
CDS Index Contract – European IG 5Y Swaps and Swaptions	50
CDS Index Contract – European IG 10Y Swaps and Swaptions	52
CDS Index Contract – North America Investment Grade and High Yield Swaps and S	waptions 54
CDS Index Contracts – CMBX	57
CDS Index Contracts – iTraxx Australia	59
CDS Index Contracts – iTraxx Japan	61
CDS Index Contracts – ITRXAEJ.IG (iTraxx® Asia ex-Japan Investment Grade)	63
CDS Index Contracts – MCDX Index	64
Commodity Index Swaps	66
Deliverable Foreign Exchange Options	72
Equity Index Swaps	76
Equity Index Variance Swaps	89
Equity Index Volatility Swaps	92

Fixed for Floating Agricultural Swaptions	95
Fixed for Floating Agricultural Swap Contracts	99
Fixed for Floating Interest Rate Swaps	102
Fixed for Floating Interest Rate Swaptions	125
Forward Rate Agreements (Uncleared)	141
Forward Rate Agreements – CME Cleared	145
Forward Rate Agreements – LCH Cleared	147
iBoxx Index Swaps	149
Inflation Swaps	157
Interest Rate Caps/Floors	162
Interest Rate Swaps – ASX Cleared	174
Interest Rate Swaps – Eurex Cleared	176
Interest Rate Swaps – JSCC Cleared	179
IOS Index Contracts	181
MBX Index Contracts	183
Municipal Market Data Rate Lock Transactions	185
Natural Gas Date/Instrument Spread Contracts	188
Natural Gas – Financial Basis Swap Contracts	190
Natural Gas – Fixed/Floating Swap Contracts	192
Natural Gas – Swing Swap Contracts	193
Non-Deliverable Swaps	195
Non-Deliverable Foreign Exchange Options	204
Non-Deliverable Forward Foreign Exchange Contracts	208
PO Index Contracts	210
Single Currency Fixed for Floating Interest Rate Swaps - CME Cleared	212

Single Currency Fixed for Floating Interest Rate Swaps – LCH Cleared	214
U.S. Electricity – Fixed/Floating Swap Contracts	216
USD Equity Basket Swap (Broad Based)	230

Agricultural Options

Terms and Conditions

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

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

Agricultural Option Available Currencies and Required Business Days

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

Agricultural Options Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
Nearest
Preceding

Agricultural Option Available Option Style

	ISDA Name
American	
European	
Bermuda	
Asian	

Agricultural Options Available Commodity Reference Prices

ISDA Definitions

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

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

Exchange Definitions

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

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

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

Basis Swaps

Terms and Conditions

Summary:	This covers basis swaps ("Basis Swaps").
Limitations on Available Selections and Default	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.
	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 ("notional Amount"):	As specified by the parties.
FA1 Period End Dates ("unadjustedCalculation Period	As specified by the parties.
Date"):	13 specified by the parties.
FA1 first Period End Date:	As specified by the parties if there is a short initial
THE HIST CHOOL DIEG DUC.	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. As specified by the parties.
FA1 Designated Maturity ('indexTenor''):	As specified by the parties. 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. As specified by the parties.
FA1 Reset Dates ("resetDate"):	As specified by the parties. As specified by the parties.
FA1 Company diagram	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
EA1 Commandia Mathed (Commandia ODE)	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
EA1 Description Description	Business Days.
FA1 Period End Dates Business Day Convention:	As specified by the parties from among the Available
EA1D (D) D	Business Day Conventions.
FA1 Payment Dates Business Days:	As specified by the parties from among the Available
EALD DE DE DE	Business Days, subject to any Required Business Days
FA1 Payment Dates Business Day Convention:	As specified by the parties from among the Available
Eld B. D. B. C.	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.

EA1 Paget Dates Pusinges Day Conventions	As specified by the parties from among the Available
FA1 Reset Dates Business Day Convention:	
T	Business Day Conventions.
Floating Amount 2 ("FA2"):	A 'C' 11 (1 (2)
FA2 Payer ("payerPartyReference"):	As specified by the parties.
FA2 Currency Amount ("notional Amount"):	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. As specified by the parties.
FA2 Compounding Dates:	In the event Compounding is selected, as selected by the
raz Compounding Dates:	
FA2 Compounding Method (Compounding OR Flat	parties. 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
1112 Taymont Bates Business Bays.	Business Days, subject to any Required Business Days.
FA2 Payment Dates Business Day Convention:	As specified by the parties from among the Available
1712 Tayment Dates Business Day Convention.	Business Day Conventions.
FA2 Reset Dates Business Days:	As specified by the parties from among the Available
1 A2 Reset Dates Business Days.	Business Days, subject to any Required Business Days.
FA2 Reset Dates Business Day Convention:	As specified by the parties from among the Available
	Business Day Conventions.
Mark-to-Market Currency Swap:	
Mark-to-Market Currency Swap:	As specified by the parties, if the Currency Amounts are
	in different Currencies.
Variable Currency Payer:	As specified by the parties if the transaction is a Mark-
	to-Market Currency Swap.
Constant Currency Payer:	As specified by the parties if the transaction is a Mark-
• •	to-Market Currency Swap.
Currency Exchange Rate:	As specified by the parties if the transaction is a Mark-
, -	to-Market Currency Swap and ISDA MTM Matrix is not
	applicable.
ISDA MTM Matrix:	As specified by the parties if the transaction is a Mark-
	to-Market Currency Swap.
Initial Exchange:	
Initial Exchange Date:	As specified by the parties.
FA1 Payer Initial Exchange Amount:	As specified by the parties.
	1 of

FA2 Payer Initial Exchange Amount:	As specified by the parties.		
Interim Exchanges:	As specified by the parties.		
Interim Exchange Dates:	As specified by the parties.		
FA1 Payer Interim Exchange Amount:	As specified by the parties. As specified by the parties.		
FA2 Payer Interim Exchange Amount:	As specified by the parties. As specified by the parties.		
	As specified by the parties.		
Final Exchanges:	As an arified by the monting		
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:	A 100 11 1		
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:	Exercise is specified.		
Cash Settlement:	As specified by the parties.		
ISDA Settlement Matrix:	As specified by the parties, if Cash Settlement is		
15D/1 bettement matrix.	applicable to a single currency Transaction.		
ISDA Cross Currency Settlement Matrix:	As specified by the parties, if Cash Settlement is		
152/1 C1055 Currency Settlement Matrix.	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		
Cash Settlement variation i fille.	parties, directly or via the ISDA Settlement Matrix.		
Cash Settlement Valuation Date:	If Cash Settlement is applicable, as specified by the		
Cash Settlement variation Date.	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.

Basis 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
CAD	Canadian Dollar	CATO
CHF	Swiss Franc	CHZU
CLP	Chilean Peso	CLSA
CZK	Czech Koruna	CZPR
DKK	Danish Krone	DKCO
EUR	Euro	EUTA
GBP	Sterling	GBLO
HKD	Hong Kong Dollar	HKHK
HUF	Hungarian Forint	HUBU
JPY	Japanese Yen	JPTO
MXN	New Mexican Peso	MXMC
NOK	Norwegian Krone	NOOS
NZD	New Zealand Dollar	NZAU and NZWE
PLN	Polish Zloty	PLWA
SEK	Swedish Krona	SEST
SGD	Singapore Dollar	SGSI
TRY	Turkish Lira	TRIS
USD	United States Dollars	USNY
ZAR	South African Rand	ZAJO

Basis Available Business Day Conventions

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

Basis Available Day Count Fractions

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

Basis Default Effective Dates

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

Basis Earliest and Latest Effective and Termination Dates

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

Basis Notional Amounts

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

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

Basis Floating Rate Options and Defaults

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

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

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

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

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

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

PPY-TSR-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
ID-00		All quoted tenors	N/A	Per ISDA 2006	N
15:00 All quoted tenors N/A Per ISDA 2006 N IPY-TSR-Telerate- 10:00 All quoted tenors N/A Per ISDA 2006 N IPY-TSR-Telerate- 15:00 All quoted tenors N/A Per ISDA 2006 N IMXN-TIIE-Banxico All quoted tenors N/A Per ISDA 2006 N MXN-TIIE-Banxico All quoted tenors N/A Per ISDA 2006 N MXN-TIIIE-Banxico All quoted tenors N/A Per ISDA 2006 N MXN-Unidades de N/A N/A See below N MXN-Unidades de N/A N/A Per ISDA 2006 N MNK-NIBOR-NIBR All quoted tenors N/A Per ISDA 2006 N NOK-NIBOR-NIBR All quoted tenors N/A Per ISDA 2006 N NOK-NIBOR-NIBR All quoted tenors N/A Per ISDA 2006 N NOK-NIBOR-NIBR All quoted tenors N/A Per ISDA 2006 N NOK-NIBOR-NIBR All quoted tenors N/A Per ISDA 2006 N NOK-NIBOR-NIBR All quoted tenors N/A Per ISDA 2006 N NOK-NIBOR All quoted tenors N/A Per ISDA 2006 N NOK-DABBR-BID All quoted tenors N/A Per ISDA 2006 N NZD-BBR-BID All quoted tenors N/A Per ISDA 2006 N NZD-BBR-REference All quoted tenors N/A Per ISDA 2006 N NZD-BBR-Telerate All quoted tenors N/A Per ISDA 2006 N NZD-BBR-Telerate All quoted tenors N/A Per ISDA 2006 N NZD-Swap Rate- ICAP All quoted tenors N/A Per ISDA 2006 N NZD-Swap Rate- ICAP All quoted tenors N/A Per ISDA 2006 N NZD-Swap Rate- ICAP All quoted tenors N/A Per ISDA 2006 N NZD-Swap Rate- ICAP All quoted tenors N/A Per ISDA 2006 N NZD-Swap Rate- ICAP All quoted tenors N/A Per ISDA 2006 N NZD-Swap Rate- ICAP All quoted tenors N/A Per ISDA 2006 N SEK-Snnual Swap Rate- ICAP All quoted tenors N/A Per ISDA 2006 N SEK-Sidor-Ols- ICAP All quoted tenors N/A Per ISDA 2006 N SEK-Sidor-Ols- ICAP Per ISDA 2006 N SEK-Sidor-Ols- ICAP Per ISDA 2006 N NAMED Per ISDA 2006 N NAMED Per ISDA 2006 N NAMED Per ISDA 2		All quoted tenors	N/A	Per ISDA 2006	N
10:00 All quoted tenors N/A Per ISDA 2006 N JPY-TSR-Telerate-		All quoted tenors	N/A	Per ISDA 2006	N
15:00 All quoted tenors N/A Per ISDA 2006 N MXN-TIIE-Banxico Bloomberg MXN-TIIE-Banxico Bloomberg MXN-TIIE-Banxico Bloomberg MXN-TIIE-Reference Banks MXN-Unidades de Inversión (UDI) NOK-NIBOR-NIBR All quoted tenors N/A Per ISDA 2006 N NOK-NIBOR-NIBR All quoted tenors N/A Per ISDA 2006 N NOK-NIBOR-NIBR All quoted tenors N/A Per ISDA 2006 N NOK-NIBOR-NIBR Reference Banks All quoted tenors N/A Per ISDA 2006 N NOK-NIBOR-NIBR Reference Banks All quoted tenors N/A Per ISDA 2006 N NOK-NIBOR-NIBOR-Reference Banks All quoted tenors N/A Per ISDA 2006 N NZD-BBR-BID All quoted tenors N/A Per ISDA 2006 N NZD-BBR-BID All quoted tenors N/A Per ISDA 2006 N NZD-BBR-REA All quoted tenors N/A Per ISDA 2006 N NZD-BBR-Reference Banks All quoted tenors N/A Per ISDA 2006 N NZD-BBR-Reference All quoted tenors N/A Per ISDA 2006 N NZD-BBR-Telerate All quoted tenors N/A Per ISDA 2006 N NZD-BBR-Telerate All quoted tenors N/A Per ISDA 2006 N NZD-SWap Rate-ICAP-Reference All quoted tenors N/A Per ISDA 2006 N NZD-Swap Rate-ICAP-Reference Banks All quoted tenors N/A Per ISDA 2006 N NZD-Swap Rate-ICAP-Reference Banks All quoted tenors N/A Per ISDA 2006 N NZD-SWap Rate-ICAP-Reference Banks All quoted tenors N/A Per ISDA 2006 N SEK-STIBOR-Bloomberg 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 PER ISDA 2		All quoted tenors	N/A	Per ISDA 2006	N
MXN-TIIE-Banxico-Bloomberg All quoted tenors N/A Per ISDA 2006 N MXN-TIIE-Reference Banks MXN-Unidades de Inversión (UDI) NOK-NIBOR-NIBR All quoted tenors N/A N/A N/A Per ISDA 2006 N N NOK-NIBOR-NIBR All quoted tenors N/A Per ISDA 2006 N N NOK-NIBOR-NIBR-Reference Banks All quoted tenors N/A Per ISDA 2006 N N NOK-NIBOR-NIBR-Reference Banks All quoted tenors N/A Per ISDA 2006 N N NOK-NIBOR-Reference Banks All quoted tenors N/A Per ISDA 2006 N N NZD-BBR-BID All quoted tenors N/A Per ISDA 2006 N N NZD-BBR-ISDC All quoted tenors N/A Per ISDA 2006 N N NZD-BBR-Reference Banks All quoted tenors N/A Per ISDA 2006 N N NZD-BBR-Reference Banks All quoted tenors N/A Per ISDA 2006 N N NZD-BBR-Telerate All quoted tenors N/A Per ISDA 2006 N N NZD-BBR-Telerate All quoted tenors N/A Per ISDA 2006 N N NZD-SBR-Telerate All quoted tenors N/A Per ISDA 2006 N N NZD-Swap Rate- ICAP ICAP-Reference All quoted tenors N/A Per ISDA 2006 N N NZD-Swap Rate- ICAP-Reference Banks All quoted tenors N/A Per ISDA 2006 N SEK-SIDOR-WIBO All quoted tenors N/A Per ISDA 2006 N SEK-SIBOR- Banks All quoted tenors N/A Per ISDA 2006 N SEK-STIBOR- Bloomberg All quoted tenors N/A Per ISDA 2006 N SEK-STIBOR- Bloomberg All quoted tenors N/A Per ISDA 2006 N N Per ISDA 2006 N Per ISDA		All quoted tenors	N/A	Per ISDA 2006	N
Bloomberg MNN-TIIE- Reference Banks All quoted tenors N/A N/A Per ISDA 2006 N Reference Banks MNN-Unidades de Inversión (UDI) NOK-NIBOR-NIBR All quoted tenors N/A All quoted tenors N/A Per ISDA 2006 N NOK-NIBOR-NIBR- Reference Banks All quoted tenors N/A Per ISDA 2006 N NOK-NIBOR-NIBR- Reference Banks All quoted tenors N/A Per ISDA 2006 N NOK-NIBOR- Reference Banks All quoted tenors N/A Per ISDA 2006 N NZD-BBR-BID All quoted tenors N/A Per ISDA 2006 N NZD-BBR-ISDC All quoted tenors N/A Per ISDA 2006 N NZD-BBR-Reference Banks All quoted tenors N/A Per ISDA 2006 N N NZD-BBR-Reference Banks All quoted tenors N/A Per ISDA 2006 N N NZD-BBR-Telerate All quoted tenors N/A Per ISDA 2006 N N NZD-SBR-Telerate All quoted tenors N/A Per ISDA 2006 N N NZD-Suap Rate- ICAP ICAP- Reference All quoted tenors N/A Per ISDA 2006 N N NZD-Swap Rate- ICAP ICAP- Reference All quoted tenors N/A Per ISDA 2006 N SEK-SIBOR- Banks All quoted tenors N/A Per ISDA 2006 N SEK-STIBOR- Bloomberg All quoted tenors N/A Per ISDA 2006 N N Per ISDA 2006 N Per ISDA 2006 N R SEK-STIBOR- Bloomberg All quoted tenors N/A Per ISDA 2006 N Per ISDA	MXN-TIIE-Banxico	All quoted tenors	N/A	Per ISDA 2006	N
Reference Banks MXN-Unidades de Inversión (UDI) NOK-NIBOR-NIBR All quoted tenors N/A Per ISDA 2006 N NOK-NIBOR-NIBR-Reference Banks NOK-NIBOR-Reference Banks NOK-NIBOR-Reference Banks NOK-NIBOR-Reference Banks NOK-NIBOR-Reference Banks NOK-NIBOR-Reference Banks All quoted tenors N/A Per ISDA 2006 N NZD-BBR-BID All quoted tenors N/A Per ISDA 2006 N NZD-BBR-FRA All quoted tenors N/A Per ISDA 2006 N NZD-BBR-Reference Banks NZD-BBR-Reference All quoted tenors N/A Per ISDA 2006 N NZD-BBR-Telerate All quoted tenors N/A Per ISDA 2006 N NZD-BBR-Telerate All quoted tenors N/A Per ISDA 2006 N NZD-NZIONA-OIS- COMPOUND All quoted tenors N/A Per ISDA 2006 N NZD-Swap Rate- ICAP All quoted tenors N/A Per ISDA 2006 N NZD-Swap Rate- ICAP-Reference All quoted tenors N/A Per ISDA 2006 N NZD-Swap Rate- ICAP-Reference All quoted tenors N/A Per ISDA 2006 N SEK-Annual Swap All quoted tenors N/A Per ISDA 2006 N SEK-SIBOR- Bloomberg All quoted tenors N/A Per ISDA 2006 N Per ISDA 2006 N N Per ISDA		All quoted tenors	N/A	Per ISDA 2006	N
Inversión (UDI) N/A N/A		All quoted tenors	N/A	Per ISDA 2006	N
NOK-NIBOR-NIBR-Reference Banks All quoted tenors N/A Per ISDA 2006 N NOK-NIBOR-Reference Banks All quoted tenors N/A Per ISDA 2006 N NOK-NIBOR-Reference Banks All quoted tenors N/A Per ISDA 2006 N NZD-BBR-BID All quoted tenors N/A Per ISDA 2006 N NZD-BBR-FRA All quoted tenors N/A Per ISDA 2006 N NZD-BBR-ISDC All quoted tenors N/A Per ISDA 2006 N NZD-BBR-Reference Banks All quoted tenors N/A Per ISDA 2006 N NZD-BBR-Telerate All quoted tenors N/A Per ISDA 2006 N NZD-NZIONA-OIS-COMPOUND All quoted tenors N/A Per ISDA 2006 N NZD-Swap Rate-ICAP ICAP-Reference All quoted tenors N/A Per ISDA 2006 N NZD-Swap Rate-ICAP-Reference Banks All quoted tenors N/A Per ISDA 2006 N SEK-Annual Swap Rate-SESWFI All quoted tenors N/A Per ISDA 2006 N SEK-SIOR-OIS-COMPOUND All quoted tenors N/A Per ISDA 2006 N SEK-STIBOR-Reference All quoted tenors N/A Per ISDA 2006 N N SEK-STIBOR-Reference All quoted tenors N/A Per ISDA 2006 N N Per ISDA 2006 N N N Per ISDA 2006		N/A	N/A	See below	N
Reference Banks All quoted tenors N/A Per ISDA 2006 N NOK-NIBOR- Reference Banks All quoted tenors N/A Per ISDA 2006 N NZD-BBR-BID All quoted tenors N/A Per ISDA 2006 N NZD-BBR-FRA All quoted tenors N/A Per ISDA 2006 N NZD-BBR-ISDC All quoted tenors N/A Per ISDA 2006 N NZD-BBR-Reference Banks All quoted tenors N/A Per ISDA 2006 N NZD-BBR-Telerate All quoted tenors N/A Per ISDA 2006 N NZD-NZIONA-OIS- COMPOUND NZD-Swap Rate- ICAP ICAP NZD-Swap Rate- ICAP-Reference All quoted tenors N/A Per ISDA 2006 N NA Per ISDA 2006 N NA Per ISDA 2006 N N SEK-Annual Swap Rate-SESWFI All quoted tenors N/A Per ISDA 2006 N N SEK-SIOR-OIS- COMPOUND All quoted tenors N/A Per ISDA 2006 N N Per ISDA 2006 N N Per ISDA 2006 N N All quoted tenors N/A Per ISDA 2006 N N SEK-STIBOR- Bloomberg All quoted tenors N/A Per ISDA 2006 N N Per ISDA 2006 N N N N Per ISDA 2006 N N N N N Per ISDA 2006 N N N N Per ISDA 2006 N N N N N Per ISDA 2006 N N N N N Per ISDA 2006 N N N N Per ISDA 2006 N N N N Per ISDA 2006 N N N N N Per ISDA 2006 N N N N Per ISDA 2006 N N N N Per ISDA 2006 N N N N N Per ISDA 2006 N N N N N N N N N N N N N	NOK-NIBOR-NIBR	All quoted tenors	N/A	Per ISDA 2006	N
Reference Banks NZD-BBR-BID All quoted tenors N/A Per ISDA 2006 N NZD-BBR-FRA All quoted tenors N/A Per ISDA 2006 N NZD-BBR-FRA All quoted tenors N/A Per ISDA 2006 N NZD-BBR-Reference Banks NZD-BBR-Reference Banks NZD-BBR-Telerate All quoted tenors N/A Per ISDA 2006 N NZD-BBR-Telerate All quoted tenors N/A Per ISDA 2006 N NZD-NZIONA-OIS- COMPOUND NZD-Swap Rate- ICAP All quoted tenors N/A Per ISDA 2006 N NZD-Swap Rate- ICAP-Reference Banks N/A Per ISDA 2006 N NZD-Swap Rate- ICAP-Reference All quoted tenors N/A Per ISDA 2006 N SEK-Annual Swap Rate-SESWFI 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		All quoted tenors	N/A	Per ISDA 2006	N
NZD-BBR-FRA All quoted tenors N/A Per ISDA 2006 N NZD-BBR-ISDC All quoted tenors N/A Per ISDA 2006 N NZD-BBR-Reference Banks All quoted tenors N/A Per ISDA 2006 N NZD-BBR-Telerate All quoted tenors N/A Per ISDA 2006 N NZD-NZIONA-OIS-COMPOUND All quoted tenors N/A Per ISDA 2006 N NZD-Swap Rate-ICAP All quoted tenors N/A Per ISDA 2006 N NZD-Swap Rate-ICAP-Reference All quoted tenors N/A Per ISDA 2006 N NZD-Swap Rate-ICAP-Reference All quoted tenors N/A Per ISDA 2006 N SEK-Annual Swap Rate-ICAP-Reference N/A Per ISDA 2006 N SEK-Annual Swap Rate-ICAP-Reference N/A Per ISDA 2006 N SEK-SIOR-OIS-COMPOUND All quoted tenors N/A Per ISDA 2006 N SEK-SIOR-OIS-COMPOUND All quoted tenors N/A Per ISDA 2006 N SEK-STIBOR-Bloomberg All quoted tenors N/A Per ISDA 2006 N SEK-STIBOR-Reference All quoted tenors N/A Per ISDA 2006 N		All quoted tenors	N/A	Per ISDA 2006	N
NZD-BBR-ISDC All quoted tenors N/A Per ISDA 2006 N NZD-BBR-Reference Banks All quoted tenors N/A Per ISDA 2006 N NZD-BBR-Telerate All quoted tenors N/A Per ISDA 2006 N NZD-BBR-Telerate All quoted tenors N/A Per ISDA 2006 N NZD-NZIONA-OIS-COMPOUND All quoted tenors N/A Per ISDA 2006 N NZD-Swap Rate-ICAP All quoted tenors N/A Per ISDA 2006 N NZD-Swap Rate-ICAP-Reference All quoted tenors N/A Per ISDA 2006 N NZD-Swap Rate-ICAP-Reference All quoted tenors N/A Per ISDA 2006 N SEK-Annual Swap All quoted tenors N/A Per ISDA 2006 N SEK-Annual Swap Rate-ICAP-Reference N/A Per ISDA 2006 N SEK-SIOR-OIS-COMPOUND All quoted tenors N/A Per ISDA 2006 N SEK-STIBOR-Bloomberg All quoted tenors N/A Per ISDA 2006 N SEK-STIBOR-Bloomberg All quoted tenors N/A Per ISDA 2006 N SEK-STIBOR-Reference Banks All quoted tenors N/A Per ISDA 2006 N	NZD-BBR-BID	All quoted tenors	N/A	Per ISDA 2006	N
NZD-BBR-Reference Banks All quoted tenors N/A Per ISDA 2006 N NZD-BBR-Telerate All quoted tenors N/A Per ISDA 2006 N NZD-NZIONA-OIS- COMPOUND All quoted tenors N/A Per ISDA 2006 N NZD-Swap Rate- ICAP ICAP All quoted tenors N/A Per ISDA 2006 N NZD-Swap Rate- ICAP-Reference Banks PLN-WIBOR_WIBO All quoted tenors N/A Per ISDA 2006 N SEK-Annual Swap Rate-SESWFI All quoted tenors N/A Per ISDA 2006 N SEK-SIOR-OIS- COMPOUND All quoted tenors N/A Per ISDA 2006 N	NZD-BBR-FRA	All quoted tenors	N/A	Per ISDA 2006	N
Banks All quoted tenors N/A Per ISDA 2006 N NZD-BBR-Telerate All quoted tenors N/A Per ISDA 2006 N NZD-NZIONA-OIS- COMPOUND All quoted tenors N/A Per ISDA 2006 N NZD-Swap Rate- ICAP All quoted tenors N/A Per ISDA 2006 N NZD-Swap Rate- ICAP-Reference All quoted tenors N/A Per ISDA 2006 N NZD-Swap Rate- ICAP-Reference All quoted tenors N/A Per ISDA 2006 N Banks PLN-WIBOR_WIBO All quoted tenors N/A Per ISDA 2006 N SEK-Annual Swap Rate-SESWFI All quoted tenors N/A Per ISDA 2006 N SEK-SIOR-OIS- COMPOUND All quoted tenors N/A Per ISDA 2006 N SEK-STIBOR- Bloomberg All quoted tenors N/A Per ISDA 2006 N SEK-STIBOR- Reference Banks All quoted tenors N/A Per ISDA 2006 N	NZD-BBR-ISDC	All quoted tenors	N/A	Per ISDA 2006	N
NZD-NZIONA-OIS- COMPOUND All quoted tenors N/A Per ISDA 2006 N NZD-Swap Rate- ICAP All quoted tenors N/A Per ISDA 2006 N NZD-Swap Rate- ICAP-Reference All quoted tenors N/A Per ISDA 2006 N N NZD-Swap Rate- ICAP-Reference All quoted tenors N/A Per ISDA 2006 N SEK-Annual Swap Rate-SESWFI All quoted tenors N/A Per ISDA 2006 N SEK-SIOR-OIS- COMPOUND All quoted tenors N/A Per ISDA 2006 N SEK-STIBOR- Bloomberg All quoted tenors N/A Per ISDA 2006 N N Per ISDA 2006 N Per ISDA 2006 N Per ISDA 2006 N N Per ISDA 2006 N		All quoted tenors	N/A	Per ISDA 2006	N
COMPOUND All quoted tenors N/A Per ISDA 2006 N NZD-Swap Rate- ICAP NZD-Swap Rate- ICAP-Reference Banks PLN-WIBOR_WIBO All quoted tenors N/A Per ISDA 2006 N N NA Per ISDA 2006 N N NA Per ISDA 2006 N N SEK-Annual Swap Rate-SESWFI SEK-SIOR-OIS- COMPOUND All quoted tenors N/A Per ISDA 2006 N Per ISDA 2006 N N SEK-STIBOR- Bloomberg All quoted tenors N/A Per ISDA 2006 N N N Per ISDA 2006 N N N N Per ISDA 2006 N N N N N Per ISDA 2006 N N N N N N N N N N Per ISDA 2006 N N N N N N N N N N N N N	NZD-BBR-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
ICAP NZD-Swap Rate- ICAP-Reference All quoted tenors N/A Per ISDA 2006 N Banks PLN-WIBOR_WIBO All quoted tenors N/A Per ISDA 2006 N SEK-Annual Swap Rate-SESWFI All quoted tenors N/A Per ISDA 2006 N SEK-SIOR-OIS- COMPOUND All quoted tenors N/A Per ISDA 2006 N SEK-STIBOR- Bloomberg All quoted tenors N/A Per ISDA 2006 N SEK-STIBOR- All quoted tenors N/A Per ISDA 2006 N Per ISDA 2006 N Per ISDA 2006 N N SEK-STIBOR- All quoted tenors N/A Per ISDA 2006 N		All quoted tenors	N/A	Per ISDA 2006	N
ICAP-Reference All quoted tenors N/A Per ISDA 2006 N Banks PLN-WIBOR_WIBO All quoted tenors N/A Per ISDA 2006 N SEK-Annual Swap Rate-SESWFI All quoted tenors N/A Per ISDA 2006 N SEK-SIOR-OIS-COMPOUND All quoted tenors N/A Per ISDA 2006 N SEK-STIBOR-Bloomberg All quoted tenors N/A Per ISDA 2006 N SEK-STIBOR-Reference Banks All quoted tenors N/A Per ISDA 2006 N	-	All quoted tenors	N/A	Per ISDA 2006	N
SEK-Annual Swap Rate-SESWFI All quoted tenors N/A Per ISDA 2006 N SEK-SIOR-OIS- COMPOUND All quoted tenors N/A Per ISDA 2006 N SEK-STIBOR- Bloomberg All quoted tenors N/A Per ISDA 2006 N SEK-STIBOR- Reference Banks All quoted tenors N/A Per ISDA 2006 N	ICAP-Reference	All quoted tenors	N/A	Per ISDA 2006	N
Rate-SESWFI All quoted tenors N/A Per ISDA 2006 N SEK-SIOR-OIS- COMPOUND All quoted tenors N/A Per ISDA 2006 N SEK-STIBOR- Bloomberg All quoted tenors N/A Per ISDA 2006 N SEK-STIBOR- Reference Banks All quoted tenors N/A Per ISDA 2006 N	PLN-WIBOR_WIBO	All quoted tenors	N/A	Per ISDA 2006	N
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		All quoted tenors	N/A	Per ISDA 2006	N
Bloomberg All quoted tenors N/A Per ISDA 2006 N SEK-STIBOR- Reference Banks All quoted tenors N/A Per ISDA 2006 N		All quoted tenors	N/A	Per ISDA 2006	N
Reference Banks All quoted tenors N/A Per ISDA 2006 N		All quoted tenors	N/A	Per ISDA 2006	N
SEK-STIBOR-SIDE All quoted tenors N/A Per ISDA 2006 N		All quoted tenors	N/A	Per ISDA 2006	N
	SEK-STIBOR-SIDE	All quoted tenors	N/A	Per ISDA 2006	N

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

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

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	N
USD-Prime-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-Prime- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-S&P Index- High Grade	All quoted tenors	N/A	Per ISDA 2006	N
USD-SIBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-SIBOR-SIBO	All quoted tenors	N/A	Per ISDA 2006	N
USD-SIFMA Municipal Swap Index	All quoted tenors	N/A	Per ISDA 2006	N
USD-SOFR- COMPOUND	All quoted tenors	N/A	Prior to publication of a supplement to ISDA 2006 including USD- SOFR-COMPOUND, not applicable and thereafter, per ISDA 2006	No
USD-TBILL-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-TBILL-H.15- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
USD-TBILL- Secondary Market	All quoted tenors	N/A	Per ISDA 2006	N
USD-TIBOR-ISDC	All quoted tenors	N/A	Per ISDA 2006	N
USD-TIBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate- ICAP BrokerTec	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate- SwapMarker100	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate- SwapMarker99	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate- T19901	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate- T500	All quoted tenors	N/A	Per ISDA 2006	N
ZAR-JIBAR-SAFEX	All quoted tenors	N/A	Per ISDA 2006	N

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

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

MXN-Unidades de Inversión (UDI)	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. 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- <i>Unidades de Inversión</i> (UDI). If for any Reset Date there is no published value of the MXN- <i>Unidades de Inversión</i> (UDI) as certified by the Mexican <i>Banco de</i>
	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
Initial Evahanga Data:		Cross Currency Swaps) Effective Date
Initial Exchange Date:		
Initial Exchange Date Business Day Convention:		Following
		Madified Fallenting
Interim Exchange Date Business		Modified Following
Day Convention:		Towningtion Date
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):

$$\left[\prod_{i=1}^{d_0} \left(1 + \frac{\text{SOFR}_i \times \mathbf{n}_i}{360} \right) - 1 \right] \times \frac{360}{d}$$

where:

"d₀", 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 d₀, each representing the relevant U.S. Government Securities Business Days in chronological order from, and including, the first U.S. Government Securities Business Day in the relevant Calculation Period;

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

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

published in respect of the first preceding U.S. Government Securities Business Day for which SOFR was published on the Federal Reserve's Website:

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

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

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

- (a) a public statement by the Federal Reserve Bank of New York (or a successor administrator of SOFR) announcing that it has ceased or will cease to provide SOFR permanently or indefinitely, provided that, at that time, there is no successor administrator that will continue to provide SOFR;
- (b) the publication of information which reasonably confirms that the Federal Reserve Bank of New York (or a successor administrator of SOFR) has ceased or will cease to provide SOFR permanently or indefinitely, provided that, at that time, there is no successor administrator that will continue to provide SOFR; or
- (c) a public statement by a regulator or other official sector entity prohibiting the use of SOFR that applies to, but need not be limited to, Swap Transactions, including existing Swap Transactions;

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

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

"FOMC Target Rate" is the short-term interest rate target set by the Federal Open Markets Committee and published on the Federal Reserve's Website or, if the Federal Open Markets Committee does not target a single rate, the 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 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 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:		

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 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 may be traded are as specified in these terms and conditions	
Settings:	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:	and now such changes become effective.	
ISDA OTC Asset Class:	Interest Rate	
ISDA OTC Base Product:	IR Swap	
ISDA OTC Sub-Product(s):	Basis	
Further Limitations:	Must comply with CME Clearing Requirements.	
Terms:		
Definition Set:	The definition set (e.g., ISDA 2000/ISDA2006) elected	
	by, or otherwise binding on, the parties in accordance	
	with the CME Rulebook.	
Effective Date:	As per the CME Rulebook.	
Notional Amount:	An amount in Currency determined by the parties	
	subject to limitations in the CME Rulebook.	
	This may vary from period to period to the extent	
	permitted by the CME Rulebook.	
	The CME Rulebook may limit the Currencies and Floating Rate Options for which variable notionals are	
	permitted.	
Currency:	One of the currencies permitted for the relevant	
Carroney.	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	As per the CME Rulebook.	
Dates:	A 4 COMED 11 1	
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 perperiod 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 perperiod 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	The terms under which a Basis Swap/LCH Cleared may	
Settings:	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:	checuve.	
ISDA OTC Asset Class:	Interest Rate	
ISDA OTC Base Product:	IR Swap	
ISDA OTC Sub-Product:	Basis	
Further Limitations:	Must comply with LCH Clearing Requirements.	
Terms:		
Definition Set:	The definition set (e.g., ISDA 2000/ISDA2006) elected	
	by, or otherwise binding on, the parties in accordance	
	with the LCH Rulebook.	
Notional Amount:	An amount in Currency determined by the parties	
	subject to limitations in the LCH Rulebook.	
	This may vary from period to period to the extent	
	permitted by the LCH Rulebook.	
	The LCH Rulebook may limit the Currencies and	
	Floating Rate Options for which variable notionals are	
	permitted.	
Currency:	One of the currencies permitted for the relevant	
	transaction type per the LCH Rulebook.	
Trade Date:	As per the LCH Rulebook.	
Effective Date:	As per the LCH Rulebook.	
Termination Date:	As agreed by parties, subject to any minimum or	
D C Aller ID 77	maximum tenor in the LCH Rulebook.	
Payer for Additional Payment/Fees:	As determined by the parties, subject to limitations in	
Additional Description	the LCH Rulebook.	
Additional Payment/Fees:	As determined by the parties, subject to limitations in	
Dayment Data for Additional Dayment/Fees	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	
Dusiness Deser	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 perperiod 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.

$\frac{BRL\ CDI\ Deliverable\ and\ Non-Deliverable\ Interest\ Rate\ Swap\ Contracts\ and\ Physically-Settled}{Swaptions}$

Summary:	This covers BRL CDI Deliverable and Non-Deliverable	
v	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 leastions from the	
	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 determination division adjusted in according	
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.	

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
	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.
Tomain ation Data Business Day Commention	
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
Trottonar i mount (notionar miount).	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:	
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:
nv -	Calculation Days
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 ("notional Amount"):	Same as the Fixed Rate Payer Payment Amount.
Floating Amount:	Notwithstanding anything to the contrary contained in
<u> </u>	

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:	
	$FX Factor \times \prod_{j=1}^{K} (1 + Relevant Rate_j)^{1/252}$	
	Where:	
	N=number of Reset Dates in the Calculation Period	
	<i>j</i> =a particular Reset Date	
	Relevant Rate=the Relevant Rate for instance j of Reset	
D.I D.	Date	
Relevant Rate:	CDI-Rate (as defined in the attachment).	
Designated Maturity ('indexTenor"):	As specified by the parties from among the available	
0 1	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	
	T III HIE CASE OF A DELIVERADIE CONITACT THE BK BUSINESS	
HVArcica Riicinace Have:	Day selected by the parties.	
Exercise Business Days:		
Swaption Procedure for Exercise:	Day selected by the parties. As specified by the parties from among the BR Business Days.	
•	Day selected by the parties. As specified by the parties from among the BR Business Days. The parties may enter into swaptions with respect to	
Swaption Procedure for Exercise:	Day selected by the parties. As specified by the parties from among the BR Business Days. The parties may enter into swaptions with respect to which a BRL CDI Swap is the Underlying Swap	
Swaption Procedure for Exercise: General:	Day selected by the parties. As specified by the parties from among the BR Business Days. The parties may enter into swaptions with respect to which a BRL CDI Swap is the Underlying Swap Transaction.	
Swaption Procedure for Exercise: General: Expiration Date:	Day selected by the parties. As specified by the parties from among the BR Business Days. The parties may enter into swaptions with respect to which a BRL CDI Swap is the Underlying Swap Transaction. As specified by the parties.	
Swaption Procedure for Exercise: General: Expiration Date: Expiration Time:	Day selected by the parties. As specified by the parties from among the BR Business Days. The parties may enter into swaptions with respect to which a BRL CDI Swap is the Underlying Swap Transaction. As specified by the parties. As specified by the parties.	
Swaption Procedure for Exercise: General: Expiration Date:	Day selected by the parties. As specified by the parties from among the BR Business Days. The parties may enter into swaptions with respect to which a BRL CDI Swap is the Underlying Swap Transaction. As specified by the parties.	

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	Currency Name (ISDA)	Basic Business Day Locations
(ISDA/ISO)		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 (<i>Câmara de</i>
	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

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	
Limitations on Annilohla Calcations and Default	Options"). The terms under which Bullion Options may be traded	
Limitations on Available Selections and Default	are shown below and in the attached tables.	
Settings: Incorporated Standards:	This contract description incorporates by reference the	
incorporated Standards:	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	
Zamon opaon 1,per	Bullion Option Types.	
Bullion Option Seller:	As specified by the parties.	
Bullion Option Buyer:	As specified by the parties.	
Bullion Strike Price:	As specified by the parties as a number of units of the	
	one of the Available Currencies.	
Bullion Premium:	As specified by the parties as a number of units of the	
	one of the Available Currencies.	
Bullion Premium Payment Date:	As specified by the parties.	
Bullion Premium Payment Date Business Days	Per the Available Currencies, plus such additional	
	Business Days as the parties specify.	
Bullion Premium Payment Date Business Day	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	
Method of Aviancina	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:	otherwise per the Commodity Definitions.	
1 Toccuare 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; <i>provided</i> , <i>however</i> , that Cash Settlement will only be available for Available Currencies for which it is specified as such.	
Additional Provisions for Tax:	None, unless specified by the parties in accordance with Section 10.11 of the Commodity Definitions.	
Market Disruption:		
Market Disruption Events:	Unless otherwise specified by the parties, per the Commodity Definitions.	
Additional Market Disruption Events:	As specified by the parties.	
Disruption Fallbacks:	Unless otherwise specified by the parties, per the Commodity Definitions.	
Fallback Reference Price:	None, unless specified by the parties.	
Maximum Days of Disruption:	Unless otherwise specified by the parties, per the Commodity Definitions.	
Provisions Relating to Cash Settlement:		
Commodity Reference Price:	As specified by the parties from among the Available Commodity Reference Price.	
Bullion Transaction Settlement Date:	As specified by the parties.	
Provisions Relating to Settlement by Delivery:		
Delivery Location:	Per the Delivery Loco specified in the Available Bullion below.	
Consequences of Bullion Settlement Disruption Events:	Cancellation and Payment unless the parties agree that Negotiation is applicable.	
Miscellaneous:		
Discharge and Termination:	Section 10.4(c)(iv) of the Commodity Definitions will apply if specified by the parties, unless the Bullion Option Transaction is an Allocated Transaction.	

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

Bullion Option Available Currencies and Required Business Days

Three Letter Currency Code	Currency Name (ISDA)	Basic Business Day	Available Settlement
(ISDA/ISO)		Locations For Currency	Type
		(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	The terms under which CDS – ABX Indices (Broad
Settings:	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
Product Type/ISDA OTC Taxonomy:	(the "ABX Standard Terms").
ISDA OTC Asset Class:	Credit
ISDA OTC Asset Class. 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
Too de Deter	Available ABX Indices.
Trade Date: Effective 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
Solication Fatte.	in the Relevant Annex.
Floating Rate Payer:	As specified by the parties.
Fixed Rate Payer:	As specified by the parties.
Aggregate Floating Rate Payer Calculation Amount:	An amount is USD specified by the parties.
Fixed Rate:	A number of basis points equal to the "Applicable
	Coupon" as specified for the applicable Index on the
	Relevant Annex.
Initial Payment Payer:	As selected by the parties.
Initial Payment Amount:	As specified by the parties. Notwithstanding anything to

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

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

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

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

CDS Index Contract – Emerging Markets Swaps and Swaptions

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
Trading Conventions.	premium to the seller in case of a credit event occurring.
	Credit events include Bankruptcy and Failure to Pay.
	Sell = Sell Protection, the seller of protection receives
	the premium payments from the protection buyer. The
	Seller owns the credit risk of the instrument.
	Investment Grade indices are traded on spread.
Swap Conventions:	Fixed coupon payments are calculated at a spread of 500
•	bps and exchanged on a quarterly basis.
Swap Tenor:	As agreed by the parties, subject to Applicable Law.
Effective Date:	The date on which parties begin calculating accrued
	obligations such as fixed payments. Also known as the
	start date of the swap.
Maturity Date:	The final date on which the obligations no longer accrue
	and the final payment occurs.
Trade Types:	The following swap types may be executed on tpSEF
	Inc.:
	Outrights
	Roll Trades
	Curve Trades
Settlement:	Contingent payment - Payments related to credit event
	settlement will be determined pursuant to the 2009
	ISDA Credit Derivatives Determination Committees and
	Auction Settlement Supplement (i.e., the Big Bang and
	Little Bang Protocols).
	Fixed Quarterly cash payments - reflected in basis points
	and paid by the protection buyer to the protection seller.
	Upfront payment - The upfront payment is a portion of
	the payments, expressed in percentage points of the notional, which is present valued and paid immediately
	to the seller.
Swaptions on the Above:	to the series.
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
	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

CDS Index Contract – Emerging Markets Swaps and Swaptions

	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
Created Transactions.	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

Γα	
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
C	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
Swan Tanan	bps and exchanged on a quarterly basis. 5Y
Swap Tenor: Effective Date:	The date on which parties begin calculating accrued
Effective Date:	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
Waturity Date.	and the final payment occurs.
Trade Types:	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.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.

CDS Index Contract – European Crossover 5Y Swaps and Swaptions

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>i.e.</i> , 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
m 1 m	and the final payment occurs.
Trade Types:	The following swap types may be executed on the tpSEF
	Inc.:
	Outrights
	Roll Trades
G 48 4	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 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.

CDS Index Contract – European HiVol 5Y Swaps and Swaptions

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

C	This seems "CDC 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
	1 * *
To Jose	with an investment grade credit rating.
Index:	ITRAXX.EUROPE: Series 10 to current.
Currency:	EUR
Quoting Convention and Minimum Increment:	As agreed by counterparties.
Minimum Size:	As agreed by counterparties.
Trading Conventions:	Buy = Buy Protection, the buyer of protection pays a
	premium to the seller in case of a credit event occurring.
	Sell = Sell Protection, the seller of protection receives
	the premium payments from the protection buyer. The
	Seller owns the credit risk of the instrument.
Swap Conventions:	European IG indices are traded on spread.
	Fixed coupon payments are calculated at a spread of 100
a	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
Cyrontions on the Above	to the seller.
Swaptions on the Above:	The SEF is also listing Physically-Settled Swaptions on
Swaptions:	
Swantian Ontion Style:	the Index on the terms described herein. European; the Swaptions may be exercised only on
Swaption Option Style:	1 1
Swantion Tonor:	expiration. The tenor of the Swaptions will be selected by the
Swaption Tenor:	parties and will be no shorter than three months and no
	longer than three months less than the Swap Tenor.
Sattlement	
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.

CDS Index Contract – European IG 5Y Swaps and Swaptions

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

C	This was "ODG Lide Cook to English To 1027	
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 entities	
Index:	with an investment grade credit rating. ITRAXX.EUROPE: Series 7 to current.	
	EUR EUROPE: Series / to current.	
Currency:		
Quoting Convention and Minimum Increment: Minimum Size:	As agreed by counterparties.	
	As agreed by counterparties.	
Trading Conventions:	Buy = Buy Protection, the buyer of protection pays a premium to the seller in case of a credit event occurring. Sell = Sell Protection, the seller of protection receives the premium payments from the protection buyer. The Seller owns the credit risk of the instrument.	
Swap Conventions:	European IG indices are traded on spread.	
	Fixed coupon payments are calculated at a spread of 100 bps and exchanged on a quarterly basis.	
Swap Tenor:	10Y	
Effective Date:	The date on which parties begin calculating accrued obligations such as fixed payments. Also known as the start date of the swap.	
Maturity Date:	The final date on which the obligations no longer accrue	
v	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.	

CDS Index Contract – European IG 10Y Swaps and Swaptions

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

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

	point").	
		ransactions in the CDX.NA.HY, L.NA.HY.BB, the tranches
	Attachment Point	Detachment Point
	0	10%
	0	15%
	10%	15%
	15%	25%
	25%	35%
	35%	100%
	In the case of tranched to the tranches include:	ransactions 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 custon the parties may agree to detachment points.	nary tranches enumerated above, custom attachment and
Effective Date:		es begin calculating accrued l payments. Also known as the
Maturity Date:	The final date on which and the final payment or	the obligations no longer accrue ccurs.
Trade Types:	The following swap type	es may be executed on the SEF:
	Outrights	
	Roll Trades	
	Curve Trades	
Settlement:		ayments related to credit event nined pursuant to the relevant elow).
		yments - reflected in basis points on buyer to the protection seller.
	payments, expressed in	the upfront fee is a portion of the percentage points of the nt valued and paid immediately

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

CDS Index Contracts - CMBX

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

Swap Tenor:	As agreed by counterparties, subject to applicable law.
Effective Date:	The date (to be agreed by the counterparties) on which parties begin calculating accrued obligations such as fixed payments. Also known as the start date of the swap.
Maturity Date:	The final date (to be agreed by the counterparties) on which the obligations no longer accrue and the final payment occurs.
Trade Types:	The following swap types may be executed on tpSEF Inc.: • Outrights
	Roll Trades
Settlement:	Contingent Payment: Payments related to credit event settlement will be determined pursuant to the 2014 ISDA Credit Derivatives Definitions as published by the International Swaps and Derivatives Association, Inc. Such payments are paid by the protection seller to the protection buyer.
	<u>Fixed Monthly 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.

CDS Index Contracts – iTraxx Australia

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

CDS Index Contracts – iTraxx Japan

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

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

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

Summary:	This covers "CDS Index Contracts – ITRXAEJ.IG		
Summary.	(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		
	sovereign/agency issuers (excluding Japanese issuers).		
Index:	ITRXAEJ.IG (iTraxx® Asia ex-Japan Investment		
muex.	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. 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.		
	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		
Swap Conventions.	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		
Effective Date.	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		
Maturity Dutc.	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.		
	To die Seiter.		

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

# **Commodity Index Swaps**

Summary:	This covers commodity index swaps (each, a		
	"Commodity Index Swap").		
Limitations on Available Selections and Default	The terms under which a Commodity Index Swap may		
Settings:	be traded are shown below and in the attached tables.		
	For amounts or rates, the relevant term cannot be less		
	than the specified Minimum, must represent an even		
	Increment and cannot exceed the Maximum; for a date,		
	the date cannot be earlier than Earliest nor later than		
	Latest.		
	In many cases there are normal "vanilla" terms on which		
	the parties will transact. These are shown as "Default"		
	and will apply unless the parties vary them.		
Incorporated Standards:	This contract description incorporates by reference the		
•	following industry standard documentation and		
	standards:		
	2005 ISDA Commodity Derivatives Definitions		
	("Commodity Definitions")		
Product Type/ISDA OTC Taxonomy:	, , , , , , , , , , , , , , , , , , ,		
ISDA OTC Asset Class:	Commodity		
ISDA OTC Base Product:	Index		
ISDA OTC Transaction type:	Swap		
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		
	Commodity Indices.		
Total Notional Quantity:	The sum of the Notional Quantities per Calculation		
N.C. 10 C. Cl. 12 B. 1	Period.		
Notional Quantity per Calculation Period:	As specified by the parties on a per-Calculation-Period		
Calculation Davis da	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, expressed as a rate or overall.	
Floating Amount:		
Floating Price Payer:	As specified by the parties.	
Floating Price:	In relation to each Calculation Period, the level of the specified Available Commodity Index at the end of the such Calculation Period less the level of the specified Available Commodity Index at the start of the such Calculation Period, the result of which is divided by the level of the specified Available Commodity Index at the start of the such Calculation Period.	
Market Disruption:		
Market Disruption Events:	Unless otherwise specified by the parties, per the Commodity Definitions.	
Additional Market Disruption Events:	As specified by the parties.	
Consequences of Market Disruption Events:	Unless otherwise specified by the parties, per the Commodity Definitions.	
Disruption Fallbacks:	Unless otherwise specified by the parties, per the Commodity Definitions.	
Fallback Reference Price:	None, unless specified by the parties.	
Maximum Days of Disruption:	Unless otherwise specified by the parties, per the Commodity Definitions.	
Calculation Agent:	As agreed by the parties.	

### Commodity Index Swap Available Currencies and Required Business Days

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

#### Commodity Index Swap Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
Nearest
Preceding

#### Commodity Index Swap Available Commodity Indices

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

Abbr	Name			
BCOMPA	BCOM Palladium ER			
BCOMPL	BCOM Platinum ER			
BCOMSI	BCOM Silver ER			
BCOMSM	BCOM Soybean Meal ER			
BCOMBO	BCOM Soybean Oil ER			
BCOMSY	BCOM Soybeans ER			
BCOMSB	BCOM Sugar ER			
BCOMSN	BCOM Tin ER			
BCOMRB	BCOM Unleaded Gas ER			
BCOMWH	BCOM Wheat ER			
BCOMKW	BCOM Kansas Wheat ER			
BCOMCL	BCOM WTI Crude Oil ER			
BCOMZS	BCOM Zinc ER			
BCOMAU	BCOM AUD ER			
BCOMEU	BCOM EUR ER			
BCOMGB	BCOM GBP ER			
ВСОМСН	BCOM CHF ER			
ВСОМЈҮ	BCOM JPY ER			
BCOMALC	BCOM Aluminum Capped ER			
BCOMKCC	BCOM Coffee Capped ER			
BCOMHGC	BCOM Copper Capped ER			
BCOMCLC	BCOM WTI Crude Oil Capped ER			
BCOMCNC	BCOM Corn Capped ER			
BCOMLCC	BCOM Cattle Capped ER			
BCOMCTC	BCOM Cotton Capped ER			
BCOMGCC	BCOM Gold Capped ER			
BCOMLHC	BCOM Lean Hogs Capped ER			
ВСОМНОС	BCOM Heating Oil Capped ER			
BCOMKWC	BCOM Kansas Wheat Capped ER			
BCOMCOC	BCOM Brent Crude Capped ER			
BCOMNGC	BCOM Natural Gas Capped ER			
BCOMNIC	BCOM Nickel Capped ER			
BCOMSYC	BCOM Soybeans Capped ER			
BCOMBOC	BCOM Soybean Oil Capped ER			
BCOMSIC	BCOM Silver Capped ER			
BCOMSBC	BCOM Sugar Capped ER			
BCOMSMC	BCOM Soybean Meal Capped ER			
BCOMRBC	BCOM Unleaded Gas Capped ER			
BCOMWHC	BCOM Wheat Capped ER			
BCOMZSC	BCOM Zinc Capped ER			
BCOMTR	BCOM TR			
BCOMF1T	BCOM F1 TR			

Abbr	Name		
BCOMF2T	BCOM F2 TR		
BCOMF3T	BCOM F3 TR		
BCOMF4T	BCOM F4 TR		
BCOMF5T	BCOM F5 TR		
BCOMF6T	BCOM F6 TR		
BCOMRS	BCOM Roll Select		
SPGCCI	S&P GSCI		
SPGCBO	S&P GSCI Soybean Oil		
SPGCBR	S&P GSCI Brent Crude		
SPGCCC	S&P GSCI Cocoa		
SPGCCL	S&P GSCI Crude Oil		
SPGCCN	S&P GSCI Corn		
SPGCCT	S&P GSCI Cotton		
SPGCFC	S&P GSCI Feeder Cattle		
SPGCGC	S&P GSCI Gold		
SPGCGO	S&P GSCI Gasoline		
SPGCHG	S&P GSCI North American Copper		
SPGCHO	S&P GSCI Heating Oil		
SPGCHU	S&P GSCI Unleaded Gasoline		
SPGCIA	S&P GSCI Aluminum		
SPGCIC	S&P GSCI Copper		
SPGCIK	S&P GSCI Nickel		
SPGCIL	S&P GSCI Lead		
SPGCIN	S&P GSCI Industrial Metals		
SPGCIZ	S&P GSCI Zinc		
SPGCKC	S&P GSCI Coffee		
SPGCKW	S&P GSCI Kansas Wheat		
SPGCLC	S&P GSCI Live Cattle		
SPGCLH	S&P GSCI Lean Hogs		
SPGCNG	S&P GSCI Natural Gas		
SPGCPA	S&P GSCI Palladium		
SPGCPL	S&P GSCI Platinum		
SPGCSB	S&P GSCI Sugar		
SPGCSI	S&P GSCI Silver		
SPGCSO	S&P GSCI Soybeans		
SPGCWH	S&P GSCI Wheat		
SPGSES	S&P GSCI Enhanced Commodity		
SPGSSM	S&P GSCI Soybean Meal		
SPGCCIP	S&P GSCI ER		
SPGCBRP	S&P GSCI Brent Crude ER		
SPGCCCP	S&P GSCI Cocoa ER		
SPGCCLP	S&P GSCI Crude Oil ER		

# Commodity Index Swaps

Abbr	Name		
SPGCCNP	S&P GSCI Corn ER		
SPGCCTP	S&P GSCI Cotton ER		
SPGCENP	S&P GSCI Energy ER		
SPGCFCP	S&P GSCI Feeder Cattle ER		
SPGCGCP	S&P GSCI Gold ER		
SPGCGOP	S&P GSCI Gasoil ER		
SPGCHGP	S&P GSCI North American Copper ER		
SPGCHOP	S&P GSCI Heating Oil ER		
SPGCHUP	S&P GSCI Unleaded Gasoline ER		
SPGCIAP	S&P GSCI Aluminum ER		
SPGCICP	S&P GSCI Copper ER		
SPGCIKP	S&P GSCI Nickel ER		
SPGCILP	S&P GSCI Lead ER		
SPGCINP	S&P GSCI Industrial Metals ER		
SPGCNGP	S&P GSCI Natural Gas ER		
SG3MCI	S&P GSCI 3 Month Forward		

### Commodity Index Swap 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

#### Commodity Index Swap Notional Quantities per Calculation Period

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

# **Deliverable Foreign Exchange Options**

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

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

# Deliverable Foreign Exchange Options

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

# Deliverable Foreign Exchange Option Available Currency Pairs

CNH/AUD	EUR/SAR	JPY/CNH	THB/HKD
	LONSAK	JF 1/CIVII	I HB/HKD
CNH/CAD	EUR/SEK	JPY/HKD	THB/JPY
CNH/EUR	EUR/SGD	JPY/SGD	THB/NZD
CNH/GBP	EUR/THB	JPY/THB	THB/SGD
CNH/HKD	EUR/TRY	MXN/JPY	TRY/JPY
CNH/JPY	EUR/USD	NOK/JPY	USD/AED
CNH/NZD	EUR/ZAR	NOK/SEK	USD/BHD
CNH/SGD	GBP/AUD	NZD/CAD	USD/CAD
CNH/THB	GBP/CAD	NZD/CHF	USD/CHF
EUR/AED	GBP/CHF	NZD/CNH	USD/CNH
EUR/AUD	GBP/CNH	NZD/HKD	USD/CZK
EUR/BHD	GBP/HKD	NZD/JPY	USD/DKK
EUR/CAD	GBP/JPY	NZD/NOK	USD/HKD
EUR/CHF	GBP/MXN	NZD/SEK	USD/HUF
EUR/CNH	GBP/NOK	NZD/SGD	USD/ILS
EUR/CZK	GBP/NZD	NZD/THB	USD/ISK
EUR/DKK	GBP/SEK	NZD/USD	USD/JPY
EUR/GBP	GBP/SGD	SEK/JPY	USD/KWD
EUR/HKD	GBP/THB	SGD/AUD	USD/MXN
EUR/HUF	GBP/TRY	SGD/CAD	USD/NOK
EUR/ILS	GBP/USD	SGD/CNH	USD/OMR
EUR/ISK	GBP/ZAR	SGD/EUR	USD/PLN
EUR/JPY	HKD/AUD	SGD/GBP	USD/QAR
EUR/KWD	HKD/CAD	SGD/HKD	USD/RON
EUR/MXN	HKD/CHF	SGD/JPY	USD/RUB
EUR/NOK	HKD/CNH	SGD/NZD	USD/SAR
	CNH/EUR CNH/GBP CNH/HKD CNH/JPY CNH/JPY CNH/NZD CNH/SGD CNH/THB EUR/AED EUR/AED EUR/AUD EUR/BHD EUR/CAD EUR/CHF EUR/CNH EUR/CXK EUR/DKK EUR/GBP EUR/HKD EUR/HUF EUR/ILS EUR/ISK EUR/JPY EUR/KWD EUR/KWD	CNH/EUR EUR/SGD CNH/GBP EUR/THB CNH/HKD EUR/TRY CNH/JPY EUR/USD CNH/NZD EUR/ZAR CNH/SGD GBP/AUD CNH/THB GBP/CAD EUR/AED GBP/CHF EUR/AUD GBP/CNH EUR/BHD GBP/HKD EUR/CAD GBP/JPY EUR/CHF GBP/MXN EUR/CHF GBP/NOK EUR/CXK GBP/NZD EUR/DKK GBP/SEK EUR/GBP GBP/SGD EUR/HKD GBP/TRY EUR/ILS GBP/USD EUR/ISK GBP/ZAR EUR/JPY HKD/AUD EUR/KWD HKD/CAD EUR/KWD HKD/CAD EUR/MXN HKD/CHF	CNH/EUR EUR/SGD JPY/SGD CNH/GBP EUR/THB JPY/THB CNH/HKD EUR/TRY MXN/JPY CNH/JPY EUR/USD NOK/JPY CNH/NZD EUR/ZAR NOK/SEK CNH/SGD GBP/AUD NZD/CAD CNH/THB GBP/CAD NZD/CHF EUR/AED GBP/CHF NZD/CNH EUR/AUD GBP/CHF NZD/CNH EUR/BHD GBP/HKD NZD/JPY EUR/CAD GBP/JPY NZD/NOK EUR/CHF GBP/MXN NZD/SEK EUR/CHF GBP/MXN NZD/SGD EUR/CZK GBP/NZD NZD/THB EUR/DKK GBP/SEK NZD/USD EUR/DKK GBP/SGD SEK/JPY EUR/HKD GBP/TRY SGD/CAD EUR/HUF GBP/TRY SGD/CAD EUR/ILS GBP/ZAR SGD/EUR EUR/JPY HKD/AUD SGD/JPY

# Deliverable Foreign Exchange Options

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

# **Equity Index Swaps**

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
	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:	1 prizz die equivalent
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,
T 1 TT '	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(s).	parties, or (ii) in the case of AEJ Indices, as specified by
	the parties.
Multiple Exchange Index Annex/Component Security	Per Annex IS (EMEA Indices only).
Index Annex:	Tel Timex is (EMETT indices only).
Related Exchanges:	(i) Per Annex IS, unless otherwise specified by the
10.000 2.000.000	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.
<b>Equity Amounts:</b>	
Equity Amount Payer ("payerPartyReference"):	As specified by the parties.
Equity Notional Amount:	As specified by the parties.
Equity Notional Reset:	As per Annex IS.
Type of Return:	(i) As specified by the parties, or (ii) in the case of AEJ
	Indices, per Annex IS unless specified by the parties.
Initial Price Election:	As specified by the parties (in the case of an EMEA
	Index only).
Initial Price:	As specified by the parties and (other than in the case of
	AEJ Indices) adjusted in accordance with Annex IS.

Final Price Election:	As specified by the parties (in the case of an EMEA	
	Index only).	
Final Price:	(i) As per Annex IS, or (ii) in the case of AEJ Indices, as	
	specified by the parties or, if not so specified, per the	
	Equity Definitions.	
Valuation Time:	(i) As per Annex IS, or (ii) in the case of AEJ Indices, as	
	specified by the parties or, if not so specified, per the	
	Equity Definitions.	
Valuation Dates:	As specified by the parties.	
Averaging Dates:	In the case of AEJ Indices, as and if specified by the	
	parties.	
Floating Amount:		
Floating Rate Payer ("payerPartyReference"):	As specified by the parties.	
Notional Amount ("notional Amount"):	(i) As per Annex IS, or (ii) in the case of AEJ Indices, as	
,	specified by the parties or, if not so specified, per the	
	Equity Definitions.	
Payment Dates:	As per Annex IS, unless otherwise specified by the	
1 ujment 2 utest	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	
Emeal interpolation.	extent permitted by Annex IS.	
Shorter Designated Maturity for Linear Interpolation:	For a Calculation Period to which Linear Interpolation	
Shorter Designated Maturity for Linear Interpolation:		
I am an Davis and all Materials for I immediate and latin an	applies, as specified by the parties.	
Longer Designated Maturity for Linear Interpolation:	For a Calculation Period to which Linear Interpolation	
0 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 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	
Sectionion Currency.	agreed by the parties.	
FX Rate:	As agreed by the parties or as specified by the parties	
111 111101	from among the Available FX Rates.	
	nom among the Avantable 1 A Rates.	

Dividends:	
Dividend Payment Date(s):	If type of return is "Total Return" (i) as per Annex IS
, and an experience (*)	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
Dividend i criod.	(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
Dividend Amount.	(ii) in the case of AEJ Indices, as agreed by the parties
Delement Dividend	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
D. C.	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
C	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
<del>-</del>	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
mercased Cost of Hedging.	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:	
Consequences of neuging 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
I CG. I D	Definition.
Loss of Stock Borrow:	(i) As per Annex IS, unless otherwise specified by the
	parties, or (ii) in the case of AEJ Indices, as agreed by
	the parties or, absent such agreement, per the Equity
	Definition.

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

#### Equity Index Available Currencies and Required Business Days

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

#### Equity Index Available Business Day Conventions

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

### Equity Index Available Indices

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

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

SP5LVIT	S&P 500 Low Volatility Total Return Index
SPSIBITR	S&P Biotechnology Select Industry Total Return Index
SPSIOP	S&P Oil & Gas Exploration & Production Select Industry Index
SPTRCOND	S&P 500 Consumer Discretionary Sector Total Return Index
SPTRCONS	S&P 500 Consumer Staples Sector Total Return Index
SPTRENRS	S&P 500 Energy Sector Total Return Index
SPTRFINL	S&P 500 Financials Sector Total Return Index
SPTRHLTH	S&P 500 Health Care Sector Total Return Index
SPTRINDU	S&P 500 Industrials Sector Total Return Index
SPTRMATR	S&P 500 Materials Sector Total Return Index
SPTRMDCP	S&P MidCap 400 Total Return
SPTRRLST	S&P 500 Real Estate Sector Total Return Index
SPTRSMCP	S&P SmallCap 600 Total Return
SPTRSVX	S&P 500 Value Total Return Index
SPTRUTIL	S&P 500 Utilities Sector Total Return Index
SPXT	S&P 500 Total Return
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	N
AUD-AONIA-OIS-COMPOUND- SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
AUD-BBR-AUBBSW	All quoted tenors	N/A	Per ISDA 2006	N
AUD-BBR-BBSW	All quoted tenors	N/A	Per ISDA 2006	N
AUD-BBR-BBSW-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
AUD-BBR-BBSY (BID)	All quoted tenors	N/A	Per ISDA 2006	N
AUD-BBR-ISDC	All quoted tenors	N/A	Per ISDA 2006	N
AUD-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
AUD-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
AUD-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
AUD-Quarterly Swap Rate-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
AUD-Quarterly Swap Rate-ICAP- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
AUD-Semi-annual Swap Rate- ICAP	All quoted tenors	N/A	Per ISDA 2006	N
AUD-Semi-Annual Swap Rate- ICAP-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
AUD-Swap Rate-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
CAD-BA-CDOR	All quoted tenors	N/A	Per ISDA 2006	N
CAD-BA-CDOR-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
CAD-BA-ISDD	All quoted tenors	N/A	Per ISDA 2006	N
CAD-BA-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
CAD-BA-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
CAD-BA-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
CAD-CORRA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
CAD-ISDA-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
CAD-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
CAD-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
CAD-LIBOR-BBA-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
CAD-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to 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

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

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
EUR-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TAM-CDC	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC10-CNO	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC10-CNO-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC10-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC5-CNO	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC5-CNO-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC5-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TMM-CDC-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
GBP USD-Basis Swaps-11:00- ICAP	All quoted tenors	N/A	Per ISDA 2006	N
GBP-ISDA-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
GBP-Semi-Annual Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
GBP-Semi-Annual Swap Rate- 11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
GBP-Semi-Annual Swap Rate- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
GBP-SONIA-OIS-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
GBP-WMBA-RONIA- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
GBP-WMBA-SONIA- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
GRD-ATHIBOR-ATHIBOR	All quoted tenors	N/A	Per ISDA 2006	N
GRD-ATHIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
GRD-ATHIBOR-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
GRD-ATHIMID-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
GRD-ATHIMID-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-HIBOR-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-HIBOR=	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-HKAB	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-HKAB-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-ISDC	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HONIX-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
HKD-ISDA-Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
HKD-ISDA-Swap Rate-4:00	All quoted tenors	N/A	Per ISDA 2006	N
HKD-Quarterly-Annual Swap	All quoted tenors	N/A	Per ISDA 2006	N

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
Rate-11:00-BGCANTOR				
HKD-Quarterly-Annual Swap Rate-4:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
HKD-Quarterly-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
JPY-BBSF-Bloomberg-10:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-BBSF-Bloomberg-15:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-ISDA-Swap Rate-10:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-ISDA-Swap Rate-15:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-LIBOR-FRASETT	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-MUTANCALL-TONAR	All quoted tenors	N/A	Per ISDA 2006	N
JPY-OIS-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-17096	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-17097	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (10 Banks)	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (5 Banks)	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (All Banks)	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (All Banks)- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-ZTIBOR	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TONA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Reuters-10:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Reuters-15:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Telerate-10:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Telerate-15:00	All quoted tenors	N/A	Per ISDA 2006	N
KRW-CD-3220	All quoted tenors	N/A	Per ISDA 2006	N
KRW-CD-KSDA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
KRW-Quarterly Annual Swap Rate-3:30-ICAP	3M	N/A	Per ISDA 2006	N
KRW-Bond-3222	3M	N/A	Per ISDA 2006	N
SEK-Annual Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N

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

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

### Equity Index Requirements and Defaults

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

	difference to the buyer. If the difference between the realized variance and the Variance Strike is negative the buyer pays the difference to the seller.
	Settlement of the contract occurs after the Valuation Date and in line with the settlement convention of the underlying equity index.
Settlement Payments/Payment Date:	T+2 (adjustments according to following business day convention).
Minimum Price or Incremental Price:	The contracts are quoted in volatility percentage points.  There is no minimum price or minimum incremental price for the contract.
Payment Frequency:	One time.
Payment Exchange:	The buyer of a variance swap pays a fixed rate (the Variance Strike) in exchange for a payout based on the daily realized variance.
	The seller of a variance swap receives a fixed rate (the Variance Strike) in exchange for a payout based on the daily realized variance.
Day Count:	Business Days Per Year = 252
<b>Business Day Convention:</b>	Following business day convention.
Applicable Formula:	The final realized rate of variance will be calculated using the following formula:
	$100x\sqrt{\frac{252 \times \sum_{i=1}^{n} (Return(i))^{2}}{N}}$
	Where:
	$Return(i) = ln(\frac{Index_i}{Index_{i-1}})$
	n = the number of observations excluding the initial observation on the Observation Start Date, but including the Valuation Date;
	i = the relevant observation day;
	Index $_i$ = the closing level of the underlying index "i" business days from the Observation Start Date, except for (i) Index $_0$ which shall equal the initial index level, and (ii) Index $_n$ which shall equal the closing level of the underlying index on the Valuation Date. Index $_{i-1}$ will be modified by deducting the dividend in case it is an exdate.
	If applicable, the volatility cap will be set at 2.5x the Volatility Strike.
	N = Expected number of observations as agreed by the parties.

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

### **Equity Index Variance Swap Available Indices**

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

# **Equity Index Volatility Swaps**

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

Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Equity
ISDA OTC Base Product:	Swap
ISDA OTC Sub-Product:	Parameter Return Volatility
ISDA OTC Transaction Type:	Single Index
Further Limitations:	None.
Terms:	110101
Trade Date:	As agreed by the parties.
Effective Date ("effectiveDate"):	As per Annex IVS (other than for a Japan Index).
Termination Date ("terminationDate"):	As per Annex IVS.
Exchanges:	As specified by the parties.
Related Exchanges:	As per Annex IVS.
Volatility Buyer:	Not applicable.
Volatility Seller:	Not applicable.
Volatility Cap:	If applicable, as specified by the parties.
Index:	As specified by the parties from among the Equity Index
	Volatility Swap – Available Indices (see below).
Equity Amounts:	The Weletlite Celler
Equity Amount Payer ("payerPartyReference"):	The Volatility Seller.
Equity Notional Amount:	As specified by the parties (other than for an EMEA
D S M S I D	Index).
Equity Notional Reset:	As per Annex IVS.
Type of Return:	As per Annex IVS.
Initial Price:	As per Annex IVS.
Final Price:	As per Annex IVS.
Valuation Time:	As per Annex IVS.
Observation Start Date:	As specified by the parties or otherwise as per Annex IVS.
Observation End Date:	As per Annex IVS.
Observation Day:	As per Annex IVS (with Disrupted Date being determined, in the case of a Japan Index, in accordance
	with the Japan Index Market Practice Statement).
Non-Disrupted Observation Day:	As per Annex IVS.
Observation Period:	As per Annex IVS.
Futures Price Valuation:	As specified by the parties or determined in accordance with Annex IVS.
Default Exchange-traded Contract:	As per Annex IVS.
Equity Amount:	The product of the Equity Notional Amount and the Final Realized Volatility (or, if there is a Volatility Cap, the lesser of the Realized Volatility or the Volatility Cap).
Variance Strike Price:	Not applicable.
Variance Cap:	Not applicable.
Final Realized Volatility:	As per Annex IVS.
Initial Index Level:	As specified by the parties.
Closing Index Level:	If specified by the parties, and determined per Annex IVS.
Expiring Contract Level:	If specified by the parties or as determined per Annex IVS.
Variance Amount:	Not applicable.
Volatility Strike Price:	Not applicable.
Variance Strike Price:	Not applicable.
Variance Cap Amount:	Not applicable.
Final Realized Volatility ("FRV"):	Per Annex IVS.

N:	As specified by the parties or otherwise per Annex IVS
	(other than for an AEJ Index).
Expected N:	As specified by the parties or otherwise per Annex IVS
	(only for an AEJ Index).
Market Disruption Event:	As per Annex IVS.
Fixed Amount:	
Fixed Amount Payer:	The Volatility Buyer.
Fixed Amount:	The product of the Equity Notional Amount and the
	Volatility Strike.
Volatility Strike:	As specified by the parties.
Settlement Terms:	
Cash Settlement:	As per Annex IVS.
Settlement Currency:	As per Annex IVS.
Cash Settlement Payment Date:	As per Annex IVS.
Index Adjustment Events:	
Index Cancellation:	As per Annex IVS.
Index Modification:	As per Annex IVS.
Index Disruption:	As per Annex IVS.
IVS Cancellation and Payment:	As per Annex IVS.
Additional Disruption Events:	
Change in Law:	As per Annex IVS.
Non-Reliance:	As per Annex IVS.
Agreements and Acknowledgements Regarding Hedging	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 Currence	cy Name (ISDA) Basic Business Day Locations
(ISDA/ISO)		For Currency (FpML Codes)
USD	United	d States Dollars USNY

#### Equity Index Volatility Swap – Available Indices

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

# **Fixed for Floating Agricultural Swaptions**

Summary:	This covers uncleared fixed for floating agricultural		
Summary:	swaptions ("Fixed for Floating Agricultural Swaptions").		
Limitations on Available Selections and Default	The terms under which Fixed for Floating Agricultural		
Settings:	Swaptions may be traded are shown below and in the		
e e e e e e e e e e e e e e e e e e e	attached tables.		
Incorporated Standards:	This contract description incorporates by reference the		
<b>,</b>	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 Sy			
Trade Date:	As agreed by the parties.		
Effective Date:	The date specified by the parties, adjusted in accordance		
	with any applicable Business Day Convention.		
Effective Date Business Days:	None, unless specified by the parties.		
Effective Date Business Day Convention:	None, unless specified by the parties from among the		
	Available Business Day Conventions.		
Termination Date:	As specified by the parties.		
Termination Date Business Days:	None, unless specified by the parties.		

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

Fixed for Floating Agricultural Swaptions Available Currencies and Required Business Days

Three Letter Currency Code	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 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		

97

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

#### **Exchange Definitions**

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

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

## Fixed for Floating Agricultural Swap Contracts

## **Terms and Conditions**

Summary:	This covers uncleared fixed-for-floating agricultural swaps ("Fixed for Floating Agricultural Swap Contracts").
Limitations on Available Selections and Default Settings:	Contracts**).  The terms under which Fixed for Floating Agricultural Swap Contracts may be traded are shown below and in
settings.	the attached tables.
	For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even
	Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest.
	In many cases there are normal "vanilla" terms on which the parties will transact.
	These are shown as "Default" and will apply unless the parties vary them.
Incorporated Standards:	This contract description incorporates by reference the
-	following industry standard documentation and
	standards:
	2005 ISDA Commodity Derivatives Definitions
	("Commodity Definitions")
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Commodity
ISDA OTC Base Product:	Agricultural
ISDA OTC Settlement type:	Cash
Further Limitations:	None
Terms:	4 11 4 2
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	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		

101

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

## **Fixed for Floating Interest Rate Swaps**

## **Terms and Conditions**

Summary:	This covers uncleared fixed for floating interest rate
	swaps ("Fixed for Floating Interest Rate Swap (Uncleared)").
Limitations on Available Selections and Default	The terms under which a Fixed for Floating Interest Rate
Settings:	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 ("notional Amount"):	As specified by the parties.
Fixed Rate Period End Dates ("unadjustedCalculation	As specified by the parties.
Period Date"):	A 'C' 11 (1 (1 (1 (1 (1 (1 (1 (1 (1 (1 (1 (1
first Period End Date:	As specified by the parties if there is a short initial
Eined Date Darmont Dates ("unadinated Darmont Date").	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.
Pariod End Dates Pusiness Day Convention	As specified by the parties from among the Available
Period End Dates Business Day Convention:	Business Day Conventions.
Payment Dates Business Days:	As specified by the parties from among the Available
1 ayment Dates Business Days.	Business Days, subject to any Required Business Days.
Payment Dates Business Day Convention:	As specified by the parties from among the Available
Tayment Bates Business Bay Convention.	Business Day Conventions.
Floating Amount:	
Floating Rate Payer ("payerPartyReference"):	As specified by the parties.
Currency Amount ("notional Amount"):	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.
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.
	For the Calculation Periods specified by the parties.
Linear Interpolation: Shorter Designated Maturity for Linear Interpolation:	For the Calculation reflods specified by the parties.

	applies, as specified by the parties.	
Longer Designated Maturity for Linear Interpolation:	For a Calculation Period to which Linear Interpolation	
Longer Designated Waturity for Linear Interpolation.	applies, as specified by the parties.	
Spread:	As specified by the parties.	
Day Count Fraction:	As specified by the parties.  As specified by the parties.	
Reset Dates ("resetDate"):	As specified by the parties.  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	
Common dia a Mathod (Common dia a OD Flat	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	
I and the second se	Currencies.	

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

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

Fixed Floating Available Currencies and Required Business Days

Three Letter Currency Code	Currency Name (ISDA)	Basic Business Day Locations
(ISDA/ISO)	•	For Currency (FpML Codes)
AUD	Australian Dollar	AUSY
BRL	Brazilian Reai	Any of BR{SP,RJ,BR} and not
		otherwise declared a market
		holiday by the BM&F
CAD	Canadian Dollar	CATO
CHF	Swiss Franc	CHZU
CLP	Chilean Peso	CLSA
CNH	Chinese Renminbi (HK)	HKHK and CNBE
CNY	Chinese Renminbi	CNBE
COP	Colombian Peso	COBO
CZK	Czech Koruna	CZPR
DKK	Danish Krone	DKCO
EUR	Euro	EUTA
GBP	Sterling	GBLO
HKD	Hong Kong Dollar	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	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	N
AUD-AONIA-OIS- COMPOUND- SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
AUD-BBR-AUBBSW	All quoted tenors	N/A	Per ISDA 2006	N
AUD-BBR-BBSW	All quoted tenors	N/A	Per ISDA 2006	N
AUD-BBR-BBSW- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
AUD-BBR-BBSY (BID)	All quoted tenors	N/A	Per ISDA 2006	N
AUD-BBR-ISDC	All quoted tenors	N/A	Per ISDA 2006	N
AUD-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
AUD-LIBOR-BBA- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
AUD-LIBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
AUD-Quarterly Swap Rate-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
AUD-Quarterly Swap Rate-ICAP-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
AUD-Semi-annual Swap Rate-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
AUD-Semi-Annual Swap Rate-ICAP-	All quoted tenors	N/A	Per ISDA 2006	N

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

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

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

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

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

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

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

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

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

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

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

## Definition of BRL Floating Rate Option

Floating Amount:	Notwithstanding anything to the contrary				
FX Ro	the × Currency Amount × $\left[\prod_{j=1}^{N} \left(1 + \frac{Relevant\ Rate_{j}}{252}\right) - 1\right]^{252/N}$				
	Where:				
	<i>N</i> =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:	Custódia e Liquidação) (the "Overnight CDI Rate") for such date; provided that (i) such rate is published not later than 12:00 p.m. on the Brazil Business Day next following such Reset Date and (ii) any adjustments made by CETIP to such rate at any time later than the end of the business day on such Reset Date shall not be taken into account.  If for any Reset Date there is no published Overnight CDI Rate (including as a result of the proviso above), CDI for the relevant Reset Date will be the overnight deposit rate published for such date by the BM&F in accordance with its rules (see http://www.bmf.com.br/portal/pages/boletim1/bd_manual/indica doreFinanceiros1.asp, or any successor page).  If the BM&F does not publish such a rate for such date, CDI for the relevant Reset Date shall be determined jointly by the parties.  If the parties do not agree on a determination of such rate within one Brazil Business Day following the relevant Reset Date, CDI shall be determined through a CDI Reference Dealer Poll as described herein.  If CDI for a Reset Date is not so determined by a CDI Reference Dealer Poll, BRL-CDI-Reference Dealers shall apply.  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 B
	Days).  If four quotations are not obtained from any of such four polls, CDI shall CDI shall not be determined by a CDI Reference Dealer Poll.
CDI Reference Dealers:	At least six and not more than eight leading onshore dealers in the CDI market selected by the Calculation Agent.
Reset Dates ("resetDate"):	Each Scheduled Reset Date (as defined in the BRL CDI Best Practices).
Reset Dates Business Days:	As specified by the parties from among the Available BR
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):

$$\left[ \prod_{i=1}^{d_0} \left( 1 + \frac{\text{SOFR}_i \times \mathbf{n}_i}{360} \right) - 1 \right] \times \frac{360}{d}$$

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 d₀, each representing the relevant U.S. Government Securities Business Days in chronological order from, and including, the first U.S. Government Securities Business Day in the relevant Calculation Period;

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

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

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

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

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

- (d) a public statement by the Federal Reserve Bank of New York (or a successor administrator of SOFR) announcing that it has ceased or will cease to provide SOFR permanently or indefinitely, provided that, at that time, there is no successor administrator that will continue to provide SOFR;
- (e) the publication of information which reasonably confirms that the Federal Reserve Bank of New York (or a successor administrator of SOFR) has ceased or will cease to provide SOFR permanently or indefinitely, provided that, at that time, there is no successor administrator that will continue to provide SOFR; or
- (f) a public statement by a regulator or other official sector entity prohibiting the use of SOFR that applies to, but need not be limited to, Swap Transactions, including existing Swap Transactions;

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

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

"FOMC Target Rate" is the short-term interest rate target set by the Federal Open Markets Committee and published on the Federal Reserve's Website or, if the Federal Open Markets Committee does not target a single rate, the 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 <a href="http://www.federalreserve.gov">http://www.federalreserve.gov</a>, or any Successor Source.

## Fixed Floating 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:		_

## 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 <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		

## 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
2 440		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
variation business bay.		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)	

# Fixed for Floating Interest Rate Swaptions Terms and Conditions

Summary:	This covers fixed for floating interest rate swaptions
Summery.	("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 in these terms
	and conditions and in the attached tables.
	For amounts or rates, the relevant term cannot be less
	than the specified Minimum, must represent an even
	Increment and cannot exceed the Maximum; for a date,
	the date cannot be earlier than Earliest nor later than
	Latest.
	For Business Days, the defaults shall be the locations
	specified for the relevant currency, any additional
	locations specified for the relevant Floating Rate
	Options.
	The parties may add additional locations from the
	Available Locations and may eliminate some or all of
	the other locations, so long as there is at least one
	location in which payment may be made.
	For these purposes "TARGET" is considered a location.
	In many cases there are normal "vanilla" terms on which
	the parties will transact.
	These are shown as "Default" and will apply unless the
	parties vary them.
	It should be noted that these contracts can be traded in a
	variety of currencies.
	Since each national market has its own peculiarities, the "Available Terms" and/or "Default Terms" may vary by
	currency.
	In some cases, the same contract might have different
	terms depending on the market in which it is traded (e.g.,
	London versus NY).
	In that case the default settings may vary by market.
Incorporated Standards:	This contract description incorporates by reference the
•	following industry standard documentation and
	standards:
	(a) 2006 ISDA Definitions
	(b) ISDA Settlement Matrix (if Optional Early
	Termination applies)
	(c) ISDA OTC Taxonomies
	(d) FpML Location Codes
	For convenience, certain terms are mapped to their
Dec Jees A Trees - HCD A OTIC TO	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 Sub-Product:	Fixed Floating
Further Limitations:	None
Terms:	1.040
Terms of "Underlying Swap Transaction":	
Notional Amount ("notional"):	An amount in one of the Available Currencies (see
	below) agreed by the parties.
Effective Date ("effectiveDate"):	The date specified by the parties, adjusted in accordance

	with any applicable Business Day Convention.
	The parties may express the unadjusted Effective Date as
	a number of Business Days or Banking Days from the
	Trade Date ("relativeEffectiveDate").
Effective Date Business Days:	As specified by the parties from among the Available
	Business Days.
Effective Date Business Day Convention:	As specified by the parties from among the Available
	Business Day Conventions.
Termination Date ("terminationDate"):	The date specified by the parties, adjusted in accordance
	with any applicable Business Day Convention.
	The parties may express the unadjusted Termination
	Date as a number of days, months or years from the
	Effective Date ("relativeTerminationDate").
Termination Date Business Day Convention:	As specified by the parties from among the Available
	Business Day Conventions.
Fixed Amount:	
Fixed Rate Payer ("payerPartyReference"):	As specified by the parties.
Currency Amount ("notional Amount"):	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
D D D	Business Day Conventions.
Payment Dates Business Days:	As specified by the parties from among the Available
D C C	Business Days, subject to any Required Business Days.
Payment Dates Business Day Convention:	As specified by the parties from among the Available
TOL 42 A A	Business Day Conventions.
Floating Amount:	A constitution of the section
Floating Rate Payer ("payerPartyReference"):	As specified by the parties.
Currency Amount ("notional Amount"):	As specified by the parties.
Period End Dates ("unadjustedCalculation Period	As specified by the parties.
Date"):	A C - 1 b do C - do
first Period End Date:	As specified by the parties if there is a short initial
Permant Dates ("Smadiveted Dermant Date")	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
Longer Designated Maturity for Lincon Internal Stier	applies, as specified by the parties.  For a Calculation Period to which Linear Interpolation
Longer Designated Maturity for Linear Interpolation	1
Sprand	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
Terrod End Dates Business Days.	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
1.0000 2 atom 2 admitted 2 at join	Business Days, subject to any Required Business Days.
Reset Dates Business Day Convention:	As specified by the parties from among the Available
j	Business Day Conventions.
Swaption Terms:	· ·
Option Style:	As specified by the parties.
Seller:	As specified by the parties.
Buyer:	As specified by the parties.
Seller's Agent:	As specified by the parties.
Premium:	As specified by the parties.
Premium Payment Date:	As specified by the parties.
Business Day Convention for Premium Payment Date:	As specified by the parties.
Business Days for Payments:	As specified by the parties from among the Available
Business Buys for Luymeness	Business Days, subject to any Required Business Days.
Exercise Business Days:	As specified by the parties.
Swaption Procedure for Exercise:	The speciment of 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
1	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
	<u> </u>

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

## Fixed Floating Swaptions Available Business Day Conventions

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

## Fixed Floating Swaptions Underlying Swap Transaction Available Day Count Fractions

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

## Fixed Floating Swaptions Default Effective Dates

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

## Fixed Floating Earliest and Latest Effective and Termination Dates

Currency	Earliest Effective	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
MXN	10,000,000	1,000,000	N/A	N/A
SAR	5,000,000	100,000	N/A	N/A
SEK	5,000,000	100,000	N/A	N/A
SGD	5,000,000	100,000	N/A	N/A
TRY	5,000,000	100,000	N/A	N/A
USD	25,000,000	1,000,000	N/A	N/A
ZAR	5,000,000	100,000	N/A	N/A

Fixed Floating Swaptions Underlying Swap Transaction Rate Options and Defaults

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

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

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

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

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

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

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

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

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

# Fixed Floating Swaption Underlying Swap Transaction Requirements and Defaults

Variable	Requirement	Default
Effective Date Business Day		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
Cost Settlement Webset's a Time		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)

# Fixed for Floating Interest Rate Swaptions

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)**

Summary:	This covers uncleared forward rate agreements
	("Forward Rate Agreements" or "FRAs").
Limitations on Available Selections and Default	The terms under which an FRA may be traded are as
Settings:	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
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	Currency Name (ISDA)	Basic Business Day Locations
(ISDA/ISO)		For Currency (FpML Codes)
AUD	Australian Dollar	AUSY
CAD	Canadian Dollar	CATO
CHF	Swiss Franc	CHZU
CZK	Czech Koruna	CZPR
DKK	Danish Krone	DKCO
EUR	Euro	EUTA
GBP	Sterling	GBLO
HUF	Hungarian Forint	HUBU
ILS	Israeli Shekel	ILTA
JPY	Japanese Yen	JPTO
NOK	Norwegian Krone	NOOS
NZD	New Zealand Dollar	NZAU and NZWE
PLN	Polish Zloty	PLWA
SEK	Swedish Krona	SEST
USD	United States Dollars	USNY
ZAR	South African Rand	ZAJO

## FRA Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
No Adjustment
Preceding

## FRA Available Day Count Fractions

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

## FRA Notional Amounts

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

## FRA Floating Rate Options and Defaults

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

# Forward Rate Agreements (Uncleared)

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 Settings:	The terms under which a Forward Rate Agreement/CME Cleared may be traded are as specified in these terms and conditions, which incorporate the CME Rulebook, in particular Chapters 900 and 901 (and any successor provisions) and the CME Cleared IRS Product Scope (or any successor).  By electing to trade a Forward Rate Agreement/CME Cleared, participants are representing that they are familiar with the CME Rulebook and the limitations on transaction terms contained in it.
Incorporated Standards:	This contract description incorporates by reference the CME Rulebook as in effect from time to time.  The CME Rulebook itself may incorporate certain additional standards, such as the 2006 ISDA Definitions.  Be aware that the timing of effectiveness of amendments or supplements to the ISDA standards may vary between bilateral and CME contracts, since the CME may reserve the right to select when and how such changes become effective.
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	FRA
ISDA OTC Sub-Product(s):	N/A
Further Limitations:	Must comply with CME Clearing Requirements.
Terms:	
Definition Set:	The definition set ( <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 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 perperiod 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:  Product Type/ISDA OTC Taxonomy:	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.
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Asset Class.  ISDA OTC Base Product:	FRA
ISDA OTC Sub-Product:	N/A
Further Limitations:	Must comply with LCH Clearing Requirements.
Terms:	Widst comply with Left Clearing Requirements.
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
·	/ "/ -11"

	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	The terms under which an iBoxx Index Swap may be
Settings:	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
	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
TT (1 )	parties.
Floating Amount:	I I D
Floating Rate Payer ("payerPartyReference"):	Index Buyer
Floating Rate Payer Period End Dates:	As specified in the iBoxx STS, unless otherwise agreed
Election Data Decomposit Data	by the parties
Floating Rate Payer Payment Dates:	As specified in the iBoxx STS, unless otherwise agreed
I in any Internal ation.	by the parties  As specified in the iBoxx STS, unless otherwise agreed
Linear Interpolation:	by the parties
Shorter Designated Maturity for Linear Interpolation:	For a Calculation Period to which Linear Interpolation
Shorter Designated Maturity for Emeal 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
Longer Designated Maturity for Emedi 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
<u> </u>	agreed by the parties.
Business Day Convention (Other Than Payment Dates):	The Business Day Convention specified above, unless
	otherwise specified by the parties.

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

## iBoxx Index Available Currencies and Business Days

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

# iBoxx Index Available Business Day Conventions

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

## iBoxx Index Available Indices

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

## iBoxx Index Available Day Count Fractions

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

## iBoxx Index Floating Rate Options and Defaults

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

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

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

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

# iBoxx Index Swaps

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

# **Inflation Swaps**

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
T 10( 1 1	vary by market.
Incorporated Standards:	This contract description incorporates by reference the
	following industry standard documentation and standards:
	(a) 2006 ISDA Definitions
	(b) 2008 ISDA Inflation Derivatives Definitions,
	including Supplements 1 and 2 thereto and any other
	Supplements through Trade Date
	(c) ISDA OTC Taxonomies
	(d) FpML Location Codes
	For convenience contain towers are recovered to their
	For convenience, certain terms are mapped to their FpML 5.5 equivalent.
Product Type/ISDA OTC Taxonomy:	1 pivits 3.3 equivalent.
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	IR Swap
ISDA OTC Sub-Product:	Inflation
Further Limitations:	None
Terms:	
Notional Amount ("notional"):	An amount in one of the Available Currencies (see
	below) agreed by the parties.
Effective Date ("effectiveDate"):	The date specified by the parties, adjusted in accordance

	with any applicable Business Day Convention.
	The parties may express the unadjusted Effective Date as
	a number of Business Days or Banking Days from the
	Trade Date ("relativeEffectiveDate").
Effective Date Business Days:	As specified by the parties from among the Available Business Days.
Effective Date Business Day Convention:	As specified by the parties from among the Available
	Business Day Conventions.
Termination Date ("terminationDate"):	The date specified by the parties, adjusted in accordance
	with any applicable Business Day Convention.
	The parties may express the unadjusted Termination Date as a number of days, months or years from the
	Effective Date ("relativeTerminationDate").
Termination Date Business Day Convention:	As specified by the parties from among the Available
•	Business Day Conventions.
Fixed Amount:	
Fixed Rate Payer ("payerPartyReference"):	As specified by the parties.
Fixed Amount:	As specified by the parties (in lieu of all items other than
	Payment Date(s)).
Fixed Rate Payment Date ("unadjustedPaymentDate"):	As specified by the parties.
Payment Dates Business Days:	As specified by the parties from among the Available
Payment Dates Business Day Convention:	Business Days, subject to any Required Business Days.  As specified by the parties from among the Available
Payment Dates Business Day Convention:	Business Day Conventions.
Floating Amount:	Business Day Conventions.
Floating Rate Payer ("payerPartyReference"):	As specified by the parties.
Currency Amount ("notional Amount"):	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.
initial Floating Rate:	As specified by the parties.
Floating Rate ("floatingRate"):	Notwithstanding the 2006 Definitions, "Floating Rate" will equal:
	Index_Final
	$\frac{Index_I\ that}{Index_Initial} - 1$
	Thaex_Thittai
	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.  As specified by the parties.
Day Count Fraction:	1/1
Reset Dates ("resetDate"):	As specified by the parties.
Method of Averaging:	As specified by the parties.
Payment Dates Business Days:	As specified by the parties from among the Available
	Business Days, subject to any Required Business Days.

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

## Fixed Floating Available Currencies and Required Business Days

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

## Fixed Floating Available Business Day Conventions

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

## Fixed Floating Available Day Count Fractions

	ISDA Name
1/1	

## Fixed Floating Default Effective Dates

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

## Fixed Floating Earliest and Latest Effective and Termination Dates

Currency	Earliest Effective	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)

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

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

Variable	Requirement	Default
Fallback Bond:		Applicable

# **Interest Rate Caps/Floors**

Summary:	This covers interest rate caps and floors ("Interest Rate Caps/Floors").
Limitations on Available Selections and Default	The terms under which an Interest Rate Cap/Floor may
Settings:	be traded are as specified in these terms and conditions
Seeings.	and in the attached tables.
	For amounts or rates, the relevant term cannot be less
	than the specified Minimum, must represent an even
	Increment and cannot exceed the Maximum; for a date,
	the date cannot be earlier than Earliest nor later than
	Latest.
	For Business Days, the defaults shall be the locations
	specified for the relevant currency, any additional
	locations specified for the relevant Floating Rate
	Options.
	The parties may add additional locations from the
	Available Locations and may eliminate some or all of
	the other locations, so long as there is at least one location in which payment may be made. For these
	purposes "TARGET" is considered a location.
	In many cases there are normal "vanilla" terms on which
	the parties will transact. These are shown as "Default"
	and will apply unless the parties vary them.
	It should be noted that these contracts can be traded in a
	variety of currencies. Since each national market has its
	own peculiarities, the "Available Terms" and/or "Default
	Terms" may vary by currency.
	In some cases, the same contract might have different
	terms depending on the market in which it is traded (e.g.,
	London versus NY). In that case the default settings may
T	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:	I D
ISDA OTC Asset Class: ISDA OTC Base Product:	Interest Rate IR Swap
ISDA OTC Base Product:  ISDA OTC Sub-Product:	Cap/Floor
Further Limitations:	None
Terms:	TORC
Notional Amount ("notional"):	An amount in one of the Available Currencies (see
Tiotoma filliount ( notional ).	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:	Business Buj Conventions
Fixed Rate Payer ("payerPartyReference"):	As specified by the parties.
Currency Amount ("notional Amount"):	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
a contract the contract of the	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 ("notional Amount"):	As specified by the parties.
Period End Dates ("unadjustedCalculation Period Date"):	As specified by the parties.
first Period End Date:	As specified by the parties if there is a short initial Calculation Period.
Payment Dates ("unadjustedPaymentDate"):	As specified by the parties.
Cap Rate:	As specified by the parties.
Floor Rate:	As specified by the parties.
initial Floating Rate:	As specified by the parties.
Floating Rate Option ("floatingRateIndex"):	As specified by the parties.
Designated Maturity ('indexTenor'')	As specified by the parties.
Linear Interpolation:	For the Calculation Periods specified by the parties.
Shorter Designated Maturity for Linear Interpolation:	For a Calculation Period to which Linear Interpolation applies, as specified by the parties.
Longer Designated Maturity for Linear Interpolation:	For a Calculation Period to which Linear Interpolation applies, as specified by the parties.
Spread:	As specified by the parties.
Day Count Fraction:	As specified by the parties.  As specified by the parties.
Reset Dates ("resetDate"):	As specified by the parties.  As specified by the parties.
Method of Averaging:	As specified by the parties.  As specified by the parties.
Compounding:	As specified by the parties.

Compounding Dates:	In the event Compounding is selected, as selected by the
Compounding Method (Compounding OR Flat	parties.  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:	115 specified by the parties.
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:	As specified by the parties.
Final Exchange Date:	As specified by the parties
	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:	A 'C' 11 (1
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.  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.  As specified by the parties, if Option Style is American
Multiple Exercise.	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.
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.
Calculation Agent.	As agreed by the parties.

## Cap/Floor Available Currencies and Required Business Days

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

## Cap/Floor Available Business Day Conventions

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

## Cap/Floor Available Day Count Fractions

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

## Cap/Floor Default Effective Dates

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

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

Currency	Earliest Effective	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
MXN	10,000,000	1,000,000	N/A	N/A
SEK	5,000,000	100,000	N/A	N/A
USD	25,000,000	1,000,000	N/A	N/A
ZAR	5,000,000	100,000	N/A	N/A

## Cap/Floor Floating Rate Options and Defaults

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

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

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

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	N
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	N
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	N
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	N
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	N
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	N
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	N
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	N
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	GBLO (Applies to Both Legs)
All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
	All quoted tenors	All quoted tenors  N/A  All quoted tenors  N/A	All quoted tenors N/A Per ISDA 2006

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

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

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

Variable	Requirement	Default
Effective Date Business Day		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 Time	Other than Expiration Date, the Expiration Time

# Cap/Floor Requirements and Defaults (Cash Settlement)

Setting	Requirement/Choices	Default
Cash Settlement Amount:		
ISDA Settlement Matrix:		Applicable, if single currency swap with Currency included in Matrix
Cash Settlement Valuation Time:		
Cash Settlement Valuation Date:		Two Valuation Business Days before Mandatory/Optional Early Termination Date <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	

# Interest Rate Caps/Floors

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

# Interest Rate Swaps - ASX Cleared

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

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.

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

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"). Be aware that the timing of effectiveness of amendments or supplements to the ISDA standards may vary between bilateral and Eurex-cleared contracts, since Eurex may reserve the right to select when and how such changes become effective. Also be aware that Eurex has elected to make the 2006 ISDA Definitions applicable to certain classes of transactions, regardless of the parties' election to use the 2000 ISDA Definitions.
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	IR Swap
ISDA OTC Sub-Product(s):	Fixed Float, Inflation, OIS and Basis
Further Limitations:	Must comply with the Eurex Rules.
Terms:	
Definition Set:	The definition set ( <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.

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

Summary:	This covers interest rate swaps cleared by Japan Securities Clearing Corporation ("JSCC") (such swaps, "Interest Rate
	Swaps – JSCC Cleared").
Limitations on Available Selections and Default Settings:	The terms under which an Interest Rate Swap – JSCC Cleared may be traded are as specified in these terms and conditions, which incorporate the JSCC Interest Rate Swap Clearing Business Rules
	(金利スワップ取引清算業務に関する業務方法書)and the JSCC
	Handling Procedures of Interest Rate Swap Business Rules
	(金利スワップ取引清算業務に関する業務方法書の取扱い)
	`
	(collectively, the "JSCC Rules").
	By electing to trade an Interest Rate Swap – JSCC Cleared,
	participants are representing that they are familiar with the JSCC Rules and the limitations on transaction terms
	contained therein.
	In particular, participants represent that they are familiar
	with the limitations on transactions for US Persons set forth
	in Article 47-2 of the JSCC Handling Procedures of Interest
	Rate Swap Business Rules (or any successor provisions).
Incorporated Standards:	This contract description incorporates by reference the JSCC
and or por anounce source and another source another source and another source another source and another source another source another source and another source and another source another source another source another source and another source another source another source and another source and another source another source and another source another source another source another source another source another source another s	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:	TI 1 C 11
Definition Set:	The definition set (e.g., ISDA 2000 or ISDA 2006, each as
	amended) binding on the parties in accordance with the JSCC
Notional Amount:	Rules.  An amount in Currency determined by the parties subject to
Notional Amount.	limitations in the JSCC Rules.
	This may vary from period to period to the extent permitted by
	This may vary from period to period to the extent permitted by 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:	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:	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:  Business Days:	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.  One of the currencies permitted for the relevant transaction type
-	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.  One of the currencies permitted for the relevant transaction type per 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.  One of the currencies permitted for the relevant transaction type per the JSCC Rules.  As per the JSCC Rules, which may require certain Business

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		
Decision to 1 Materials	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		
Spread.	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		
, 8	for each floating leg of a basis swap, as per the JSCC Rules.		
Floating Rate for Initial Calculation Period:	For the floating leg of a fixed-for-floating interest rate swap or		
	for each floating leg of a basis swap, as per the JSCC Rules.		
Fixed Rate Payer:	For fixed-for-floating interest rate swaps, as determined by the		
-	parties.		
Floating Rate Payer:	For the floating leg of a fixed-for-floating interest rate swap or		
	for each floating leg of a basis swap, as determined by the		
	parties.		
Compounding:	As per the JSCC Rules.		
Payer for Additional Payment/Fees:	As determined by the parties, subject to any limitations in the		
	JSCC Rules.		
Additional Payment/Fees:	As determined by the parties, subject to any limitations in the		
	JSCC Rules.		
Payment Date for Additional Payment/Fees	As determined by the parties, subject to any limitations in the		
	JSCC Rules.		

# **IOS Index Contracts**

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 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:	G. P.	
ISDA OTC Asset Class:	Credit	
ISDA OTC S. l. Pardare	Index	
ISDA OTC Sub-Product:	IOS	
ISDA OTC Transaction Type: Further Limitations:	IOS None	
Terms:	None	
Effective Date:	As specified by the parties, subject to adjustment in	
	accordance with the Standard Terms.	
Scheduled Termination Date:	As agreed by the parties.	
Termination Date:	Per the Standard Terms.	
Notional Amount:	An amount is USD agreed by the parties.	
Index:	One of the Markit IOS Index series, as specified by the	
	parties from all then-available series (to the extent such	
	series is not then a narrow-based index within the	
	meaning of the CFTC's regulations).	
Annex Date:	As agreed by the parties.	
Index Provider:	Per the Standard Terms.	
Fixed Rate Payer:	As agreed by the parties.	
Floating Rate Payer:	As agreed by the parties.	
Period End Dates:	Per the Standard Terms.	
Payment Dates:	Per the Standard Terms.	
Calculation Agent:	As agreed by the parties or, if not so agreed, per the Standard Terms.	
Day Count Fraction:	Per the Standard Terms.	
Rucinece Dave:		
Business Day Convention:	For any purpose, per the Standard Terms.  Per the Standard Terms	
Business Days: Business Day Convention: 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.
<b>Event Affecting the Index:</b>	
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	
meor por area standards.	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 an ariffed but the mention publication of the adjustment in	
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	
nidex.	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.
<b>Settlement Payments:</b>	
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.
<b>Event Affecting the Index:</b>	
Events and Adjustments:	All are per the Standard Terms.

# **Municipal Market Data Rate Lock Transactions**

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

# Municipal Market Data Rate Lock Transactions

## 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**

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Summary:	This covers "Natural Gas Date/Instrument Spread Contracts".	
	A natural-gas date/instrument spread contract is a cash-settled agreement	
	between two counterparties whereby one counterparty agrees to pay a	
	floating amount to the other counterparty on a given date, and then	
	receive a different floating amount from the other counterparty on a	
	different, later date.	
	The difference between the two floating amounts is the spread, which is	
	the quoted price for the contract.	
	The floating amounts are based on the notional quantity traded and the	
	price of natural gas a stated hub published by one of a series of industry.	
Publication Sources:	CGPR—Canadian Gas Price Reporter	
	Gas Daily—Platt's Gas Daily's Daily Report	
	IFERC—Platt's Inside FERC Gas Market Reporter	
	NGI—Natural Gas Intelligence's Bidweek Survey	
	The floating amount can be based on the price for a given period in a	
	given issue of the publication source (e.g., monthly based on the first	
	issue of the month) or an average of prices (e.g., average of weekly	
	bid prices for each weekly issue), as agreed by the parties.	
Reference Commodities:		
Reference Commodities:	AECO—Alberta Energy Co. (CGPR)  ALC  ALC  ALC  ALC  ALC  ALC  ALC  AL	
	ALG—Algonquin Energy Co. (IFERC)      Clinical Control Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control      Control	
	Chicago—Chicago City Gate (IFERC)	
	CIG—Colorado Interstate Gas, North Mainline (IFERC)	
	DOM—Dominion Transmission Co. (IFERC)	
	HSC—Houston Ship Channel (IFERC)	
	Malin—Pacific Gas Transmission Co., Malin (IFERC)	
	Michigan—Michigan Consolidated Gas Company Citygate (IFERC)	
	NGPC Mid Con—Natural Gas Pipeline Co of America (IFERC)      Produced the Produce River Con (IFERC)	
	Panhandle—Panhandle Eastern Pipeline Co. (IFERC)  Panhandle—Panhandle Eastern Pipeline Co. (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)  Trans Z6 NY—Transcontinenal Gas Pipeline, Zone 6 (NY)	
	(IFERC)	
	Ventura—Northern Border Pipeline, Ventura (IFERC)  W. J. W. J. W. J. W. J. T. W. J. W. J. T. W. J. W. J. T. W. J. W. J. T. W. J. T. W. J. T. W. J. W. J. T. W. J. W. J	
	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:	1.525.51.41 amount, as agreed of counterparties.	
Minimum Size:	Notional amount, as agreed by counterparties.	
TITITITUM DIEC.	rodonar amount, as agreed by counterparties.	

# Natural Gas Date/Instrument Spread Contracts

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

Summary:	This covers "Natural Gas – Financial Basis Swap Contracts".		
	A natural gas financial basis swap contract is a cash settled agreement between two		
	counterparties whereby one counterparty agrees to pay a floating amount to the		
	other counterparty on a given date(s), which floating amount is calculated based on		
	the reported price for natural gas at a given hub, and in exchange, the second		
	counterparty will pay a floating amount to the first counterparty on the same given		
	date(s) based on the maturity price of a natural gas futures contract tied to a		
	different hub.		
	The floating amounts paid are determined based on the notional quantity and, in the		
	case of the first floating amount, the price of natural gas a stated hub published by		
	one of a series of industry publications and, in the case of the second floating		
	amount, an applicable futures contract based on the reference commodity.		
Publication Sources:	CGPR—Canadian Gas Price Reporter		
	Gas Daily—Platt's Gas Daily's Daily Report		
	IFERC—Platt's Inside FERC Gas Market Reporter		
	NGI—Natural Gas Intelligence's Bidweek Survey		
	The floating amount can be based on the price for a given period in a given issue of		
	the Publication Source (e.g., monthly based on the first issue of the month) or an		
	average of prices (e.g., average of weekly bid prices for each weekly issue), as		
	agreed by the parties.		
Reference Commodities:	AECO—Alberta Energy Co. (CGPR)		
	ALG—Algonquin Energy Co. (IFERC)		
	Chicago—Chicago City Gate (IFERC)		
	CIG—Colorado Interstate Gas, North Mainline (IFERC)     DOM Dominion Transmission Co. (IEERC)		
	DOM—Dominion Transmission Co. (IFERC)      Head of String Change (IFERC)		
	HSC—Houston Ship Channel (IFERC)  M. I. R. G. T. R. G. M. I. (IFERC)		
	Malin—Pacific Gas Transmission Co., Malin (IFERC)		
	Michigan—Michigan Consolidated Gas Company Citygate (IFERC)      Michigan Consolidated Consolidated Gas Company Citygate (IFERC)      Michigan Consolidated Consolidated Consolidated Consolidated Consolidated Consolidated Con		
	NGPC Mid Con—Natural Gas 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)		
	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:		
Comment Currency.	USD		
	• CAD (AECO only)		
Quoting Convention	Notional amount, as agreed by counterparties.		
Zuonng Convention	Troublet 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	
Reference Commodities:	<ul> <li>an agreed future calculation period.</li> <li>Henry Hub Natural Gas</li> <li>Waha Natural Gas</li> <li>Permian Natural Gas Basis Swap</li> <li>TTF Natural Gas</li> </ul>	
Contracts on Reference Commodities:	<ul> <li>NYMEX Henry Hub Natural Gas (Index Swap Future)</li> <li>NYMEX Waha Natural Gas Basis Swap</li> <li>NYMEX Permian Natural Gas Basis Swap</li> <li>ICE TTF Natural Gas (Monthly)</li> </ul>	
Settlement Currency:	Currency in which payments are made between the two counterparties:  • USD (Other than TTF)  • EUR (TTF)	
Quoting Convention and Minimum Increment:	Notional amount, as agreed by counterparties	
Minimum Size:	Notional amount, as agreed by counterparties	
Notional Currency:	Currency in which the fixed and floating prices are quoted:  • USD (Other than TTF)  • EUR (TTF)	
Trading Conventions:	Buy or Sell which refers to whether or not the fixed amount is paid (buy) or received (sell).	
Calculation Periods:	A single date or date range over which the reference price of the commodity will be calculated.  If a date range the reference price will be averaged across all days.	
Trade Date:	The date on which counterparties enter into the contract.	
Settlement Date(s):	Specified settlement or payment date when the fixed payment amount and the floating payment amount are exchanged (can be netted).	
Settlement Procedure:	Bilateral cash settlement performed in settlement currency.  The contracts settle on both the NYMEX Last Day and NYMEX Penultimate publications.	

# Natural Gas - Swing Swap Contracts

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

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

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

	For convenience, certain terms are mapped to their	
	FpML 5.5 equivalent.	
Product Type/ISDA OTC Taxonomy:		
ISDA OTC Asset Class:	Interest Rate	
ISDA OTC Base Product:	IR Swap	
ISDA OTC Sub-Product:	Exotic	
Further Limitations:	None	
Terms:		
Settlement Currency:	With respect to Non-Deliverable Single-Currency	
	Swaps, USD.	
	With respect to any Non-Deliverable Cross-Currency	
	Swap, for any currency pair selected by the parties from	
	among those specified in the list of Available Currency	
Index Currency:	Pairs, the currency specified as such in that list.  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	
Termination Date (terminationDate).	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	
ř	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:	to radian remis, in accordance with the radian remis.	
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.	

	Ear and other New Deliverable Cross Common or Common
	For any other Non-Deliverable Cross-Currency Swap
	Transaction, an amount in the Index Currency or
E' 1 A	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:
EV Data V Fixed Data V Current	ry Amount × Day Count Fraction
FA Rate × Fixed Rate × Current	
	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
Fixed Rate Period End Dates:	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

FX Rate $\times$ Currency Amount $\times$ (Floating Rate	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:  + 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	
Floating Rate Option:	the Asian Terms.  For the relevant Currency, as selected by the parties from among the Available Floating Rate Options for such Currency.	
Designated Maturity ('indexTenor''):	As specified by the parties from among the available tenors.	
Spread:	As specified by the parties.	
Reset Dates ("resetDate"):	As specified by the parties.	
Reset Dates (Teserbate ).  Reset Dates Business Days:	As specified by the parties from among the Available	
reset Butes Business Buys.	Business Days, subject to any Required Business Days.	
Reset Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.	
Floating Rate Period End Dates:	As specified by the parties, subject to adjustment in accordance with any Floating Rate Payer Period End Date Business Day Convention.	
Floating Rate Payer Period End Date Business Days:	If a Floating Rate Payer Period End Date Business Day Convention is applicable, as specified by the parties from among the Available Business Days.	
Floating Rate Payer Payment Date Day Convention:	As specified by the parties from among the Available Business Day Conventions.  If "No Adjustment" is specified, then the Floating Rate Payer Period End Dates will not be adjusted.	
Floating Rate Payment Dates:	As specified by the parties, subject to adjustment in accordance with the Floating Rate Payer Payment Date Business Day Convention.	
Floating Rate Payer Payment Date Business Days:	As specified by the parties from among the Available Business Days.	
Floating Rate Payer Payment Date Day Convention:	As specified by the parties from among the Available Business Day Conventions.	
Day Count Fraction:	As specified by the parties from among the Available Day Count Fractions.	
Compounding:	As specified by the parties.	
Method of Averaging:	As specified by the parties.	
Final Exchange:		
Final Exchange Date:	As specified by the parties.	
Final Exchange Business Days:	As specified by the parties from among the Available Business Days.	
Final Exchange Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.	
Fixed Rate Payer Final Exchange Amount:	If the Fixed Rate Payer Final Exchange Amount is denominated in the Settlement Currency, the Fixed Rate Payer Final Exchange Amount.	

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

# Non-Deliverable Swap Settlement Currencies and Required Business Days

Three Letter Currency Code	Currency Name (ISDA)	Basic Business Day Locations
(ISDA/ISO)		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	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

## Applicability of Asian Terms

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

## Non-Deliverable Swap Floating Rate Options

Index Currency	Floating Rate Option	Defined In	Business Days
ARS	Not Applicable—Fixed Leg ONLY		ARBA
			USNY
BRL	BRL-CDI-CETIP	See below	USNY and any of
			$BR{SP,RJ,BR}$
CLP	CLP-Indice Cámara	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		COBO
COP	COP-Unidad de Valor Real	See below	USNY
	(UVR)		COBO
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 $ imes$	Currency Amount $\times \left[ \prod_{j=1}^{N} \left( 1 + \frac{Relevant Rate_j}{252} \right) - 1 \right]^{252/N}$
	Where:
	<i>N</i> =number of Reset Dates in the Calculation Period
	j=a particular Reset Date
	Relevant Rate=the Relevant Rate for instance j of Reset Date
BRL-CDI-CETIP:	For any Reset Date, the Overnight Brazilian Interbank Deposit
	Rate Annualized, known as the average ("Media") of the

DIGNED EVED A Common and 11.1 at 1 are CETID ( $C^{\wedge}$
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/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 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.

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

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

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

COP- <i>Unidad de Valor Real (UVR)</i> :	For any Reset Date, the difference between the value of the
	unidad de valor real (UVR) as certified by the Colombian
	Banco de Republica for the calendar day preceding such Reset
	Date and the value of <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</u>
	Valor Real (UVR).
	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- <i>Unidad de Valor Real (UVR)</i> 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 Swaps

## Non-Deliverable Cross-Currency Swap Notional Amounts

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

# Non-Deliverable Foreign Exchange Options

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

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

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

# Non-Deliverable Foreign Exchange Option Available Currency Pairs

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

# Non-Deliverable Foreign Exchange Options

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

## Non-Deliverable Forward Foreign Exchange Contracts

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	AOA Angolan Kwanza	
(i.e., Non-Delivery Currency):	ARS Argentine Peso	
	BDT Bangladeshi Taka	
	BRL Brazilian Real	
	CLP Chilean Peso	
	COP Colombian Peso	
	CNY Chinese Renminbi	
	DZD Algerian Dinar	
	EGP Egyptian pound	
	GHS Ghanaian Cedi	
	GTQ Guatemalan quetzal	
	IDR Indonesian Rupiah	
	INR Indian Rupee	
	KES Kenyan Shilling	
	KRW South Korean Won	
	KZT Kazakh tenge	
	LKR Sri Lankan Rupee	
	MAD Moroccan Dirham	
	MUR Mauritian Rupee	
	MYR Malaysian Ringgit	
	MZN Mozambican Metical	
	NGN Nigerian Naira	
	PEN Peruvian nuevo sol	
	PHP Philippine Peso	
	PKR Pakistani Rupee	
	RUB Russian ruble	
	TND Tunisian Dinar	
	TWD Taiwan Dollar	
	TZS Tanzanian Shilling	

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

## **PO Index Contracts**

Summary:	This covers Markit PO Fixed for Floating Swap	
	Transactions (the "Contracts").	
<b>Limitations on Available Selections and Default</b>	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	
	11.	
Incompared Standards	parties vary them.  This contract description incorporates by reference the	
Incorporated Standards:	following industry standard documentation and	
	standards:	
	(a) 2006 ISDA Definitions;	
	(a) 2000 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:		
Index Provider:	As agreed by the parties.	
Fixed Rate Payer:	Per the Standard Terms.	
Floating Rate Payer:	As agreed by the parties.	
Period End Dates:	As agreed by the parties.  Per the Standard Terms.	
Reset Dates:	Per the Standard Terms.  Per the Standard Terms	
Payment Dates:	Per the Standard Terms  Per the Standard Terms.	
Calculation Agent:	As agreed by the parties or, if not so agreed, per the	
Calculation Agent.	Standard Terms.	
Day Count Fraction:	Per the Standard Terms.	
Business Days:	For any purpose, per the Standard Terms.	
Business Days: Business Day Convention:	Per the Standard Terms.	
Initial Payment:	TO the Standard Terms.	
muai i ayment.		

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:	Index Price: Per the Standard Terms.	
<b>Event Affecting the Index:</b>		
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:	The terms under which a Single Currency Fixed for Floating Interest Rate Swap/CME Cleared may be traded are as specified in these terms and conditions, which incorporate the CME Rulebook, in particular Chapters 900 and 901 (and any successor provisions) and the CME Cleared IRS Product Scope (or any successor).  By electing to trade a Single Currency Fixed for Floating Interest Rate Swap/CME Cleared, participants are representing that they are familiar with the CME Rulebook and the limitations on transaction terms contained in it.	
Incorporated Standards:	This contract description incorporates by reference the CME Rulebook as in effect from time to time.  The CME Rulebook itself may incorporate certain additional standards, such as the 2000 ISDA Definitions and 2006 ISDA Definitions.  Be aware that the timing of effectiveness of amendments or supplements to the ISDA standards may vary between bilateral and CME contracts, since the CME may reserve the right to select when and how such changes become effective.	
Product Type/ISDA OTC Taxonomy:		
ISDA OTC Asset Class:	Interest Rate	
ISDA OTC Base Product:	IR Swap	
ISDA OTC Sub-Product(s):	Fixed Float and OIS	
Further Limitations:	Must comply with CME Clearing Requirements.	
Terms:		
Definition Set:	The definition set ( <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	

# Single Currency Fixed for Floating Interest Rate Swaps - CME Cleared

	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	
Summary:	cleared by LCH.Clearnet ("LCH").	
Limitations on Available Selections and Default	The terms under which a Single Currency Fixed for	
Settings:	Floating Interest Rate Swaps/LCH Cleared contract may	
Source	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	
Currency.	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	
Description Additional Description	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	
	1 1 1 6 1 111 1 6	
	on which such fees may be paid based on Currency or	

# Single Currency Fixed for Floating Interest Rate Swaps – LCH Cleared

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**

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

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

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

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

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

ISDA Name
Following
Modified/Modified Following
Nearest
Preceding

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

Set Tenor Settlement Period		ment Period	
Month	The specified calendar m	onth; if OFF PEAK/PEAK is	
	not specified, PEAK is as	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 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	
	31 May in the specified e	31 May in the specified ending calendar year	

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

#### **ISDA Definitions**

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

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

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

#### **Exchange Definitions**

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

ISDA Definition					
Commodity Reference Price	Relevant Commodity	Relevant Unit	Exchange	Currency	Specified Price

ELECTRICITY	Electricity	MwH	ICE	USD 0.01	"ELECTRICIT
-NP15 DAY					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
Reference Price	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/energy/real-time/lmp.aspx	HUB, TotalLMP
DAYTON HUB-				
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	PJM	http://www.pjm.com/markets-and-	COMED, TotalLMP
PJM-COMED			operations/energy/day-ahead/lmpda.aspx	
HUB-ATC DAY				
AHEAD				
ELECTRICITY-	Eastern Off	PJM	http://www.pjm.com/markets-and-	COMED, TotalLMP
PJM-COMED	Peak		operations/energy/day-ahead/lmpda.aspx	
HUB-OFF				
PEAK DAY				
AHEAD		DII (		COLUMN TO THE OWN
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	COMED, TotalLMP
PJM-COMED	Peak		operations/energy/day-ahead/lmpda.aspx	
HUB-OFF				
PEAK DAY AHEAD				
ELECTRICITY-	N/A	MISO	https://www.misoenergy.org/Library/Ma	Indiana Hub, LMP
MISO-	IN/A	MISO	rketReports/Pages/MarketReports.aspx	Prices (\$ per MW)
INDIANA HUB-			(Report Type: Day-Ahead, Report:	riices (5 pei WW)
ATC DAY			Name: Day Ahead Pricing (pdf))	
AHEAD			Name. Day Anead Thenig (pdf))	
ELECTRICITY-	Eastern Off	MISO	https://www.misoenergy.org/Library/Ma	Indiana Hub, LMP
MISO-	Peak	Wilso	rketReports/Pages/MarketReports.aspx	Prices (\$ per MW)
INDIANA HUB-	1 can		(Report Type: Day-Ahead, Report:	Trices ( $\phi$ per WW)
OFF PEAK			Name: Day Ahead Pricing (pdf))	
DAY AHEAD			Trainer 2 my ranema rriening (p m/)	
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:	\\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \
PEAK DAY			Name: Day Ahead Pricing (pdf))	
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: Real -Time, Report: Real-	
ATC REAL			Time Pricing (pdf))	
TIME				
ELECTRICITY-	Eastern Off	MISO	https://www.misoenergy.org/Library/Ma	Indiana Hub, LMP
MISO-	Peak		rketReports/Pages/MarketReports.aspx	Prices (\$ per MW)
INDIANA HUB-			(Report Type: Real -Time, Report: Real-	
OFF PEAK			Time Pricing (pdf))	
REAL TIME	77	) HGC		T 11 TT 1 TO 2
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: Real -Time, Report: Real-	
PEAK REAL			Time Pricing (pdf))	
TIME			Time Triems (par))	
ELECTRICITY-	N/A	MISO	https://www.misoenergy.org/Library/Ma	Michigan Hub,
MISO-	14/74	WIISO	rketReports/Pages/MarketReports.aspx	LMP Prices (\$ per
MICHIGAN			(Report Type: Day-Ahead, Report:	MW)
HUB-ATC DAY				1V1 VV )
			Name: Day Ahead Pricing (pdf))	
AHEAD	G + 1.000	MICO	1 // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // // //	34: 1: II 1
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))	
PEAK DAY				
AHEAD				
ELECTRICITY-	Central	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-PEAK			Name: Day Ahead Pricing (pdf))	
DAY AHEAD				
ELECTRICITY-	N/A	PJM	http://www.pjm.com/markets-and-	N ILLINOIS HUB,
MISO-			operations/energy/day-ahead/lmpda.aspx	TotalLMP
NORTHERN				
ILLINOIS HUB-				
ATC DAY				
AHEAD				
ELECTRICITY-	Central Off	PJM	http://www.pjm.com/markets-and-	N ILLINOIS HUB,
MISO-	Peak	1 3141	operations/energy/day-ahead/lmpda.aspx	TotalLMP
NORTHERN	1 cak		operations/energy/day-anead/impda.aspx	TotalLivii
ILLINOIS HUB-				
OFF PEAK				
DAY AHEAD				
ELECTRICITY-	Central	PJM	http://www.pjm.com/markets-and-	N II I INOIC IIIID
		PJM		N ILLINOIS HUB,
MISO-	Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
NORTHERN				
ILLINOIS HUB-				
PEAK DAY				
AHEAD				
ELECTRICITY-	N/A	PJM	http://www.pjm.com/markets-and-	N ILLINOIS HUB,
MISO-			operations/energy/real-time/lmp.aspx	TotalLMP
NORTHERN				
ILLINOIS HUB-				
ATC REAL				
TIME				
ELECTRICITY-	Central Off	PJM	http://www.pjm.com/markets-and-	N ILLINOIS HUB,
MISO-	Peak		operations/energy/real-time/lmp.aspx	TotalLMP
NORTHERN				
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
NORTHERN	- Cuit		operations, energy teat unite impluspy	1000111111
ILLINOIS HUB-				
PEAK REAL				
TIME				
1 11/112				

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

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ZONE-ATC			operations/energy/day unead/impda.aspx	Total
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ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	EASTERN HUB,
PJM-EASTERN	Off-Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
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ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	EASTERN HUB,
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PJM-JCPL	14/21	1 3111	operations/energy/day-ahead/Impda.aspx	TotalLMP
ZONE-ATC			operations/energy/day anead/impaa.aspx	TotalLivii
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PJM-JCPL	Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
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ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	METED ZONE,
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ELECTRICITY- PJM-PECO	N/A	PJM	http://www.pjm.com/markets-and- operations/energy/day-ahead/lmpda.aspx	PECO ZONE, TotalLMP
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ELECTRICITY- PJM-PECO ZONE-OFF PEAK DAY AHEAD	Eastern Off-Peak	РЈМ	http://www.pjm.com/markets-and- operations/energy/day-ahead/lmpda.aspx	PECO ZONE, TotalLMP
ELECTRICITY- PJM-PECO ZONE-PEAK DAY AHEAD	Eastern Peak	РЈМ	http://www.pjm.com/markets-and- operations/energy/day-ahead/lmpda.aspx	PECO ZONE, TotalLMP
ELECTRICITY- PJM-PEPCO ZONE-ATC DAY AHEAD	N/A	PJM	http://www.pjm.com/markets-and- operations/energy/day-ahead/lmpda.aspx	PEPCO ZONE, TotalLMP
ELECTRICITY- PJM-PEPCO ZONE-OFF PEAK DAY AHEAD	Eastern Off-Peak	PJM	http://www.pjm.com/markets-and- operations/energy/day-ahead/lmpda.aspx	PEPCO ZONE, TotalLMP
ELECTRICITY- PJM-PEPCO ZONE-PEAK DAY AHEAD	Eastern Peak	РЈМ	http://www.pjm.com/markets-and- operations/energy/day-ahead/lmpda.aspx	PEPCO ZONE, TotalLMP
ELECTRICITY- PJM-PPL ZONE-ATC DAY AHEAD	N/A	РЈМ	http://www.pjm.com/markets-and- operations/energy/day-ahead/lmpda.aspx	PPL ZONE, TotalLMP
ELECTRICITY- PJM-PPL ZONE-OFF PEAK DAY AHEAD	Eastern Off-Peak	PJM	http://www.pjm.com/markets-and- operations/energy/day-ahead/lmpda.aspx	PPL ZONE, TotalLMP
ELECTRICITY- PJM-PPL ZONE-PEAK DAY AHEAD	Eastern Peak	РЈМ	http://www.pjm.com/markets-and- operations/energy/day-ahead/lmpda.aspx	PPL ZONE, TotalLMP
ELECTRICITY- PJM-PPL ZONE-ATC DAY AHEAD	N/A	PJM	http://www.pjm.com/markets-and- operations/energy/day-ahead/Impda.aspx	PPL ZONE, TotalLMP
ELECTRICITY- PJM-PPL ZONE-OFF PEAK DAY AHEAD	Eastern Off-Peak	PJM	http://www.pjm.com/markets-and- operations/energy/day-ahead/lmpda.aspx	PPL ZONE, TotalLMP
ELECTRICITY- PJM-PPL ZONE-PEAK DAY AHEAD	Eastern Peak	PJM	http://www.pjm.com/markets-and- operations/energy/day-ahead/lmpda.aspx	PPL ZONE, TotalLMP
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PJM-WEST-				
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ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	WESTERN HUB,
PJM-WEST-	Off-Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
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ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	WESTERN HUB,
PJM-WEST-	Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
PEAK DAY				
AHEAD				
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NYISO-NY ZONE G-OFF PEAK DAY AHEAD ELECTRICITY- NYISO-NY ZONE G- PEAK DAY AHEAD  ELECTRICITY- NYISO-NY ZONE H-ATC DAY AHEAD ELECTRICITY- NYISO-NY ZONE H-OFF PEAK DAY	Peak  Eastern Peak  See ISDA Definition  Eastern Off	NYISO	perations/market data/pricing data/inde x.jsp (Report Type: Day-Ahead Market LBMP/Zonal)  http://www.nyiso.com/public/markets_o perations/market_data/pricing_data/inde x.jsp (Report Type: Day-Ahead Market LBMP/Zonal)  http://www.nyiso.com/public/markets_o perations/market_data/pricing_data/inde x.jsp (Report Type: Day-Ahead Market	(\$/MWHr)  HUD VL, LBMP (\$/MWHr)
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NYISO-NY ZONE G-OFF PEAK DAY AHEAD  ELECTRICITY- NYISO-NY ZONE G- PEAK DAY AHEAD  ELECTRICITY- NYISO-NY ZONE H-ATC DAY AHEAD  ELECTRICITY- NYISO-NY ZONE H-OFF PEAK DAY AHEAD  ELECTRICITY- NYISO-NY ZONE H-OFF PEAK DAY AHEAD  ELECTRICITY- NYISO-NY ZONE H-PEAK	Peak  Eastern Peak  See ISDA Definition  Eastern Off Peak	NYISO	perations/market data/pricing data/inde x.jsp (Report Type: Day-Ahead Market LBMP/Zonal)  http://www.nyiso.com/public/markets_o perations/market_data/pricing_data/inde x.jsp (Report Type: Day-Ahead Market LBMP/Zonal)  http://www.nyiso.com/public/markets_o perations/market_data/pricing_data/inde x.jsp (Report Type: Day-Ahead Market LBMP/Zonal)  http://www.nyiso.com/public/markets_o perations/market_data/pricing_data/inde x.jsp	(\$/MWHr)  HUD VL, LBMP (\$/MWHr)  N.Y.C., LBMP (\$/MWHr)
NYISO-NY ZONE G-OFF PEAK DAY AHEAD  ELECTRICITY- NYISO-NY ZONE G- PEAK DAY AHEAD  ELECTRICITY- NYISO-NY ZONE H-ATC DAY AHEAD  ELECTRICITY- NYISO-NY ZONE H-OFF PEAK DAY AHEAD  ELECTRICITY- NYISO-NY	Peak  Eastern Peak  See ISDA Definition  Eastern Off Peak	NYISO	perations/market data/pricing data/inde x.jsp (Report Type: Day-Ahead Market LBMP/Zonal)  http://www.nyiso.com/public/markets_o perations/market_data/pricing_data/inde x.jsp (Report Type: Day-Ahead Market	(\$/MWHr)  HUD VL, LBMP (\$/MWHr)  N.Y.C., LBMP (\$/MWHr)
NYISO-NY ZONE G-OFF PEAK DAY AHEAD ELECTRICITY- NYISO-NY ZONE G- PEAK DAY AHEAD  ELECTRICITY- NYISO-NY ZONE H-ATC DAY AHEAD ELECTRICITY- NYISO-NY ZONE H-OFF PEAK DAY AHEAD ELECTRICITY- NYISO-NY ZONE H-OFF PEAK DAY AHEAD ELECTRICITY- NYISO-NY ZONE H- PEAK DAY AHEAD	Eastern Peak  See ISDA Definition  Eastern Off Peak  Eastern Peak	NYISO  NYISO	perations/market data/pricing data/inde x.jsp (Report Type: Day-Ahead Market LBMP/Zonal)  http://www.nyiso.com/public/markets_o perations/market_data/pricing_data/inde x.jsp (Report Type: Day-Ahead Market LBMP/Zonal)  http://www.nyiso.com/public/markets_o perations/market_data/pricing_data/inde x.jsp (Report Type: Day-Ahead Market LBMP/Zonal)  http://www.nyiso.com/public/markets_o perations/market_data/pricing_data/inde x.jsp (Report Type: Day-Ahead Market LBMP/Zonal)  (Report Type: Day-Ahead Market LBMP/Zonal)	(\$/MWHr)  HUD VL, LBMP (\$/MWHr)  N.Y.C., LBMP (\$/MWHr)  N.Y.C., LBMP (\$/MWHr)
NYISO-NY ZONE G-OFF PEAK DAY AHEAD  ELECTRICITY- NYISO-NY ZONE G- PEAK DAY AHEAD  ELECTRICITY- NYISO-NY ZONE H-ATC DAY AHEAD  ELECTRICITY- NYISO-NY ZONE H-OFF PEAK DAY AHEAD  ELECTRICITY- NYISO-NY ZONE H-OFF PEAK DAY AHEAD  ELECTRICITY- NYISO-NY ZONE H-PEAK	Eastern Peak  See ISDA Definition  Eastern Off Peak  Eastern Peak	NYISO  NYISO  NYISO	perations/market data/pricing data/inde x.jsp (Report Type: Day-Ahead Market LBMP/Zonal)  http://www.nyiso.com/public/markets_o perations/market_data/pricing_data/inde x.jsp (Report Type: Day-Ahead Market	(\$/MWHr)  HUD VL, LBMP (\$/MWHr)  N.Y.C., LBMP (\$/MWHr)  N.Y.C., LBMP (\$/MWHr)

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	FERC Holidays
	Hours Ending and use 24-hour	
	clock)	
California Off Peak	Excludes 0700 through 2200 Pacific	Includes all hours on FERC
Camornia On Peak	Prevailing Time	Holidays
California Peak	Includes 0700 through 2200 Pacific	Excludes all hours on FERC
Camornia Feak	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

229

 $^{^1}$  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 (e.g., London versus NY).  In that case the default settings may vary by market.
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions; (b) 2002 ISDA Equity Derivatives Definitions; and (c) Annex SS to 2004 Americas Interdealer Master Equity Derivatives Confirmation (except that references therein to the 2000 ISDA Definitions shall be deemed references to the 2006 ISDA Definitions). For convenience, certain terms are mapped to their FpML 5.5 equivalent.
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Equity
ISDA OTC Base Product:	Swap
ISDA OTC Sub-Product:	Price Return Basic Performance
ISDA OTC Transaction type:	Basket
Further Limitations:	None
Terms:	Chan Darlas Come To
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:	Tis specified by the parties.
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
initial Tree.	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:	As specified by the parties.
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.  As per Annex SS, unless otherwise agreed by the parties.
Designated Maturity ('indexTenor'')	As specified by the parties.  As specified by the parties.
Spread:	
Day Count Fraction:	As specified by the parties.  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: Cash Settlement:	Amplicable
	Applicable USD
Settlement Currency:  Dividends:	USD
	As non Annay CC unless otherwise comed by the nortice
Dividend Payment Date(s):  Dividend Period:	As per Annex SS unless otherwise agreed by the parties.
Dividend Amount:	As per Annex SS unless otherwise agreed by the parties.  As per Annex SS unless otherwise agreed by the parties.
Relevant Dividend:	
Relevant Dividend:	If type of return is "Total Return" as per Annex SS unless
Deinsectment of Dividende	otherwise agreed by the parties.
Reinvestment of Dividends:	Inapplicable
Dividend Recovery:	As per Annex SS unless otherwise agreed by the parties.
Adjustment Events:	As you Array CC unless of the control to the
Method of Adjustment:	As per Annex SS unless otherwise agreed by the parties.
Options Exchange:	As agreed by the parties if "Options Exchange Adjustment" is applicable.
Consequences of Merger Events:	
Share-for-Share:	As per Annex SS unless otherwise agreed by the parties.
Share-for-Other:	As per Annex SS unless otherwise agreed by the parties.
Share-for-Combined:	As per Annex SS unless otherwise agreed by the parties.
Options Exchange:	As agreed by the parties if "Options Exchange
	Adjustment" is applicable.
Consequences of Tender Offers:	
Tender Offer:	As per Annex SS, unless otherwise agreed by the parties.
Share-for-Share	As agreed by the parties if Tender Offer is applicable.

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

### **EXHIBIT III**

tpSEF Rulebook – Appendix B (Marked)

# tpSEF Inc. Swap Specifications

Effective November 4 March 20, 2019 2020

## TABLE OF CONTENTS

Agricultural Options	<b><u>Page</u></b> 5
Basis Swaps	8
Basis Swaps – CME Cleared	
Basis Swaps – LCH Cleared	31
BRL CDI Deliverable and Non-Deliverable Interest Rate Swap Contracts and Physical Swaptions	lly-Settled
Bullion Options_	38
CDS – ABX Indices (Broad Based) Contracts	42
CDS Index Contract – Emerging Markets Swaps and Swaptions	44
CDS Index Contract – European Crossover 5Y Swaps and Swaptions	46
CDS Index Contract – European HiVol 5Y Swaps and Swaptions	48
CDS Index Contract – European IG 5Y Swaps and Swaptions	50
CDS Index Contract – European IG 10Y Swaps and Swaptions	52
CDS Index Contract – North America Investment Grade and High Yield Swaps and S	waptions_54
CDS Index Contracts – iTraxx AustraliaCMBX	57
CDS Index Contracts – iTraxx <del>Japan</del> <u>Australia</u>	59
CDS Index Contracts – iTraxx Japan	<u>61</u>
CDS Index Contracts – ITRXAEJ.IG (iTraxx® Asia ex-Japan Investment Grade)	<u>6163</u>
CDS Index Contracts – MCDX Index	<u>6264</u>
Commodity Index Swaps	<del>64</del> <u>66</u>
Deliverable Foreign Exchange Barrier Options	<del>70</del> <u>72</u>
Deliverable Vanilla American or European Style Foreign Exchange Options	74
Digital Foreign Exchange Options	78
Equity Index Swaps	<del>82</del> 76

	Equity Index Variance Swaps	<del>95</del> <u>89</u>
	Equity Index Volatility Swaps	<del>99</del> 92
	Fixed for Floating Agricultural Swaptions	<del>102</del> <u>95</u>
	Fixed for Floating Agricultural Swap Contracts	<del>106</del> <u>99</u>
1	Fixed for Floating Interest Rate Swaps	<del>109</del> 102
1	Fixed for Floating Interest Rate Swaptions	<del>132</del> <u>125</u>
	Forward Rate Agreements (Uncleared)	<u>148</u> 141
	Forward Rate Agreements – CME Cleared	<del>152</del> <u>145</u>
l	Forward Rate Agreements – LCH Cleared	<del>154</del> <u>147</u>
l	iBoxx Index Swaps	<del>156</del> <u>149</u>
l	Inflation Swaps	<del>16</del> 4 <u>157</u>
l	Interest Rate Caps/Floors	<del>169</del> <u>162</u>
l	Interest Rate Swaps – ASX Cleared	<del>181</del> <u>174</u>
l	Interest Rate Swaps – Eurex Cleared	<del>183</del> <u>176</u>
l	Interest Rate Swaps – JSCC Cleared	<del>186</del> <u>179</u>
	IOS Index Contracts	<del>188</del> <u>181</u>
	MBX Index Contracts	<del>190</del> <u>183</u>
	Municipal Market Data Rate Lock Transactions	<del>192</del> 185
l	Natural Gas Date/Instrument Spread Contracts	<del>195</del> <u>188</u>
1	Natural Gas – Financial Basis Swap Contracts	<del>197</del> <u>190</u>
1	Natural Gas – Fixed/Floating Swap Contracts	<del>199</del> <u>192</u>
l	Natural Gas – Swing Swap Contracts	<del>200</del> <u>193</u>
l	Non-Deliverable Swaps	<del>202</del> 195
1	Non-Deliverable Foreign Exchange Options	<u>204</u>
1	Non-Deliverable Forward Foreign Exchange Contracts	<del>211</del> 208

	Non-Deliverable Vanilla American or European Style Foreign Exchange Options	213
	PO Index Contracts	<del>218</del> 210
	Single Currency Fixed for Floating Interest Rate Swaps - CME Cleared	<del>220</del> 212
	Single Currency Fixed for Floating Interest Rate Swaps – LCH Cleared	<del>222</del> 214
	U.S. Electricity – Fixed/Floating Swap Contracts	<del>224</del> <u>216</u>
	USD Equity Basket Swap (Broad Based)	<del>238</del> <u>230</u>

## **Agricultural Options**

Summary:	This covers uncleared agricultural options  ("A gricultural Options")
Limitations on Available Selections and Default	("Agricultural Options").  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
incorporated Standards.	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
D ' D (D D ' D	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	Currency Name (ISDA)	ame (ISDA) Basic Business Day Locations	
(ISDA/ISO)		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	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		

7-

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.
	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 Trikozi is considered a rocation.
	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
	(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
D. L. ATE. MOD. L. OTEG TO	FpML 5.5 equivalent.
Product Type/ISDA OTC Taxonomy:	Letowart Data
ISDA OTC Page Product:	Interest Rate
ISDA OTC Base Product: ISDA OTC Sub-Product:	IR Swap Basis
Further Limitations:	None Sassa
Further Limitations.	NOHE

Terms:	
Notional Amount ("notional"):	An amount in one of the Available Currencies (see
Trottonai 7 mount ( notionai ).	below) agreed by the parties.
Effective Date ("effectiveDate"):	The date specified by the parties, adjusted in accordance
Effective Date ( effective Date ).	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
Effective Date Dusiness Dave	Trade Date ("relativeEffectiveDate").
Effective Date Business Days:	As specified by the parties from among the Available
Effective Data Province Day Commenting	Business Days.
Effective Date Business Day Convention:	As specified by the parties from among the Available
Townsian Company (Warming Company)	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"):	A 'C' 11 (1 (2)
FA1 Payer ("payerPartyReference"):	As specified by the parties.
FA1 Currency Amount ("notional Amount"):	As specified by the parties.
FA1 Period End Dates ("unadjustedCalculation Period	As specified by the parties.
Date"):	A 'C' 11 (1 (1 (1 (1 (1 (1 (1 (1 (1 (1 (1 (1
FA1 first Period End Date:	As specified by the parties if there is a short initial
EA1 D	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.

EA1 Deart Dates Designess Des Communications	As an aified but the moutine from among the Assilable
FA1 Reset Dates Business Day Convention:	As specified by the parties from among the Available
TH - 42 - A A 2 ((CT A 222)).	Business Day Conventions.
Floating Amount 2 ("FA2"):	A 'C' 11 (1 (1
FA2 Payer ("payerPartyReference"):	As specified by the parties.
FA2 Currency Amount ("notional Amount"):	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.  As specified by the parties.
FA2 Method of Averaging:	As specified by the parties.  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
EAAC I' MALLO I' ODELA	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
FAZ Fayilletti Dates Busilless Days.	
EA2 Decree Decree Decree Decree Decree	Business Days, subject to any Required Business Days.
FA2 Payment Dates Business Day Convention:	As specified by the parties from among the Available
Tion in the party of the party	Business Day Conventions.
FA2 Reset Dates Business Days:	As specified by the parties from among the Available
	Business Days, subject to any Required Business Days.
FA2 Reset Dates Business Day Convention:	As specified by the parties from among the Available
	Business Day Conventions.
Mark-to-Market Currency Swap:	
Mark-to-Market Currency Swap:	As specified by the parties, if the Currency Amounts are
	in different Currencies.
Variable Currency Payer:	As specified by the parties if the transaction is a Mark-to-Market Currency Swap.
Constant Currency Payer:	As specified by the parties if the transaction is a Mark-
	to-Market Currency Swap.
Currency Exchange Rate:	As specified by the parties if the transaction is a Mark-
	to-Market Currency Swap and ISDA MTM Matrix is
	not applicable.
ISDA MTM Matrix:	As specified by the parties if the transaction is a Mark-
IDDA IVITIVI IVIGUIA.	to-Market Currency Swap.
Initial Eychanga	to-ivial act Cultoney Swap.
Initial Exchange: Initial Exchange Date:	As specified by the parties
	As specified by the parties.
FA1 Payer Initial Exchange Amount:	As specified by the parties.

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FA2 Payer Initial Exchange Amount:	As specified by the parties.
Interim Exchanges:	
Interim Exchange Dates:	As specified by the parties.
FA1 Payer Interim Exchange Amount:	As specified by the parties.
FA2 Payer Interim Exchange Amount:	As specified by the parties.
Final Exchanges:	
Final Exchange Date:	As specified by the parties.
FA1 Payer Final Exchange Amount:	As specified by the parties.
FA2 Payer Final Exchange Amount:	As specified by the parties.
Optional Early Termination:	
Optional Early Termination:	As specified by the parties.
Option Style:	As specified by the parties.
Optional Early Termination Date:	As specified by the parties.
Seller:	As specified by the parties if only one party can
	terminate.
Buyer:	As specified by the parties, if only one party can
	terminate.
Seller's Agent:	As specified by the parties, if only one party can
	terminate.
Business Days for Payments:	As specified by the parties from among the Available
	Business Days, subject to any Required Business Days.
Exercise Business Days:	As specified by the parties.
<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
1	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
Í	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.

#### Basis Available Currencies and Required Business Days

Three Letter Currency Code (ISDA/ISO)	Currency Name (ISDA)	Basic Business Day Locations For Currency (FpML Codes)
AUD	Australian Dollar	AUSY
CAD	Canadian Dollar	CATO
CHF	Swiss Franc	CHZU
CLP	Chilean Peso	CLSA
CZK	Czech Koruna	CZPR
DKK	Danish Krone	DKCO
EUR	Euro	EUTA
GBP	Sterling	GBLO
HKD	Hong Kong Dollar	НКНК
HUF	Hungarian Forint	HUBU
JPY	Japanese Yen	ЈРТО
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

### Basis Floating Rate Options and Defaults

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

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

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
DKNA13				
DKK-CITA- DKNA14- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
DKK-DKKOIS-OIS- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
EUR USD-Basis Swaps-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-10:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-10:00- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-10:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-10:00- SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00- SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-3 Month	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-3 Month- SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA- AVERAGE	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS- 10:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS- 10:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS- 11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS-	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				
EUR-EONIA-OIS- COMPOUND- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-Swap- Index	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR- Act/365	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR- Act/365-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR- Reuters	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR- Telerate	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURONIA- OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA- EURIBOR Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA- EURIBOR Swap Rate-12:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-LIBOR Swap Rate-10:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-LIBOR Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
EUR-LIBOR-BBA- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-LIBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TAM-CDC	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC10-CNO	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC10-CNO- SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC10- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC5-CNO	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC5-CNO- SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC5- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N

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

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	N
HKD-Quarterly- Annual Swap Rate- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
HUF-BUBOR- Reuters	All quoted tenors	N/A	Per ISDA 2006	N
JPY USD-Basis Swaps-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
JPY-BBSF- Bloomberg-10:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-BBSF- Bloomberg-15:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-ISDA-Swap Rate-10:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-ISDA-Swap Rate-15:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-LIBOR-BBA- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-LIBOR- FRASETT	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-LIBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-MUTANCALL- TONAR	All quoted tenors	N/A	Per ISDA 2006	N
JPY-OIS-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-17096	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-17097	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (10 Banks)	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (5 Banks)	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (All Banks)	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (All Banks)- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-ZTIBOR	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TONA-OIS-	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				
JPY-TSR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Reuters- 10:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Reuters- 15:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Telerate- 10:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Telerate- 15:00	All quoted tenors	N/A	Per ISDA 2006	N
MXN-TIIE-Banxico	All quoted tenors	N/A	Per ISDA 2006	N
MXN-TIIE-Banxico- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
MXN-TIIE- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
MXN-Unidades de Inversión (UDI)	N/A	N/A	See below	N
NOK-NIBOR-NIBR	All quoted tenors	N/A	Per ISDA 2006	N
NOK-NIBOR-NIBR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
NOK-NIBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
NZD-BBR-BID	All quoted tenors	N/A	Per ISDA 2006	N
NZD-BBR-FRA	All quoted tenors	N/A	Per ISDA 2006	N
NZD-BBR-ISDC	All quoted tenors	N/A	Per ISDA 2006	N
NZD-BBR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
NZD-BBR-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
NZD-NZIONA-OIS- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
NZD-Swap Rate- ICAP	All quoted tenors	N/A	Per ISDA 2006	N
NZD-Swap Rate- ICAP-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
PLN-WIBOR_WIBO	All quoted tenors	N/A	Per ISDA 2006	N
SEK-Annual Swap Rate-SESWFI	All quoted tenors	N/A	Per ISDA 2006	N
SEK-SIOR-OIS- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
SEK-STIBOR- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
SEK-STIBOR-	All quoted tenors	N/A	Per ISDA 2006	N

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

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

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	N
USD-OIS-11:00-NY- ICAP	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-3:00- BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-3:00-NY- ICAP	All quoted tenors	N/A	Per ISDA 2006	N
USD-Prime-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-Prime- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-S&P Index- High Grade	All quoted tenors	N/A	Per ISDA 2006	N
USD-SIBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-SIBOR-SIBO	All quoted tenors	N/A	Per ISDA 2006	N
USD-SIFMA Municipal Swap Index	All quoted tenors	N/A	Per ISDA 2006	N
USD-SOFR- COMPOUND	All quoted tenors	N/A	Prior to publication of a supplement to ISDA 2006 including USD- SOFR-COMPOUND, not applicable and thereafter, per ISDA 2006	No
USD-TBILL-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-TBILL-H.15- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
USD-TBILL- Secondary Market	All quoted tenors	N/A	Per ISDA 2006	N
USD-TIBOR-ISDC	All quoted tenors	N/A	Per ISDA 2006	N
USD-TIBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate- ICAP BrokerTec	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate- SwapMarker100	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate- SwapMarker99	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate- T19901	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate- T500	All quoted tenors	N/A	Per ISDA 2006	N
ZAR-JIBAR-SAFEX	All quoted tenors	N/A	Per ISDA 2006	N

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

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

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.  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- <i>Unidades de Inversión</i> (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	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):

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

where:

"d₀", 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 d₀, each representing the relevant U.S. Government Securities Business Days in chronological order from, and including, the first U.S. Government Securities Business Day in the relevant Calculation Period;

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

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

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

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

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

- (a) a public statement by the Federal Reserve Bank of New York (or a successor administrator of SOFR) announcing that it has ceased or will cease to provide SOFR permanently or indefinitely, provided that, at that time, there is no successor administrator that will continue to provide SOFR;
- (b) the publication of information which reasonably confirms that the Federal Reserve Bank of New York (or a successor administrator of SOFR) has ceased or will cease to provide SOFR permanently or indefinitely, provided that, at that time, there is no successor administrator that will continue to provide SOFR; or
- (c) a public statement by a regulator or other official sector entity prohibiting the use of SOFR that applies to, but need not be limited to, Swap Transactions, including existing Swap Transactions;

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

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

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

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

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

Setting	Requirement	Default
Optional Early Termination:		Inapplicable

Mandatory Early Termination:		Inapplicable
Option Style:	American, Bermuda, European	
Cash Settlement:	Required for Mandatory Early	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		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
Settings:	may be traded are as specified in these terms and
	conditions and which incorporate the CME Rulebook,
	in particular Chapters 900 and 901 (and any successor
	provisions) and the CME Cleared IRS Product Scope
	(or any successor).
	By electing to trade a Basis Swap/CME Cleared,
	participants are representing that they are familiar
	with the CME Rulebook and the limitations on
	transaction terms contained in it.
Incorporated Standards:	This contract description incorporates by reference the
•	CME Rulebook as in effect from time to time.
	The CME Rulebook itself may incorporate certain
	additional standards, such as the 2006 ISDA
	Definitions. Be aware that the timing of effectiveness
	of amendments or supplements to the ISDA
	standards may vary between bilateral and CME
	contracts, since the CME may reserve the right to
	select when and how such changes become effective.
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	IR Swap
ISDA OTC Sub-Product(s):	Basis
Further Limitations:	Must comply with CME Clearing Requirements.
Terms:	
Definition Set:	The definition set (e.g., ISDA 2000/ISDA2006) elected
	by, or otherwise binding on, the parties in accordance
	with the CME Rulebook.
Effective Date:	As per the CME Rulebook.
Notional Amount:	An amount in Currency determined by the parties
	subject to limitations in the CME Rulebook.
	This may vary from period to period to the extent
	permitted by the CME Rulebook.
	The CME Rulebook may limit the Currencies and
	Floating Rate Options for which variable notionals are
	permitted.
Currency:	One of the currencies permitted for the relevant
Duein ee Deur	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
Rusinass Day Convention	available Business Day locations which can be elected.
Business Day Convention:	As per the CME Rulebook.
Trade Date:	As per the CME Rulebook.
Tormination Data:	As agreed by the parties subject to any minimum and
Termination Date:	As agreed by the parties, subject to any minimum or
Tormination Data Pusinasa Day Conventions	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:	The first and th
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:	1
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	The terms under which a Basis Swap/LCH Cleared may
Settings:	be traded are as specified in these terms and conditions
Settings.	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
incorporated Standards.	LCH Rulebook as in effect from time to time.
	The LCH Rulebook itself may incorporate certain
	additional standards, such as the 2000 ISDA Definitions
	and 2006 ISDA Definitions. Be aware that the timing
	of effectiveness of amendments or supplements to the
	ISDA standards may vary between bilateral and
	LCH contracts, since the LCH may reserve the right
	to select when and how such changes become
	effective.
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	IR Swap
ISDA OTC Sub-Product:	Basis
Further Limitations:	Must comply with LCH Clearing Requirements.
Terms:	
Definition Set:	The definition set (e.g., ISDA 2000/ISDA2006) elected
	by, or otherwise binding on, the parties in accordance
	with the LCH Rulebook.
Notional Amount:	An amount in Currency determined by the parties
	subject to limitations in the LCH Rulebook.
	This may vary from period to period to the extent
	permitted by the LCH Rulebook.
	The LCH Rulebook may limit the Currencies and
	Floating Rate Options for which variable notionals are
	permitted.
Currency:	One of the currencies permitted for the relevant
<b>3</b> .	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
Tayor for reductional raymonul cos.	the LCH Rulebook.
Additional Payment/Fees:	As determined by the parties, subject to limitations in
1 Additional Laymond Los.	the LCH Rulebook.
Payment Date for Additional Payment/Fees:	As determined by the parties, subject to limitations in
r ayment Date for Additional Payment/Pees.	the LCH Rulebook, which may limit the earliest or
	latest day on which such fees may be paid based on
D . D	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
Business Day Convention:	available Business Day locations which can be elected.  As per the LCH Rulebook.
Stub Periods:	Permitted to the extent allowed under the LCH
Stub Ferious.	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,
Ploating Rate Payer 1 Ploating Rate Option.	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 perperiod 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 perperiod 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.

## $\frac{BRL\ CDI\ Deliverable\ and\ Non-Deliverable\ Interest\ Rate\ Swap\ Contracts\ and\ Physically-Settled}{Swaptions}$

Summary:	This covers BRL CDI Deliverable and Non-Deliverable
J.	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
T 10( ) 1	"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
	For convenience, certain terms are mapped to their FpML 5.5 equivalent.
Product Type/ISDA OTC Taxonomy:	1 prints 5.5 equivalent.
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	IR Swap
ISDA OTC Sub-Product:	Exotic
Further Limitations:	None
Terms:	
Effective Date ("effectiveDate"):	The date specified by the parties, adjusted in accordance
	with any applicable Business Day Convention.
	The parties may express the unadjusted Effective Date
	as a number of Business Days or Banking Days from the Trade Date ("relativeEffectiveDate").
Effective Date Business Days:	As specified by the parties from among the Available
Lifective Date Dusiness Days.	Business Days.
	Dusiness Days.

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

Business Day Conventions.  The date specified by the parties, adjusted in accordation 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").  Fermination 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 National Template) following the Trade Date, in which case USNY only.	
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").  In the case of a Non-Deliverable Contract, USNY an the BR Business Day selected by the parties, unless there is an Unscheduled Holiday (as defined in the N Template) following the Trade Date, in which case	
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").  In the case of a Non-Deliverable Contract, USNY an the BR Business Day selected by the parties, unless there is an Unscheduled Holiday (as defined in the N Template) following the Trade Date, in which case	
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 N Template) following the Trade Date, in which case	
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 N Template) following the Trade Date, in which case	
Effective Date ("relativeTerminationDate").  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 N Template) following the Trade Date, in which case	
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 N Template) following the Trade Date, in which case	
the BR Business Day selected by the parties, unless there is an Unscheduled Holiday (as defined in the N Template) following the Trade Date, in which case	d
Template) following the Trade Date, in which case	
	DF
LICNIV on ly	
In the case of a Deliverable Contract, the BR Busine	SS
Day selected by the parties.	
Following 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	
NDF Template, this will result in use of the BRL PT	AX
(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 spec	ify
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	l
below.	
Frade 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	ın
the 2006 ISDA Definitions, the Fixed Amount shall	
equal:	
FX Factor $ imes$ Notional Amount $ imes$ $(1+Fixed\ Rate)$	/252
Calculation Days: As defined in the BRL CDI Best Practices.	
Fixed Rate Payment Dates ("unadjustedPaymentDate"): The Termination Date.	
Fixed Rate Fayment Dates ( unadjusted Fayment Date ).   The Termination Date.	
Day Count Fraction: 1/1	
Day Count Fraction: 1/1	
Day Count Fraction: 1/1 Floating Amount:	

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

## 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	Currency Name (ISDA)	Basic Business Day Locations
(ISDA/ISO)		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.
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
and a portion of the contract	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
N 1 CO	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 Style.	Bullion Option Styles.
Bullion Option Type:	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
	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
Mathod of Avaraging:	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:	otherwise per the Commodity Definitions.
1 TOCCULIE TOT L'ACTUSE.	

Bullion Exercise Period:	For an American Style Bullion Option, the period of
2 4.1.0.1. 2.1.0.0.1 4.1.0.0.	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
With a Confirmation	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
Additional Provisions for Tax:	Currencies for which it is specified as such.  None, unless specified by the parties in accordance with
Additional Flovisions for Tax.	Section 10.11 of the Commodity Definitions.
Market Disruption:	Section 10.11 of the Commodity Definitions.
Market Disruption Events:	Unless otherwise specified by the parties, per the
Market Distuption Events.	Commodity Definitions.
Additional Market Disruption Events:	As specified by the parties.
Disruption Fallbacks:	Unless otherwise specified by the parties, per the
Distupcion i unoucks.	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.
<b>Provisions Relating to Cash Settlement:</b>	
Commodity Reference Price:	As specified by the parties from among the Available
	Commodity Reference Price.
Bullion Transaction Settlement Date:	As specified by the parties.
Provisions Relating to Settlement by Delivery:	
Delivery Location:	Per the Delivery Loco specified in the Available Bullion below.
Consequences of Bullion Settlement Disruption Events:	Cancellation and Payment unless the parties agree that Negotiation is applicable.
Miscellaneous:	
Discharge and Termination:	Section 10.4(c)(iv) of the Commodity Definitions will
	apply if specified by the parties, unless the Bullion
	Option Transaction is an Allocated Transaction.

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

#### Bullion Option Available Currencies and Required Business Days

Three Letter Currency Code	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	The terms under which CDS – ABX Indices (Broad
Settings:	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:	(the Tibit standard Terms ).
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:	Trong
Index:	The ABX Index selected by the parties from among the
mack.	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
2	parties).
Scheduled Termination Date:	The "Legal Final Maturity Date of the Index" specified
	in the Relevant Annex.
Floating Rate Payer:	As specified by the parties.
Fixed Rate Payer:	As specified by the parties.
Aggregate Floating Rate Payer Calculation Amount:	An amount is USD specified by the parties.
Fixed Rate:	A number of basis points equal to the "Applicable
	Coupon" as specified for the applicable Index on the
	Relevant Annex.
Initial Payment Payer:	As selected by the parties.
Initial Payment Amount:	As specified by the parties. Notwithstanding anything to
•	

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

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

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

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

## CDS Index Contract – Emerging Markets Swaps and Swaptions

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.  USD  Quoting Convention and Minimum Increment:  As agreed by counterparties.  Minimum Size:  As agreed by counterparties.  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 Failur to Pay.  Sell = Sell Protection, the seller of protection receives
emerging markets sovereign entities.  CDX.EM: Series 12 through current, so long as such Index is not a narrow-based Index.  USD  Quoting Convention and Minimum Increment:  As agreed by counterparties.  Minimum Size:  As agreed by counterparties.  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 Failur to Pay.
Index:  Currency:  Quoting Convention and Minimum Increment:  Minimum Size:  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 Failur to Pay.
Currency:  Quoting Convention and Minimum Increment:  Minimum Size:  As agreed by counterparties.  Musual 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 Failur to Pay.
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 Failur to Pay.
Quoting Convention and Minimum Increment:       As agreed by counterparties.         Minimum Size:       As agreed by counterparties.         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 Failur to Pay.
Minimum Size:  As agreed by counterparties.  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 Failur to Pay.
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 Failur to Pay.
premium to the seller in case of a credit event occurring. Credit events include Bankruptcy and Failur to Pay.
occurring. Credit events include Bankruptcy and Failur to Pay.
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.  The final date on which the obligations as larger.
Maturity Date: The final date on which the obligations no longer accrue and the final payment occurs.
Trade Types:  The following swap types may be executed on tpSEF
Inc.:
• Outrights
Roll Trades
Curve Trades
Settlement: Contingent payment - Payments related to credit event
settlement will be determined pursuant to the 2009
ISDA Credit Derivatives Determination Committees
and Auction Settlement Supplement (i.e., the Big Bang
and Little Bang Protocols).
Fixed Quarterly cash payments - reflected in basis
points and paid by the protection buyer to the protection
seller.
Upfront payment - The upfront payment is a portion of
the payments, expressed in percentage points of the notional, which is present valued and paid immediately
to the seller.
Swaptions on the Above:
Swaptions:  The SEF is also listing Physically-Settled Swaptions on
the Index on the terms described herein.
Swaption Option Style: European; the Swaptions may be exercised only on
expiration.
Swaption Tenor: The tenor of the Swaptions will be selected by the
parties and will be no shorter than three months and no
longer than three months less than the Swap Tenor.

## CDS Index Contract – Emerging Markets Swaps and Swaptions

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

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	
C	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	
Enecuve Date.	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	
1120021111 2 0000	accrue and the final payment occurs.	
Trade Types:	The following swap types may be executed on the tpSEF	
	Inc.:	
	<ul> <li>Outrights</li> </ul>	
	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	
Consertion Toward	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	
Settlement.	exercised, will result in the parties entering into a swap	
	1 exercised, will result in the parties effecting into a swap	

# CDS Index Contract – European Crossover 5Y Swaps and Swaptions

	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
Cleared Transactions.	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
	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
C	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
Enecuve Date.	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.:
	<ul> <li>Outrights</li> </ul>
	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
Consertion Toward	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
Settlement.	exercised, will result in the parties entering into a swap
	chereisea, will result in the parties entering into a swap

# CDS Index Contract – European HiVol 5Y Swaps and Swaptions

	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
Cleared Transactions:	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 IG 5Y	
	Swaps and Swaptions" $-i.e.$ , an agreement to buy or	
	sell protection on a basket of liquid European based	
	entities with an investment grade credit rating.	
Index:	ITRAXX.EUROPE: Series 10 to current.	
Currency:	EUR	
<b>Quoting Convention and Minimum Increment:</b>	As agreed by counterparties.	
Minimum Size:	As agreed by counterparties.	
Trading Conventions:	Buy = Buy Protection, the buyer of protection pays a	
	premium to the seller in case of a credit event	
	occurring.	
	Sell = Sell Protection, the seller of protection receives	
	the premium payments from the protection buyer. The	
	Seller owns the credit risk of the instrument.	
Swap Conventions:	European IG indices are traded on spread.	
	Fixed coupon payments are calculated at a spread of	
C m	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	
Maturity Date:	accrue and the final payment occurs.	
Trade Types:	The following swap types may be executed on the tpSEF	
riduc Types.	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:	to the solie.	
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.	

# CDS Index Contract – European IG 5Y Swaps and Swaptions

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

Summary:	This covers "CDS Index Contract – European IG 10Y
Summary.	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 7 to current.
Currency:	EUR
<b>Quoting Convention and Minimum Increment:</b>	As agreed by counterparties.
Minimum Size:	As agreed by counterparties.
Trading Conventions:	Buy = Buy Protection, the buyer of protection pays a
	premium to the seller in case of a credit event
	occurring.
	Sell = Sell Protection, the seller of protection receives
	the premium payments from the protection buyer. The
	Seller owns the credit risk of the instrument.
Swap Conventions:	European IG indices are traded on spread.
	Fixed coupon payments are calculated at a spread of
	100 bps and exchanged on a quarterly basis.
Swap Tenor:	10Y
Effective Date:	The date on which parties begin calculating accrued
	obligations such as fixed payments. Also known as the
	start date of the swap.
Maturity Date:	The final date on which the obligations no longer
	accrue and the final payment occurs.
Trade Types:	The following swap types may be executed on the tpSEF
	Inc.:
	<ul><li>Outrights</li><li>Roll Trades</li></ul>
	<ul><li>Roll Trades</li><li>Curve Trades</li></ul>
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.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.
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Swaptions on the Above:	THE OPP 1 11 C PI 1 TO COLLEGE
Swaptions:	The SEF is also listing Physically-Settled Swaptions
Constitution Outlier Ct. Le	on the Index on the terms described herein.
Swaption Option Style:	European; the Swaptions may be exercised only on
Swantian Tanan	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.

# CDS Index Contract – European IG 10Y Swaps and Swaptions

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):	swap on the index on the terms described herein.
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

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

	losses have occurred on t point").  In the case of tranched tr	a certain additional amount of he Index (the "detachment ansactions in the HY.B or CDX.NA.HY.BB. the	
	Attachment Point	Detachment Point	
	0	10%	
	0	15%	
	10%	15%	
	15%	25%	
	25%	35%	
	35%	100%	
	In the case of tranched tr the tranches include:	ansactions in the CDX.NA.IG,	
	Attachment Point	<b>Detachment Point</b>	
	0	3%	
	3%	7%	
	7%	10%	
	7%	15%	
	10%	15%	
	15%	30%	
	15%	100%	
	In addition to the custom above, the parties may ag detachment points.	ary tranches enumerated gree to custom attachment and	
Effective Date:		s begin calculating accrued payments. Also known as the	
Maturity Date:		The final date on which the obligations no longer accrue and the final payment occurs.	
Trade Types:	The following swap types Inc. SEF:	s may be executed on the tpSEF	
	<ul> <li>Outrights</li> </ul>		
	Roll Trades		
	Curve Trades		
Settlement:		yments related to credit event ined pursuant to the relevant low).	
	Fixed Quarterly cash pay points and paid by the pro-	ments - reflected in basis otection buyer to the protection	

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

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

clearability and result in creation of a bespoke Index
transaction.

## CDS Index Contracts - CMBX

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

# CDS Index Contracts – CMBX Indices

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

# CDS Index Contracts – iTraxx Australia

# **Terms and Conditions**

Summary:	This covers uncleared credit default swaps on IHS Markit Ltd's "iTraxx® Australia Index" ("CDS Index Contracts – iTraxx Australia"). The terms under which CDS Index Contracts – iTraxx Australia may be traded are shown below.	
Contract Overview:	An agreement to buy or sell protection on an index composed of twenty five (25) liquid Australian entities with investment grade credit ratings that trade in the CDS market or have significant domestic bond issuance as published by IHS Markit Ltd. from time to time.	
Index:	iTraxx® Australia Index: Series 30 to current.	
Currency:	USD	
Quoting Convention and Minimum Increment:	As agreed by counterparties.	
Minimum Size:	As agreed by counterparties.	
Trading Conventions:	Buy = Buy Protection, the buyer of protection pays a premium to the seller in case of a credit event occurring.	
	Sell = Sell Protection, the seller of protection receives the premium payments from the protection buyer. The Seller owns the credit risk of the instrument.	
	The indices are traded on spread.	
Swap Conventions:	Fixed coupon payments are calculated at a spread of 10 bps and exchanged on a quarterly basis.	
Swap Tenor:	As agreed by counterparties, subject to Applicable Law.	
Effective Date:	The date (to be agreed by the counterparties) on which parties begin calculating accrued obligations such as fixed payments. Also known as the start date of the swap.	
Maturity Date:	The final date (to be agreed by the counterparties) on which the obligations no longer accrue and the final payment occurs.	
Trade Types:	The following swap types may be executed on tpSEF Inc.:	
	Outrights	
	Roll Trades	
	Curve Trades	
Settlement:	Contingent Payment: Payments related to credit event settlement will be determined pursuant to the 2014 ISDA Credit Derivatives Definitions as published by the International Swaps and Derivatives Association, Inc.	
	<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	

60

# CDS Index Contracts – iTraxx Australia

inception of the Contract by the protection buyer to the protection seller.
1

# CDS Index Contracts – iTraxx Japan

## **Terms and Conditions**

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

62

# $CDS\ Index\ Contracts-iTraxx\ Japan$

inception of the Contract by the protection buyer to the protection seller.
protection serior.

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

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	
<b>Quoting Convention and Minimum Increment:</b>	As agreed by counterparties.	
Minimum Size:	As agreed by counterparties.	
Trading Conventions:	Buy = Buy Protection, the buyer of protection pays a	
o de la companya de	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     Grama Trades	
C.4414	• 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.	
To Joseph	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 USD	
Currency:		
Quoting Convention and Minimum Increment:	As agreed by counterparties.	
Minimum Size:	As agreed by counterparties.	
Trading Conventions:	Buy = Buy Protection, the buyer of protection pays a premium to the seller in case of a credit event occurring. Credit events include "Bankruptcy" and "Failure to Pay."	
	Sell = Sell Protection, the seller of protection receives the premium payments from the protection buyer. The Seller owns the credit risk of the instrument.	
	MCDX indices are traded on spread.	
Swap Conventions:	Fixed coupon payments are calculated at a spread of 100 bps coupon and exchanged on a quarterly basis at 75% recovery.	
Swap Tenor:	3 years, 5 years, 10 years	
Effective Date:	The date (to be agreed by the counterparties) on which parties begin calculating accrued obligations such as fixed payments. Also known as the start date of the swap.	
Maturity Date:	The final date (to be agreed by the counterparties) on which the obligations no longer accrue and the final payment occurs.	
Trade Types:	The following swap types may be executed on tpSEF Inc.:  Outrights Roll Trades Curve Trades	

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

# **Commodity Index Swaps**

Summary:	This covers commodity index swaps (each, a	
	"Commodity Index Swap").	
Limitations on Available Selections and Default Settings:	The terms under which a Commodity 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.	
	In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default" and will apply unless the parties vary them.	
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards: 2005 ISDA Commodity Derivatives Definitions ("Commodity Definitions")	
Product Type/ISDA OTC Taxonomy:		
ISDA OTC Asset Class:	Commodity	
ISDA OTC Base Product:	Index	
ISDA OTC Transaction type:	Swap	
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 Commodity Indices.	
Total Notional Quantity:	The sum of the Notional Quantities per Calculation Period.	
Notional Quantity per Calculation Period:	As specified by the parties on a per-Calculation-Period Basis.	
Calculation Periods:	As specified by the parties.	
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 specifie 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, expressed as a rate or overall.	
Floating Amount:		
Floating Price Payer:	As specified by the parties.	
Floating Price:	In relation to each Calculation Period, the level of the specified Available Commodity Index at the end of the such Calculation Period less the level of the specified Available Commodity Index at the start of the such Calculation Period, the result of which is divided by the level of the specified Available Commodity Index at the start of the such Calculation Period.	
Market Disruption:		
Market Disruption Events:	Unless otherwise specified by the parties, per the Commodity Definitions.	
Additional Market Disruption Events:	As specified by the parties.	
Consequences of Market Disruption Events:	Unless otherwise specified by the parties, per the Commodity Definitions.	
Disruption Fallbacks:	Unless otherwise specified by the parties, per the Commodity Definitions.	
Fallback Reference Price:	None, unless specified by the parties.	
Maximum Days of Disruption:	Unless otherwise specified by the parties, per the Commodity Definitions.	
Calculation Agent:	As agreed by the parties.	

### Commodity Index 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

### Commodity Index Swap Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
Nearest
Preceding

## Commodity Index Swap Available Commodity Indices

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

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

Abbr	Name		
BCOMF1T	BCOM F1 TR		
BCOMF2T	BCOM F2 TR		
BCOMF3T	BCOM F3 TR		
BCOMF4T	BCOM F4 TR		
BCOMF5T	BCOM F5 TR		
BCOMF6T	BCOM F6 TR		
BCOMRS	BCOM Roll Select		
SPGCCI	S&P GSCI		
SPGCBO	S&P GSCI Soybean Oil		
SPGCBR	S&P GSCI Brent Crude		
SPGCCC	S&P GSCI Cocoa		
SPGCCL	S&P GSCI Crude Oil		
SPGCCN	S&P GSCI Corn		
SPGCCT	S&P GSCI Cotton		
SPGCFC	S&P GSCI Feeder Cattle		
SPGCGC	S&P GSCI Gold		
SPGCGO	S&P GSCI Gasoline		
SPGCHG	S&P GSCI North American Copper		
SPGCHO	S&P GSCI Heating Oil		
SPGCHU	S&P GSCI Unleaded Gasoline		
SPGCIA	S&P GSCI Aluminum		
SPGCIC	S&P GSCI Copper		
SPGCIK	S&P GSCI Nickel		
SPGCIL	S&P GSCI Lead		
SPGCIN	S&P GSCI Industrial Metals		
SPGCIZ	S&P GSCI Zinc		
SPGCKC	S&P GSCI Coffee		
SPGCKW	S&P GSCI Kansas Wheat		
SPGCLC	S&P GSCI Live Cattle		
SPGCLH	S&P GSCI Lean Hogs		
SPGCNG	S&P GSCI Natural Gas		
SPGCPA	S&P GSCI Palladium		
SPGCPL	S&P GSCI Platinum		
SPGCSB	S&P GSCI Sugar		
SPGCSI	S&P GSCI Silver		
SPGCSO	S&P GSCI Soybeans		
SPGCWH	S&P GSCI Wheat		
SPGSES	S&P GSCI Enhanced Commodity		
SPGSSM	S&P GSCI Soybean Meal		
SPGCCIP	S&P GSCI ER		
SPGCBRP	S&P GSCI Brent Crude ER		
SPGCCCP	S&P GSCI Cocoa ER		

Abbr	Name
SPGCCLP	S&P GSCI Crude Oil ER
SPGCCNP	S&P GSCI Corn ER
SPGCCTP	S&P GSCI Cotton ER
SPGCENP	S&P GSCI Energy ER
SPGCFCP	S&P GSCI Feeder Cattle ER
SPGCGCP	S&P GSCI Gold ER
SPGCGOP	S&P GSCI Gasoil ER
SPGCHGP	S&P GSCI North American Copper ER
SPGCHOP	S&P GSCI Heating Oil ER
SPGCHUP	S&P GSCI Unleaded Gasoline ER
SPGCIAP	S&P GSCI Aluminum ER
SPGCICP	S&P GSCI Copper ER
SPGCIKP	S&P GSCI Nickel ER
SPGCILP	S&P GSCI Lead ER
SPGCINP	S&P GSCI Industrial Metals ER
SPGCNGP	S&P GSCI Natural Gas ER
SG3MCI	S&P GSCI 3 Month Forward

### Commodity Index Swap 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

### Commodity Index Swap Notional Quantities per Calculation Period

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

# <u>Deliverable Foreign Exchange Barrier Options</u>

Summary:	This covers deliverable foreign exchange options with a barrier.
Limitations on Available Selections and Default SettingsSummary:	This covers "Deliverable Foreign Exchange Options". The terms under which a Deliverable Foreign Exchange 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 (ba) the 1998 FX and Currency Option Definitions, as amended and supplemented from time to time, including the 2005 Barrier Option Supplement to the 1998 FX and Currency Option Definitions (the "1998 Definitions"); and
	(c) the 2000 Annex A to the 1998 FX and Currency Option Definitions and the March 2013 Compendium of Amendments (db) 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	
Contract Types:	Each Deliverable Foreign Exchange Option traded is bespoke and the terms agreed between the Buyer and Seller. All option strategies result in call options and/or put options executed with the following strategies traded as agreed between the parties:	
	Vanilla: Outright Call / Put, Straddle, Strangle, Butterfly, Risk Reversal, Calendar (tenor) spread, Cross Currency Spread, Condor, Call Spread, Put Spread, Live Trading with no delta hedge.	
	Exotic: Barriers, Baskets, Digitals (or Binary), Knockins, Knockouts, Reverse Knockins/Kockouts, No Touch, Double No Touch, Average Price, Worst of Options, Compound Options; trades may be with or without delta hedges and some structures may also be bilaterally negotiated with additional options as part of the package to form a vega hedge.	
Product Type/ISDA OTC Taxonomy:		
ISDA OTC Asset Class:	Foreign Exchange	
ISDA OTC Base Product:	<u>Vanilla Option</u> , Simple <u>Exotic or Complex</u> 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 ("americanExercise.commencementDate"):	As The Trade Date, unless otherwise specified by the parties. This applies only where the Currency Option Style is American.	
Buyer ("buyerPartyReference"):	As specified by the parties.	
Seller <del> ("sellerPartyReference")</del> :	As specified by the parties.	
Currency Option Style:	As specified by the parties.	
	(An American option can be exercised any time up to and including the Expiration Date; a European option can only be exercised on the Expiration Date.)	
Currency Option Type:	A Call with respect to the Call Currency and a Put with respect to the Put Currency: Binary in the case of a binary or digital option.	
Call Currency ("callCurrency Amount"):	The currency and amount as specified by the parties, or, if not so specified, derived from the Put from among those included in the list of available Currency Amount and Strike Price Pairs.	
	The Put Currency and Call Currency must represent a traded pair as shown on included in the attached list of currencies available Currency Pairs.	

PutCall_Currency ("putCurrencyAmount")Amount:Strike Price ("strikePrice"):	The currency and amount as As specified by the parties, or, if not so specified, derived from the CallPut Currency Amount and Strike Price. As specified by the parties (if only one of the Put Currency or Call Currency is specified).
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 Barrier 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")
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 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.

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

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

FX Barrier Option Available Currency Pairs, Minimum and Increment

	CALL			
PUT	AUD	<del>EUR</del>	USD	
AUD		¥	¥	
EUR	¥		¥	
USD	¥	¥		

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

<del>Variable</del>	Requirement	<del>Default</del>
Commencement Date:	American Style ONLY	Trade Date
Latest Exercise Time:	American Style ONLY	Same as Expiration Time
Automatic Exercise:		<del>Applicable</del>
Event Period Start Date and Time:		Trade Date and time
Event Period End Date and Time:		<b>Expiration Date at Expiration Time</b>
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	<del>Following</del>
Settlement Date:	to Exercise Date	
Disruption Events:		None
Disruption Fallbacks:	Required only if there are	None
	Disruption Events	

#### **FX Barrier Available Option Styles**

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

#### FXO Available Business Day Conventions

ISDA Name	
Following	

Modified/Modified Following
Nearest 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	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
and or portured a summand of	following industry standard documentation and
	standards:
	(a) the 1998 FX and Currency Option Definitions and
	2005 Amendment
	(b) ISDA OTC Taxonomics
	(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:	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
Trade Bate.	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.  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
CallPut Currency ("callCurrency Amount"):	The currency and amount as specified by the parties, or,
can curency ( can currency ( mount ).	if not so specified, derived from the Put from among
	those included in the list of available Currency Amount and Strike Price Pairs.
	The Put Currency and Call Currency must represent a traded pair as shown on included in the attached list of currencies available Currency Pairs.
Put Currency ("putCurrencyAmount") Amount:	The currency and amount as As specified by the parties, or, if not so specified, derived from the Call Currency Amount and Strike Price.
Strike Price <del>("strikePrice")</del> :	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 Optionoption is to be automatically exercised.
Expiration Date ("expiryDate")Reference Currency:	As specified by the parties.
Latest Exercise TimeSettlement Currency:	As specified by the parties. This applies only where the Option Style is American.
Expiration Time ("americanExercise.expiryTime" or "curopeanExercise.expiryTime"):	The time in the location specified by the parities.
Automatic Exercise:	As specified by the parties.
Settlement Date Rate:	As specified by the parties or otherwise per the 1998 Definitions.
Premium ("premium")	As specified by the parties.
Premium Payment DateSettlement Rate Option:	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) Expiration Time:	As The time in the location specified by the parties parities.
Business Day Convention for Premium Payment Date:	As specified by the parties.
Business Day Convention for Expiration DateLatest Exercise Time:	As The Expiration Time, unless otherwise specified by the parties. This applies only where the Currency Option Style is American.
Business Day Convention for Settlement Date:	As specified by the parties.

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

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				
CAD	<del>Canadian Dollar</del>	CATO				
CHF	Swiss Franc	<del>CHZU</del>				
CLP	Chilean Peso	CLSA				
COP	Colombian Peso	COBO				
EUR	<del>Euro</del>	<del>EUTA</del>				
GBP	<u>Sterling</u>	<del>GBLO</del>				
₽¥	<del>Japanese Yen</del>	<del>JPTO</del>				
MXN	Mexican Peso (New)	MXMC				
NOK	Norewegian Krone	NOOS				
NZD	New Zealand Dollar	NZAU and NZWE				
SEK	Swedish Krona	<del>SEST</del>				
USD	United States Dollar	<del>USNY</del>				

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

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

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

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 Vanilla Option Requirements and Defaults

<del>Variable</del>	Requirement	<del>Default</del>
Commencement Date	American Style ONLY	Trade Date
Latest Exercise Time	American Style ONLY	Same as Expiration Time

# Deliverable Vanilla American or European Style Foreign Exchange Options

Automatic Exercise		<del>Applicable</del>
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 Vanilla Available Option Styles

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

#### FXO Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
Nearest Nearest
Preceding 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 in the terms and the terms are also as a second of the terms and the terms are also as a second of the terms and the terms are also as a second of		
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	
	<del>Latest.</del>	
	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	
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 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:	Tomania option
Trade Date:	The date the transaction is agreed between and becomes legally binding on the parties.
Commencement Date ("americanExercise.commencementDate") Automatic Exercise:	As Applicable, unless otherwise specified by the parties. This applies only where the Option Style is American.
Buyer ("buyerPartyReference")Settlement:	As specified by the parties. Deliverable or Cash Settlement
Seller ("sellerPartyReference")Settlement Amount:	As In the case of a digital or binary option, as specified by the parties.
Currency Option StyleSettlement Date:	As specified by the parties.
Currency Option Type:	Binary
Expiration Valuation 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 Averaging Dates:	As specified by the parties.
Premium ("premium"):	As specified by the parties.
Premium Payment Date:	As specified by the parties.
Barrier ("features.barrier"):	<del>Applicable</del>
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"): Barrier Level ("triggerRate"):	As specified by the parties. 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 Touch or Double No-Touch.
Event Period Start Date and Time ("observationStartDate", "observationStartTime"):	As specified by the parties.
Event Period End Date and Time	The specified by the parties.
("observationEndDate" "observationEndTime"):	As specified by the parties.
Calculation Agent:	As specified by the parties.

Business Days for Premium Payment Date Day:	As specified by the parties.
Business Days for Settlement 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 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 applicable
	Disruption Event applicable or otherwise per the 1998
	<u>Definitions</u> .

FX Digital 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	<del>Euro</del>	<del>EUTA</del>		
USD	United States Dollar	<del>USNY</del>		

FX Digital Option Available Currency Pairs, Minimum and Increment

	CALL			
PUT	AUD	EUR	USD	
AUD		¥	¥	
EUR	¥		¥	
USD	¥	¥		

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

<del>Variable</del>	Requirement	<del>Default</del>
Event Period Start Date and Time:		Trade Date and time
Event Period End Date and Time:		<b>Expiration Date at Expiration Time</b>
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	

#### **FXO Available Business Day Conventions**

ISDA Name
Following
Modified/Modified Following
Nearest
Preceding Preced

#### FX Digital Option Available Event Types

	Event Type
	One Touch Binary
ĺ	No Touch Binary
ĺ	Double One Touch Binary
ĺ	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.	
<del>EUR/USD</del>	As agreed by the parties.	

## Deliverable Foreign Exchange Option Available Currency Pairs

<u>AUD/CAD</u>	<u>CNH/AUD</u>	EUR/SAR	JPY/CNH	THB/HKD
<u>AUD/CHF</u>	<u>CNH/CAD</u>	EUR/SEK	JPY/HKD	THB/JPY
<u>AUD/CNH</u>	<u>CNH/EUR</u>	EUR/SGD	JPY/SGD	THB/NZD
<u>AUD/HKD</u>	<u>CNH/GBP</u>	EUR/THB	<u>JPY/THB</u>	THB/SGD
<u>AUD/JPY</u>	<u>CNH/HKD</u>	EUR/TRY	MXN/JPY	TRY/JPY
<u>AUD/MXN</u>	<u>CNH/JPY</u>	EUR/USD	NOK/JPY	<u>USD/AED</u>
<u>AUD/NOK</u>	<u>CNH/NZD</u>	EUR/ZAR	NOK/SEK	<u>USD/BHD</u>
<u>AUD/NZD</u>	<u>CNH/SGD</u>	<u>GBP/AUD</u>	NZD/CAD	<u>USD/CAD</u>
<u>AUD/SEK</u>	<u>CNH/THB</u>	<u>GBP/CAD</u>	NZD/CHF	<u>USD/CHF</u>
<u>AUD/SGD</u>	EUR/AED	GBP/CHF	NZD/CNH	<u>USD/CNH</u>
<u>AUD/THB</u>	EUR/AUD	GBP/CNH	NZD/HKD	<u>USD/CZK</u>
<u>AUD/USD</u>	EUR/BHD	<u>GBP/HKD</u>	NZD/JPY	<u>USD/DKK</u>
<u>AUD/ZAR</u>	EUR/CAD	<u>GBP/JPY</u>	NZD/NOK	<u>USD/HKD</u>
<u>CAD/CHF</u>	EUR/CHF	<u>GBP/MXN</u>	NZD/SEK	<u>USD/HUF</u>
<u>CAD/CNH</u>	EUR/CNH	GBP/NOK	NZD/SGD	<u>USD/ILS</u>
<u>CAD/HKD</u>	EUR/CZK	GBP/NZD	NZD/THB	<u>USD/ISK</u>

# **Digital Foreign Exchange Options**

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

# **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 (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:
	<ul><li>(a) 2006 ISDA Definitions</li><li>(b) 2002 ISDA Equity Derivatives Definitions ("Equity</li></ul>
	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:	r
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	Per Annex IS (EMEA Indices only).
Index Annex:	(') D A 10 1 4 ' 'C' 11 4
Related Exchanges:	(i) Per Annex IS, unless otherwise specified by the
	parties, or (ii) in the case of AEJ Indices, as specified by
Hadaina Doutry	the parties.
Hedging Party:	(i) As specified by the parties, or (ii) in the case of AEJ Indices, per Annex IS.
Determining Porty	
Determining Party:	(i) As specified by the parties, or (ii) in the case of AEJ Indices, per Annex IS.
Equity Amounts:	muices, per Amiex is.
Equity Amounts:  Equity Amount Payer ("payerPartyReference"):	As specified by the parties.
Equity Amount Fayer ( payerr artykelerence ).  Equity Notional Amount:	As specified by the parties.  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
Type of Return.	Indices, per Annex IS unless specified by the parties.
Initial Price Election:	As specified by the parties (in the case of an EMEA
The Breaton	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
E. 1D.	Index only).
Final Price:	(i) As per Annex IS, or (ii) in the case of AEJ Indices,
	as specified by the parties or, if not so specified, per the
	Equity Definitions.
Valuation Time:	(i) As per Annex IS, or (ii) in the case of AEJ Indices,
	as specified by the parties or, if not so specified, per the
	Equity Definitions.
Valuation Dates:	As specified by the parties.
Averaging Dates:	In the case of AEJ Indices, as and if specified by the
	parties.
Floating Amount:	
Floating Rate Payer ("payerPartyReference"):	As specified by the parties.
Notional Amount ("notional Amount"):	(i) As per Annex IS, or (ii) in the case of AEJ Indices,
,	as specified by the parties or, if not so specified, per the
	Equity Definitions.
Payment Dates:	As per Annex IS, unless otherwise specified by the
Taymon Bucos.	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.
	For the Calculation Periods specified by the parties to
Linear Interpolation:	
	the extent permitted by Annex IS.
Shorter Designated Maturity for Linear Interpolation:	For a Calculation Period to which Linear Interpolation
	applies, as specified by the parties.
Longer Designated Maturity for Linear Interpolation:	For a Calculation Period to which Linear Interpolation
	applies, as specified by the parties.
Spread:	As specified by the parties.
Day Count Fraction:	As specified by the parties.
Reset Dates ("resetDate"):	As per Annex IS.
Payment Dates Business Days:	As per Annex IS.
Business Days (Other Than Payment Dates):	As specified by the parties.
Business Day Convention (Other Than Payment Dates):	As per Annex IS, unless otherwise specified by the
	parties.
Compounding:	As specified by the parties (EMEA Indices only).
Compounding Dates:	As specified by the parties if Compounding is applicable
	(EMEA Indices only).
Futures Price Valuation:	(Brider mores only).
Futures Price Valuation:	(i) As per Annex IS, unless otherwise specified by the
Tutales Tiles Valaditoli.	parties, or (ii) in the case of AEJ Indices, as specified by
	the parties or, if not so specified, per the Equity
	Definitions.
Evenance traded Contract:	As specified in the Transaction Supplement.
Exchange-traded Contract:	As per Annex IS (other than in the case of AEJ Indices).
Adjustment to Section 6.8 of the Equity Definitions:	As per Annex is (other than in the case of AEJ Indices).
Settlement Terms:	A A IG
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.

Dividondo	
Dividends:	If the second is 67 and 1 Principle is 22 (1). A second is
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
D. L. Division of the control of the	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
D. C.	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
D'a'la d Day and	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.
De alone d'Cook Dividen d'Demonto con	
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
Declared Cash Equivalent Dividend Percentage:	the case of EMEA Indices, as agreed by the parties.  If type of return is "Total Return" (i) as per Annex IS
Declared Cash Equivalent Dividend Percentage:	unless otherwise agreed by the parties, or (ii) in the case
	of AEJ Indices, as and if agreed by the parties.
Index Adjustment Events:	of AL3 findices, as and if agreed by the parties.
Index Adjustment Events.  Index Cancellation:	As per Annex IS.
Index Modification:	As per Annex IS.  As per Annex IS.
Index Disruption:	As per Annex IS.  As per Annex IS.
Additional Disruption Events:	As per Annex 15.
Change in Law:	(i) As a great by the parties from among the provisions
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,
msorvency rining.	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
Treating Distuption.	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
moreabou cost of floaging.	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
Consequences of Heaging Distuption.	in Annex IS, or (ii) in the case of AEJ Indices, as agreed
	by the parties or, absent such agreement, per the Equity
	Definition.
Loss of Stock Borrow:	(i) As per Annex IS, unless otherwise specified by the
Loss of Stock Bollow.	1 (1) 115 per 1 lillien 15, ullies outer wise 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	Currency Name (ISDA)	Basic Business Day Locations
(ISDA/ISO)		For Currency (FpML Codes)
AUD	Australian Dollar	AUSY
CAD	Canadian Dollar	CATO
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

ASS1	AMZIXVWAP	Alerian MLP Infrastructure Index Total Return VWAP
BEI.20 Index (EMEA) CAC Cotation Assistée en Continu 40 (EMEA) DAX Deutscher Aktien Index (EMEA) DITTR Dow Jones Industrial Average Total Return DIUSRE Dow Jones U.S. Real Estate Index EWTRGSPC REUTERS – REU – S&P EW 500 INDEX FTSEMIB I TISE MIB Index (EMEA) GCUDCA MSCI Daily TR Gross Small Cap Canada USD GCUDUS MSCI Daily Total Return Gross Small Cap USA USD GDDUCA MSCI Canada Index CAD Total Return (Gross Dividends) GDDUCA MSCI Canada Index USD Total Return (Gross Dividends) GDDUCA MSCI Canada Index USD Total Return (Gross Dividends) GDDUCA MSCI Canada Index USD Daily Total Return (Gross Dividends) GDDUCA MSCI Canada Index USD Total Return (Gross Dividends) GDDUCA MSCI US Index Total Return (Gross Dividends) GDDUCA MSCI US Index Total Return (Gross Dividends) HSCEI Hang Seng China Enterprises Index (AEI) HSI Hang Seng Index (AEI) HSI Hang Seng Index (AEI) HSI Hang Seng Index (AEI) HSI HBR 35 Index(FMEA) IBOV BOVESPA Index IBEX SI Index(FMEA) IBOV BOVESPA Index INSTIR S&P 500 Material Select Sector Total Return IXCPR Communication Services Select Sector Index IXCTR Communication Services Select Sector Index IXCTR Communication Services Select Sector Total Return IXTTR S&P 500 Industrials Select Sector Total Return IXTTR S&P 500 Industrials Select Sector Total Return IXTTR S&P 500 Consumer Staples Select Sector Total Return IXTTR S&P 500 Consumer Staples Select Sector Total Return IXTTR S&P 500 Consumer Staples Select Sector Total Return IXTTR S&P 500 Consumer Staples Select Sector Total Return IXTTR S&P 500 Consumer Staples Select Sector Total Return IXTTR S&P 500 Consumer Staples Select Sector Total Return IXTTR S&P 500 Consumer Staples Select Sector Total Return IXTTR S&P 500 Consumer Staples Select Sector Total Return IXTTR S&P 500 Consumer Staples Select Sector Total Return IXTTR S&P 500 Consumer Staples Select Sector Total Return IXTTR S&P 500 Consumer Staples Select Sector Total Return IXTTR S&P 500 Consumer Staples Select Sector Total Return IXTTR S&P 500 Consumer Staples Select Sector Total Return IXTT		
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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	NDX	NASDAQ-100
OMX OMX Stockholm 30 (EMEA)  RGUSFL Russell 1000 Financial  RU10GRTR Russell 1000 Growth Total Return  RU10INTR Russell 1000 Total Return	NKY	Nikkei 225 Index (AEJ)
RGUSFL Russell 1000 Financial RU10GRTR Russell 1000 Growth Total Return RU10INTR Russell 1000 Total Return	OEXT	S&P 100 Total Return
RU10GRTR Russell 1000 Growth Total Return RU10INTR Russell 1000 Total Return	OMX	OMX Stockholm 30 (EMEA)
RU10INTR Russell 1000 Total Return	RGUSFL	Russell 1000 Financial
RU10INTR Russell 1000 Total Return	RU10GRTR	Russell 1000 Growth Total Return
RU10VATR Russell 1000 Value Total Return		Russell 1000 Total Return
Tubben 1000   Mad 100011	RU10VATR	Russell 1000 Value Total Return

DIMOCDED	Duranell 2000 Cunnell Total Detum
RU20GRTR	Russell 2000 Growth Total Return
RU20INTR	Russell 2000 Total Return
RU20VATR	Russell 2000 Value Total Return
SP5LVIT	S&P 500 Low Volatility Total Return Index
SPSIBITR	S&P Biotechnology Select Industry Total Return Index
SPSIOP	S&P Oil & Gas Exploration & Production Select Industry Index
<u>SPTRCOND</u>	S&P 500 Consumer Discretionary Sector Total Return Index
<u>SPTRCONS</u>	S&P 500 Consumer Staples Sector Total Return Index
<u>SPTRENRS</u>	S&P 500 Energy Sector Total Return Index
<u>SPTRFINL</u>	S&P 500 Financials Sector Total Return Index
<u>SPTRHLTH</u>	S&P 500 Health Care Sector Total Return Index
<u>SPTRINDU</u>	S&P 500 Industrials Sector Total Return Index
<u>SPTRMATR</u>	S&P 500 Materials Sector Total Return Index
SPTRMDCP	S&P MidCap 400 Total Return
<u>SPTRRLST</u>	S&P 500 Real Estate Sector Total Return Index
SPTRSMCP	S&P SmallCap 600 Total Return
<u>SPTRSVX</u>	S&P 500 Value Total Return Index
SPTRUTIL	S&P 500 Utilities Sector Total Return Index
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	N
AUD-AONIA-OIS-COMPOUND- SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
AUD-BBR-AUBBSW	All quoted tenors	N/A	Per ISDA 2006	N
AUD-BBR-BBSW	All quoted tenors	N/A	Per ISDA 2006	N
AUD-BBR-BBSW-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
AUD-BBR-BBSY (BID)	All quoted tenors	N/A	Per ISDA 2006	N
AUD-BBR-ISDC	All quoted tenors	N/A	Per ISDA 2006	N
AUD-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
AUD-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
AUD-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
AUD-Quarterly Swap Rate-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
AUD-Quarterly Swap Rate-ICAP- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
AUD-Semi-annual Swap Rate- ICAP	All quoted tenors	N/A	Per ISDA 2006	N
AUD-Semi-Annual Swap Rate- ICAP-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
AUD-Swap Rate-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
CAD-BA-CDOR	All quoted tenors	N/A	Per ISDA 2006	N
CAD-BA-CDOR-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
CAD-BA-ISDD	All quoted tenors	N/A	Per ISDA 2006	N
CAD-BA-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
CAD-BA-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
CAD-BA-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
CAD-CORRA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
CAD-ISDA-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
CAD-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
CAD-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
CAD-LIBOR-BBA-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
CAD-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to 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

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

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
EUR-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TAM-CDC	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC10-CNO	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC10-CNO-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC10-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC5-CNO	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC5-CNO-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC5-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TMM-CDC-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
GBP USD-Basis Swaps-11:00- ICAP	All quoted tenors	N/A	Per ISDA 2006	N
GBP-ISDA-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
GBP-Semi-Annual Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
GBP-Semi-Annual Swap Rate- 11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
GBP-Semi-Annual Swap Rate- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
GBP-SONIA-OIS-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
GBP-WMBA-RONIA- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
GBP-WMBA-SONIA- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
GRD-ATHIBOR-ATHIBOR	All quoted tenors	N/A	Per ISDA 2006	N
GRD-ATHIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
GRD-ATHIBOR-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
GRD-ATHIMID-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
GRD-ATHIMID-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-HIBOR-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-HIBOR=	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-HKAB	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-HKAB-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-ISDC	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HONIX-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
HKD-ISDA-Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
HKD-ISDA-Swap Rate-4:00	All quoted tenors	N/A	Per ISDA 2006	N
HKD-Quarterly-Annual Swap	All quoted tenors	N/A	Per ISDA 2006	N

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
Rate-11:00-BGCANTOR				
HKD-Quarterly-Annual Swap Rate-4:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
HKD-Quarterly-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
JPY-BBSF-Bloomberg-10:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-BBSF-Bloomberg-15:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-ISDA-Swap Rate-10:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-ISDA-Swap Rate-15:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-LIBOR-FRASETT	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-MUTANCALL-TONAR	All quoted tenors	N/A	Per ISDA 2006	N
JPY-OIS-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-17096	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-17097	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (10 Banks)	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (5 Banks)	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (All Banks)	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (All Banks)- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-ZTIBOR	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TONA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Reuters-10:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Reuters-15:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Telerate-10:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Telerate-15:00	All quoted tenors	N/A	Per ISDA 2006	N
KRW-CD-3220	All quoted tenors	N/A	Per ISDA 2006	N
KRW-CD-KSDA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
KRW-Quarterly Annual Swap Rate-3:30-ICAP	3M	N/A	Per ISDA 2006	N
KRW-Bond-3222	3M	N/A	Per ISDA 2006	N

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

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

## **Equity Index Requirements and Defaults**

Date	Requirement	Default
Effective Date Business Day		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: Limitations on Available Selections and Default Settings (Contract Description:	This covers equity index variance swaps (each, an "Equity Index Variance Swap"). The terms under which an An Equity Index Variance Swap may be traded are
	shown belowis a product used to hedge 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
	variety of currencies.
	Since each national market has its own peculiarities, th
	"Available Terms" and/or "Default Terms" may vary b
	<del>currency.</del>
	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 take a direct view on the volatility of an
	underlying equity index by paying or receiving an
	amount based on the difference between the actual realized variance of an index over the life of the contraction.
	and the default settings may vary by market variance
	strike price agreed at contract inception.
. 10.	
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 Swa
	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 Available Underlying Indices:	As The index specified by the parties from among the indices listed in the table below titled "Equity Index Variance Swap Available Indices."
Related Exchanges Contract Size:	As per Annex IVS The contracts are quoted in "Vega" amounts. The minimum contract size is 1,000 of the currency of which the underlying index settles in.
Variance Buyer:	As specified by the parties (other than for an AEJ or EMEA Index).
<b>Quoting Convention:</b>	The contracts are quoted in volatility percentage points.
Variance Seller Leg Conventions:	As specified by the parties (other than for an AEJ or EMEA Index). Floating Leg Rate – The realized variance rate that is calculated on the Expiration Date.  Fixed Leg Rate – The agreed fixed rate of variance (Traded Price).
Equity Amounts Tenor:	Tenors of any duration greater than 0 years and less than 50 years.
Equity Amount Payer ("payerPartyReference") Trade Types:	As per Annex IVSCapped – the maximum payout of the contract is capped at an agreed price.  Uncapped – there is no maximum payout on the contract.
Equity Notional Amount Trade Start Types:	As specified by the parties (other than for an EMEA Index). Immediate – the observation period of the contract begins on the Trade Date.  Forward – the observation period of the contract begins on an agreed-upon date after the Trade Date.
Variance Amount Trade Date:	As specified by the parties (for an EMEA Index)The date on which the contract is entered into.
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 The Trade Date or, in the case of a forward starting transaction, an agreed-upon date after the Trade Date.

Observation End Valuation Date:	As per Annex IVS The date upon which the final rate of	
	volatility will be calculated on using the "Applicable Formula" below.	
	Formula below.	
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 PriceSettlement:	As specified by the parties and calculated in accordance with Annex IVS. The contracts are cash settled. If the difference between the realized variance and the "Variance Strike" (as agreed by the parties) is positive the seller pays the difference to the buyer. If the difference between the realized variance and the Variance Strike is negative the buyer pays the difference to the seller.	
	Settlement of the contract occurs after the Valuation  Date and in line with the settlement convention of the underlying equity index.	
Variance CapSettlement Payments/Payment Date:	As specified by the parties, or otherwise as per Annex IVST+2 (adjustments according to following business day convention).	
Final Realized Volatility:	As per Annex IVS	
Initial Index Level:	As specified by the parties.	
Closing Index Level Minimum Price or Incremental Price:	If specified by the parties, and determined per Annex IVSThe contracts are quoted in volatility percentage points. There is no minimum price or minimum incremental price for the contract.	
Expiring Contract Level Payment Frequency:	If specified by the parties or as determined per Annex IVSOne time.	
Variance Amount:	As specified by the parties.	
Volatility Strike Price Payment Exchange:	As specified by the parties if Variance Strike Price is not specified. The buyer of a variance swap pays a fixed rate (the Variance Strike) in exchange for a payout based on the daily realized variance.  The seller of a variance swap receives a fixed rate (the Variance Strike) in exchange for a payout based on the daily realized variance.	
Variance Strike Price Day Count:	As specified by the parties if Volatility Strike Price is not specified, or calculated in accordance with Annex IVS. Business Days Per Year = 252	
Variance Cap AmountBusiness Day Convention:	As specified by the parties or otherwise per Annex IVSFollowing business day convention.	
Final Realized Volatility ("FRV"):	Per Annex IVS	
NApplicable Formula:	As specified by the parties or otherwise per Annex IVS (other than for an AEJ Index). The final realized rate of variance will be calculated using the following formula:	

	$\frac{\text{(Add)}}{100x\sqrt{\frac{252 \times \sum_{i=1}^{n} \left(\text{Return(i)}\right)^{2}}{N}}}$
	$100x\sqrt{\frac{2i-1}{N}}$
	N
	Where:
	(Add) Index:
	$(Add)_{Return(i)} = \ln(\frac{Index_i}{Index_{i-1}})$
	maca _{i-1}
	n = the number of observations excluding the initial
	observation on the Observation Start Date, but including the Valuation Date;
	<u>i = the relevant observation day;</u>
	Index _i = the closing level of the underlying index "i"
	business days from the Observation Start Date, except
	for (i) Index ₀ which shall equal the initial index level, and (ii) Index _n which shall equal the closing level of the
	underlying index on the Valuation Date. Index _{i-1} will be
	modified by deducting the dividend in case it is an ex-
	date.
	If applicable, the volatility cap will be set at 2.5x the
	Volatility Strike.
	N = Expected number of observations as agreed by the
	parties.
	<u>ln = the natural logarithm.</u>
ExpectedNMarket Disruption:	As specified by the parties or otherwise per Annex IVS
Expected ( <u>France Distription</u> .	(only for an AEJ Index).
Modest Dispution Events	
Market Disruption Event: Floating Amount:	As per Annex IVS
Floating Amount:	As per Annex IVS
Settlement Terms:	715 per rumex 1 v 5
Cash Settlement:	As per Annex IVS
Settlement Currency:	As per Annex IVS
Cash Settlement Payment Date:	
Index Adjustment Events:	As per Annex IVS
Index Cancellation:	As per Annex IVS
mach cancentation.	As per Annex IVS As per Annex IVS
Index Modification:	·
Index Modification: Index Disruption:	As per Annex IVS
Index Modification: Index Disruption: IVS Cancellation and Payment:	As per Annex IVS As per Annex IVS
Index Modification: Index Disruption: IVS Cancellation and Payment: Additional Disruption Events:	As per Annex IVS As per Annex IVS As per Annex IVS As per Annex IVS
Index Modification: Index Disruption: IVS Cancellation and Payment: Additional Disruption Events: Change in Law:	As per Annex IVS
Index Modification: Index Disruption: IVS Cancellation and Payment: Additional Disruption Events: Change in Law: Non Reliance:	As per Annex IVS
Index Modification: Index Disruption: IVS Cancellation and Payment: Additional Disruption Events: Change in Law: Non Reliance: Agreements and Acknowledgements Regarding	As per Annex IVS
Index Modification: Index Disruption: IVS Cancellation and Payment: Additional Disruption Events: Change in Law: Non Reliance: Agreements and Acknowledgements Regarding Hedging Activities:	As per Annex IVS As per Annex IS As per Annex IS
Index Modification: Index Disruption: IVS Cancellation and Payment: Additional Disruption Events: Change in Law: Non Reliance: Agreements and Acknowledgements Regarding Hedging Activities: Additional Acknowledgements:	As per Annex IVS As per Annex IS As per Annex IS As per Annex IS
Index Modification: Index Disruption: IVS Cancellation and Payment: Additional Disruption Events: Change in Law: Non Reliance: Agreements and Acknowledgements Regarding Hedging Activities:	As per Annex IVS As per Annex IS As per Annex IS

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)
<del>USD</del>	United States Dollars	<del>USNY</del>
CAD	Canadian Dollars	<del>CATO</del>
EUR	<del>Euro</del>	<del>EUTA</del>
GBP	Pound Sterling	<del>GBLO</del>

## **Equity Index Variance Swap Available Indices**

Abbr	Name
DAX	Deutscher Aktien Index <del>(EMEA)</del>
DJITR	Dow Jones Industrial Average Total Return
DJUSRE	Dow Jones U.S. Real Estate Index
FTXIN25	FTSE China 50 Index
GDDLCA	MSCI Canada Index CAD Total Return (Gross Dividends)
GDDUEAFE	MSCI EAFE Index Total Return (Gross Dividends)
GDDUNA	MSCI North American Index USD Total Return (Gross Dividends)
GDDUUS	MSCI US Index Total Return (Gross Dividends)
HSCEI	Hang Seng China Enterprises Index (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	MSICMSCI Colombia Index Total Return (Net Dividends)
<u>NDUEEGF</u>	MSCI Emerging Markets Index
NDUEEGFL	MSCI Emerging Markets Latin America USD
NDX	NASDAQ-100
OEXT	S&P 100 Total Return
RGUSFL	Russell 1000 Financial
RU10GRTR	Russell 1000 Growth Total Return
RU10INTR	Russell 1000 Total Return
RU10VATR	Russell 1000 Value Total Return
RU20GRTR	Russell 2000 Growth Total Return
RU20INTR	Russell 2000 Total Return
RU20VATR	Russell 2000 Value Total Return
SMCPSPTR	S&P SmallCap 600 Total Return
SPXT	S&P 500 Total Return
SX5E	Eurostoxx 50 Index (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:	The terms under which an Equity Index Volatility Swap may be traded are shown below or in the attached tables. For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest.  For Business Days, the defaults shall be the locations specified for the relevant currency.  The parties may add additional locations from the Available Locations and may eliminate some or all of the other locations, so long as there is at least one location in which payment may be made.  For these purposes "TARGET" is considered a location. In many cases there are normal "vanilla" terms on which the parties will transact.  These are shown as "Default" and will apply unless the parties vary them.  It should be noted that these contracts can be traded in a variety of currencies.  Since each national market has its own peculiarities, the "Available Terms" and/or "Default Terms" may vary by currency.  In some cases, the same contract might have different terms depending on the market in which it is traded (e.g., London versus NY).
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) the 2007 European Variance Swap Master Confirmation Agreement for EMEA Indices (as indicated on the Equity Index Volatility Swap —Available Indices below) (d) the Market Practice Statement for Variance Swap Transactions Involving Japanese Shares or Indices Regarding When Exchange-Imposed Daily Price Limitations Would Constitute a Market Disruption Event Due To a Trading Disruption published by ISDA on October 22, 2009 (the "Japan Index Market Practice Statement")  For convenience, certain terms are mapped to their FpML 5.5 equivalent.

ISDA OTC Base Product:  ISDA OTC Sub-Product:  ISDA OTC Sub-Product:  ISDA OTC Sub-Product:  ISDA OTC Transaction Type:  ISDA OTC Sub-Product:  ISDA OTC Transaction Type:  ISDA OTC Transaction Type:	Product Type/ISDA OTC Taxonomy:		
ISDA OTC Sub-Product:   Parameter Return Volatility		Equity	
ISDA OTIC Sub-Product    ISDA OTIC Transaction Type:   Single Index			
ISDA OTC Transaction Type:   Single Index			
Further Limitations: Terms: Trade Date: As agreed by the parties. Effective Date ("effectiveDate"): As per Annex IVS. As per Annex IVS. Exchanges: As per Annex IVS. Exchanges: As per Annex IVS. Volatility Buyer: Volatility Seller: Volatility Cap: Index:  Equity Amount Payer ("payerPartyReference"): Equity Amount Payer ("payerPartyReference"): Equity Amount Payer ("payerPartyReference"): Equity Amount Payer ("payerPartyReference"): Equity Notional Reset: As per Annex IVS.  As per Annex IVS.  Final Price: As per Annex IVS.  As specified by the parties from among the Equity Index Volatility Seller.  Equity Amount Payer ("payerPartyReference"): Equity Amount Payer ("payerPartyReference"): Equity Notional Reset: As per Annex IVS.  Equity Notional Reset: As per Annex IVS.  Initial Price: As per Annex IVS.  Valuation Time: As per Annex IVS.  Valuation Time: As per Annex IVS. Observation Start Date: As per Annex IVS. Observation End Date: As per Annex IVS. Observation End Date: As per Annex IVS. Observation Payer ("payerPartyReference"): As per Annex IVS. Observation Payer ("payerPartyReference"): As per Annex IVS. Observation Payer ("payerPartyReference"): As per Annex IVS. Observation End Date: As per Annex IVS. Observation Pay: As per Annex IVS. Observation Period: As per Annex IVS.  Observation Period: As per Annex IVS.  Observation Period: As per Annex IVS.  Observation Period: As per Annex IVS.  Observation Period: As per Annex IVS.  Observation Period: As per Annex IVS.  Observation Period: As per Annex IVS.  Observation Period: As per Annex IVS.  Observation Period: As per Annex IVS.  Observation Period: As per Annex IVS.  Observation Period: As per Annex IVS.  Observation Period: As per Annex IVS.  Observation Period: As per Annex IVS.  Observ		*	
Terms: Trade Date:		•	
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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:  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 Cap Amount:  Not applicable.	Default Exchange-traded Contract:		
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.  Sinal Realized Volatility:  As per Annex IVS.  Initial Index Level:  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 Cap Amount:  Not applicable.  Variance Cap Amount:  Not applicable.			
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:  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 Cap Amount:  Not applicable.  Not applicable.	Equity Amount.		
Variance Strike Price:  Variance Cap:  Variance Cap:  Final Realized Volatility:  Initial Index Level:  Closing Index Level:  Expiring Contract Level:  Variance Amount:  Variance Amount:  Variance Strike Price:  Variance Cap Amount:  Variance Cap Amount:  Variance Cap Amount:  Not applicable.  Variance Cap Amount:  Not applicable.  Not applicable.  Not applicable.  Not applicable.  Not applicable.			
Variance Strike Price:  Variance Cap:  Not applicable.  Not applicable.  Final Realized Volatility:  Initial Index Level:  Closing Index Level:  Expiring Contract Level:  If specified by the parties, and determined per Annex IVS.  Iff specified by the parties or as determined per Annex IVS.  Variance Amount:  Not applicable.  Volatility Strike Price:  Not applicable.  Variance Cap Amount:  Not applicable.  Not applicable.  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.	Variance Strike Price:	•	
Final Realized Volatility:  Initial Index Level:  Closing Index Level:  Expiring Contract Level:  Variance Amount:  Volatility Strike Price:  Variance Cap Amount:  Variance Cap Amount:  As per Annex IVS.  As specified by the parties.  If specified by the parties or as determined per Annex IVS.  Not applicable.  Not applicable.  Not applicable.  Not applicable.  Not applicable.			
Initial Index Level:  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 Cap Amount:  Not applicable.  Not applicable.  Not applicable.			
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.	-		
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.			
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.			
IVS.  Variance Amount:  Volatility Strike Price:  Variance Strike Price:  Variance Cap Amount:  Not applicable.  Not applicable.  Not applicable.	Expiring Contract Level:		
Variance Amount:Not applicable.Volatility Strike Price:Not applicable.Variance Strike Price:Not applicable.Variance Cap Amount:Not applicable.	1 0		
Volatility Strike Price:Not applicable.Variance Strike Price:Not applicable.Variance Cap Amount:Not applicable.	Variance Amount:		
Variance Strike Price:Not applicable.Variance Cap Amount:Not applicable.			
Variance Cap Amount: Not applicable.	•		

N:	As specified by the parties or otherwise per Annex IVS
	(other than for an AEJ Index).
Expected N:	As specified by the parties or otherwise per Annex IVS (only for an AEJ Index).
Market Disruption Event:	As per Annex IVS.
Fixed Amount:	
Fixed Amount Payer:	The Volatility Buyer.
Fixed Amount:	The product of the Equity Notional Amount and the Volatility Strike.
Volatility Strike:	As specified by the parties.
<b>Settlement Terms:</b>	
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	Currency Name (ISDA)	Basic Business Day Locations
(ISDA/ISO)		For Currency (FpML Codes)
USD	United States Dollars	USNY

## Equity Index Volatility Swap – Available Indices

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

## **Fixed for Floating Agricultural Swaptions**

Summary:	This covers uncleared fixed for floating agricultural swaptions ("Fixed for Floating Agricultural	
	Swaptions").	
Limitations on Available Selections and Default	The terms under which Fixed for Floating Agricultural	
Settings:	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:	G 11:	
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	
0	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	
D ' D (D (D )	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 Sy		
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	
Tampin sting Date:	Available Business Day Conventions.	
Termination Date:	As specified by the parties.	

# Fixed for Floating Agricultural Swaptions

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	
Tetal National Occurrence	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:	As specified by the parties.  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 Days of Distuption.	Commodity Definitions.	
Calculation Agent:	As agreed by the parties.	

### Fixed for Floating Agricultural Swaptions 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 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	The terms under which Fixed for Floating Agricultural
Settings:	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
D. I. A.T. ACD A OFFICE	("Commodity Definitions")
Product Type/ISDA OTC Taxonomy:  ISDA OTC Asset Class:	Commodity
ISDA OTC Asset Class.  ISDA OTC Base Product:	Commodity Agricultural
ISDA OTC Base Froduct.  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
Dayment Dates	Business Day Conventions.  In relation to each Coloulation Pariod, as appointed by
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		

114-

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	The terms under which a Fixed for Floating Interest
Settings:	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:
	<ul><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.

Interest Rate
IR Swap
Fixed Floating
None
An amount in one of the Available Currencies (see
below) agreed 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").
As specified by the parties from among the Available
Business Days.
As specified by the parties from among the Available
Business Day Conventions.
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").
As specified by the parties from among the Available
Business Day Conventions.
As specified by the parties.
As specified by the parties.
As specified by the parties.
A (C. 11 d
As specified by the parties if there is a short initial
Calculation Period.
As specified by the parties.
As specified by the parties.  As specified by the parties from among the Available
Business Days.
As specified by the parties from among the Available
Rusinges Day Conventions
Business Day Conventions.
As specified by the parties from among the Available
As specified by the parties from among the Available Business Days, subject to any Required Business Days.
As specified by the parties from among the Available Business Days, subject to any Required Business Days.  As specified by the parties from among the Available
As specified by the parties from among the Available Business Days, subject to any Required Business Days.
As specified by the parties from among the Available Business Days, subject to any Required Business Days.  As specified by the parties from among the Available Business Day Conventions.
As specified by the parties from among the Available Business Days, subject to any Required Business Days.  As specified by the parties from among the Available Business Day Conventions.  As specified by the parties.
As specified by the parties from among the Available Business Days, subject to any Required Business Days. As specified by the parties from among the Available Business Day Conventions.  As specified by the parties. As specified by the parties.
As specified by the parties from among the Available Business Days, subject to any Required Business Days.  As specified by the parties from among the Available Business Day Conventions.  As specified by the parties.
As specified by the parties from among the Available Business Days, subject to any Required Business Days. As specified by the parties from among the Available Business Day Conventions.  As specified by the parties. As specified by the parties. As specified by the parties.
As specified by the parties from among the Available Business Days, subject to any Required Business Days. As specified by the parties from among the Available Business Day Conventions.  As specified by the parties.
As specified by the parties from among the Available Business Days, subject to any Required Business Days. As specified by the parties from among the Available Business Day Conventions.  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.
As specified by the parties from among the Available Business Days, subject to any Required Business Days. As specified by the parties from among the Available Business Day Conventions.  As specified by the parties. As specified by the parties if there is a short initial Calculation Period. As specified by the parties.
As specified by the parties from among the Available Business Days, subject to any Required Business Days.  As specified by the parties from among the Available Business Day Conventions.  As specified by the parties.  As specified by the parties.  As specified by the parties.  As specified by the parties if there is a short initial Calculation Period.  As specified by the parties.  As specified by the parties.
As specified by the parties from among the Available Business Days, subject to any Required Business Days.  As specified by the parties from among the Available Business Day Conventions.  As specified by the parties.  As specified by the parties.  As specified by the parties.  As specified by the parties if there is a short initial Calculation Period.  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 from among the Available Business Days, subject to any Required Business Days.  As specified by the parties from among the Available Business Day Conventions.  As specified by the parties.  As specified by the parties.  As specified by the parties.  As specified by the parties if there is a short initial Calculation Period.  As specified by the parties.  As specified by the parties.

	applies as apositied by the parties
Longer Designated Maturity for Linear Internalation	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.
Canada	
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
Compounding Mothed (Compounding OD Flot	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
Paget Dates Dusiness Davis	Business Day Conventions.  As specified by the parties from among the Available
Reset Dates Business Days:	Business Days, subject to any Required Business Days.
Pacat Datas Pusinass Day Convention	As specified by the parties from among the Available
Reset Dates Business Day Convention:	Business Day Conventions.
Moule to Mouleat Commonay Swons	Business Day Conventions.
Mark-to-Market Currency Swap: Mark-to-Market Currency Swap:	As specified by the parties, if the Currency Amounts are
Mark-to-Market Currency Swap.	in different Currencies.
Variable Currency Payer:	As specified by the parties if the transaction is a Mark-
variable currency rayor.	to-Market Currency Swap.
Constant Currency Payer:	As specified by the parties if the transaction is a Mark-
201101111111111111111111111111111111111	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.
<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
Willimani Notional Amount.	Multiple Exercise is specified.
Maximum Notional Amount:	As specified by the parties if Multiple Exercise is
Maximum Pottonar / Milount.	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
C 1 C v1 v1 v1 v1 v1	Currency Settlement Matrix.
Cash Settlement Valuation Time:	If Cash Settlement is applicable, as specified by the
Coch Sattlement Valuation Date:	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
variation Dusiness Days.	parties, directly or via the ISDA Settlement Matrix.
Cash Settlement Payment Date:	If Cash Settlement is applicable, as specified by the
Same Statement Laymont Dute.	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	Currency Name (ISDA)	Basic Business Day Locations
(ISDA/ISO)	currency manne (18211)	For Currency (FpML Codes)
AUD	Australian Dollar	AUSY
BRL	Brazilian Reai	Any of BR{SP,RJ,BR} and not
		otherwise declared a market
		holiday by the BM&F
CAD	Canadian Dollar	CATO
CHF	Swiss Franc	CHZU
CLP	Chilean Peso	CLSA
CNH	Chinese Renminbi (HK)	HKHK and CNBE
CNY	Chinese Renminbi	CNBE
COP	Colombian Peso	COBO
CZK	Czech Koruna	CZPR
DKK	Danish Krone	DKCO
EUR	Euro	EUTA
GBP	Sterling	GBLO
HKD	Hong Kong Dollar	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	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

### Fixed for Floating Interest Rate Swaps

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

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

Fixed Floating Rate Options and Defaults

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

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

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

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

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

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

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

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

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

N/A N/A N/A N/A	Per ISDA 2006 Per ISDA 2006 Per ISDA 2006 Per ISDA 2006	N N N
N/A N/A N/A	Per ISDA 2006 Per ISDA 2006	N N
N/A N/A	Per ISDA 2006	N
N/A		
	Per ISDA 2006	
N/A		N
	Per ISDA 2006	N
N/A	Per ISDA 2006	N
N/A	Per ISDA 2006	N
N/A	Per ISDA 2006	N
N/A	Per ISDA 2006	N
N/A	Per ISDA 2006	N
N/A	Per ISDA 2006	N
N/A	Per ISDA 2006	N
N/A	Per ISDA 2006	N
N/A	Per ISDA 2006	N
N/A	Per ISDA 2006	N
N/A	Per ISDA 2006	N
N/A	Per ISDA 2006	N
N/A	Per ISDA 2006	N
N/A	Per ISDA 2006	N
N/A	Per ISDA 2006	N
N/A	Per ISDA 2006	N
N/A	Per ISDA 2006	N
N/A	Per ISDA 2006	N
N/A	Per ISDA 2006	N
N/A	Per ISDA 2006	N
N/A	Per ISDA 2006	N
N/A	Per ISDA 2006	N
N/A	Per ISDA 2006	N
11/11		
	N/A	N/A       Per ISDA 2006         N/A       Per ISDA 2006

			<u> </u>	
H.15				
USD-Federal Funds- H.15-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds- H.15-OIS- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds- Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-FFCB-DISCO	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDA-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDA-Swap Rate-3:00	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDAFIX3-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDAFIX3-Swap Rate-3:00	All quoted tenors	N/A	Per ISDA 2006	N
USD-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
USD-LIBOR-BBA- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-LIBOR-LIBO	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-LIBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-OIS-11:00- BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-11:00-LON- ICAP	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-11:00-NY- ICAP	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-3:00- BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-3:00-NY- ICAP	All quoted tenors	N/A	Per ISDA 2006	N
USD-Prime-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-Prime-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-S&P Index-High Grade	All quoted tenors	N/A	Per ISDA 2006	N
USD-SIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-SIBOR-SIBO	All quoted tenors	N/A	Per ISDA 2006	N
USD-SIFMA Municipal Swap Index	All quoted tenors	N/A	Per ISDA 2006	N
USD-SOFR-	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	N
USD-TBILL-H.15- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
USD-TBILL- Secondary Market	All quoted tenors	N/A	Per ISDA 2006	N
USD-TIBOR-ISDC	All quoted tenors	N/A	Per ISDA 2006	N
USD-TIBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate- ICAP BrokerTec	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate- SwapMarker100	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate- SwapMarker99	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate- T19901	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate- T500	All quoted tenors	N/A	Per ISDA 2006	N
VND-Semi-Annual Swap Rate-11:00- BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
VND-Semi-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
ZAR-DEPOSIT- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
ZAR-DEPOSIT- SAFEX	All quoted tenors	N/A	Per ISDA 2006	N
ZAR-JIBAR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
ZAR-JIBAR-SAFEX	All quoted tenors	N/A	Per ISDA 2006	N
ZAR-PRIME- AVERAGE	All quoted tenors	N/A	Per ISDA 2006	N
ZAR-PRIME- AVERAGE-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N

### Definition of BRL Floating Rate Option

Floating Amount:	Notwithstanding anything to the contrary
EV Pata V Currency Amount V	evant Rate _j $\left  \frac{2^{52}/N}{1} \right ^{2}$
FX Rate × Currency Amount × $\prod_{j=1}^{\infty} \left(1 + \frac{1}{m}\right)$	252
	Where:
	N=number of Reset Dates in the Calculation Period
	j=a particular Reset Date
BRL-CDI-CETIP:	Relevant Rate=the Relevant Rate for instance <i>j</i> 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 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
BRL-CDI-Reference Dealers:	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 aggregate (with not more than two polls on any day and with such polls conducted over not more than two Brazil Business Days).  If four quotations are not obtained from any of such four polls, CDI shall CDI shall not be determined by a CDI Reference Dealer Poll.

CDI Reference Dealers:	At least six and not more than eight leading onshore dealers in
	the CDI market selected by the Calculation Agent.
Reset Dates ("resetDate"):	Each Scheduled Reset Date (as defined in the BRL CDI Best
	Practices).
Reset Dates Business Days:	As specified by the parties from among the Available BR
	Business Days.
Available BR Business Days:	Any of BR{SP,RJ, BR} and not otherwise declared a financial
	market holiday by the BM&F.

#### Definition of USD-SOFR-COMPOUND

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

Prior to such date:

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

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

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

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 d₀, 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;", for any day "i" in the relevant Calculation Period, is a reference rate equal to SOFR in respect of that day as published on or about 8:00 a.m., New York City time, on the U.S. Government Securities Business Day immediately following that day "i". If, by 5:00 p.m., New York City time, on the U.S. Government Securities Business Day immediately following any day "i", SOFR in respect of such day "i" has not been published and a USD-SOFR-COMPOUND Index Cessation Event has not occurred, then SOFR_i for that day "i" will be SOFR as published in respect of the first preceding U.S. Government Securities Business Day for which SOFR was published on the Federal Reserve's Website;

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

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

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

- (d) a public statement by the Federal Reserve Bank of New York (or a successor administrator of SOFR) announcing that it has ceased or will cease to provide SOFR permanently or indefinitely, provided that, at that time, there is no successor administrator that will continue to provide SOFR;
- (e) the publication of information which reasonably confirms that the Federal Reserve Bank of New York (or a successor administrator of SOFR) has ceased or will cease to provide SOFR permanently or indefinitely, provided that, at that time, there is no successor administrator that will continue to provide SOFR; or
- (f) a public statement by a regulator or other official sector entity prohibiting the use of SOFR that applies to, but need not be limited to, Swap Transactions, including existing Swap Transactions;

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

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

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

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

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

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

## 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 <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		

## 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 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		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)	

# Fixed for Floating Interest Rate Swaptions Terms and Conditions

Summary:	This covers fixed for floating interest rate swaptions	
•	("Fixed for Floating Interest Rate Swaptions").	
Limitations on Available Selections and Default	The terms under which a Fixed for Floating Interest	
Settings:	Rate Swaption may be traded are as specified in these	
	terms and conditions and in the attached tables.	
	For amounts or rates, the relevant term cannot be less	
	than the specified Minimum, must represent an even	
	Increment and cannot exceed the Maximum; for a date,	
	the date cannot be earlier than Earliest nor later than	
	Latest.	
	For Business Days, the defaults shall be the locations	
	specified for the relevant currency, any additional	
	locations specified for the relevant Floating Rate	
	Options. The parties may add additional leastions from the	
	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	
	(a) 2006 ISDA Definitions (b) ISDA Settlement Matrix (if Optional Early	
	Termination applies)	
	(c) ISDA OTC Taxonomies	
	(d) FpML Location Codes	
	For convenience, certain terms are mapped to their	
	FpML 5.5 equivalent.	
Product Type/ISDA OTC Taxonomy:		
ISDA OTC Asset Class:	Interest Rate	
ISDA OTC Base Product:	IR Swap	
ISDA OTC Sub-Product:	Fixed Floating	
Further Limitations:	None	
Terms:		
Terms of "Underlying Swap Transaction":	An amount in an act A 111 C	
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	

	T
	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 ("notional Amount"):	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
Desired Ford Detec Desires Desires Commentions	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
r ayment Dates Business Days.	Business Days, subject to any Required Business Days.
Payment Dates Business Day Convention:	As specified by the parties from among the Available
1 ayrıcın Dates Business Day Convention.	Business Day Conventions.
Floating Amount:	Business Buy Conventions.
Floating Rate Payer ("payerPartyReference"):	As specified by the parties.
Currency Amount ("notional Amount"):	As specified by the parties.
Period End Dates ("unadjustedCalculation Period	As specified by the parties.
Date"):	This 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	
1 viiou ziiu z uita z uaintaa z u jai	Business Days.	
Period End Dates Business Day Convention:	As specified by the parties from among the Available	
1 to 100 Bit But such Business Buy Convention.	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	
Taymon Dates Dasmoss Day Convention	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 Tayments.	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	
Bermada Option Exercise Bates.	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	
Willipic Exercise.	or Bermuda.	
Minimum Notional Amount:	As specified by the parties if Partial Exercise or	
William Potional Philodift.	Multiple Exercise is specified.	
Maximum Notional Amount:	As specified by the parties if Multiple Exercise is	
Waximum Notional Amount.	specified.	
Integral Multiple:	As specified by the parties if Partial Exercise or	
integral Multiple.	Multiple Exercise is specified.	
Automatic Exercise:	As specified by the parties.	
Threshold:	As specified by the parties if Automatic Exercise is	
iniconolu.	specified.	
Fallback Exercise:	As specified by the parties (if required).	
Swaption Settlement Terms:	7 to specified by the parties (if required).	
Cash Settlement	As specified by the parties.	
Physical Settlement	As specified by the parties.  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	

### Fixed for Floating Interest Rate Swaptions

	<del>_</del>	
	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.	
	The agreed by the parties.	

Fixed Floating Swaptions 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
CAD	Canadian Dollar	CATO
CHF	Swiss Franc	CHZU
EUR	Euro	EUTA
GBP	Sterling	GBLO
ILS	Israeli Shekel	ILTA
JPY	Japanese Yen	JPTO
MXN	Mexican Peso (New)	MXMC
SAR	Saudi Arabian Riyal	SARI
SEK	Swedish Krona	SEST
SGD	Singapore Dollar	SGSI
TRY	Turkish Lira	TRIS
USD	United States Dollars	USNY
ZAR	South African Rand	ZAJO

### Fixed Floating Swaptions Available Business Day Conventions

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

### Fixed Floating Swaptions Underlying Swap Transaction Available Day Count Fractions

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

### Fixed Floating Swaptions Default Effective Dates

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

### Fixed Floating Earliest and Latest Effective and Termination Dates

Currency	Earliest Effective	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
MXN	10,000,000	1,000,000	N/A	N/A
SAR	5,000,000	100,000	N/A	N/A
SEK	5,000,000	100,000	N/A	N/A
SGD	5,000,000	100,000	N/A	N/A
TRY	5,000,000	100,000	N/A	N/A
USD	25,000,000	1,000,000	N/A	N/A
ZAR	5,000,000	100,000	N/A	N/A

Fixed Floating Swaptions Underlying Swap Transaction Rate Options and Defaults

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

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

Fixed for Floating Interest Rate Swaptions

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

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

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

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

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

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

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

### Fixed Floating Swaption Underlying Swap Transaction Requirements and Defaults

Variable	Requirement	Default
Effective Date Business Day		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 Time	Other than Expiration Date, the Expiration Time
Automatic Exercise		
Threshold		

## Fixed Floating Swaption Requirements and Defaults (Swaption Cash Settlement)

Setting	Requirement/Choices	Default
Cash Settlement Amount		
ISDA Settlement Matrix		Applicable, if single currency swap with Currency included in Matrix
ISDA Cross Currency Settlement Matrix		Applicable, if cross currency swap with currency pair included in Matrix
Cash Settlement Valuation Time		
Cash Settlement Valuation Date		Two Valuation Business Days before Mandatory/Optional Early Termination Date <b>but</b> same day for CAD, GBP or DKK with Floating Rate Option of "DKK-CIBOR-

### Fixed for Floating Interest Rate Swaptions

		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	P : 1
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)**

Cimitations on Available Selections and Default Settings:  The terms under which an FRA may be to specified in these terms and conditions an attached tables.  For amounts or rates, the relevant term contains the specified Minimum, must represe Increment and cannot exceed the Maximum the date cannot be earlier than Earliest not Latest.  For Business Days, the defaults shall be to specified for the relevant currency, any and attached tables.	annot be less sent an even um; for a date,
Settings:  specified in these terms and conditions are attached tables.  For amounts or rates, the relevant term can than the specified Minimum, must represe Increment and cannot exceed the Maximum the date cannot be earlier than Earliest not Latest.  For Business Days, the defaults shall be the specified for the relevant currency, any and the specified for the relevant currency.	annot be less sent an even um; for a date,
For amounts or rates, the relevant term can than the specified Minimum, must represe Increment and cannot exceed the Maximum the date cannot be earlier than Earliest not Latest.  For Business Days, the defaults shall be the specified for the relevant currency, any account of the specified for the relevant currency, any account of the specified for the relevant currency, any account of the specified for the relevant currency, any account of the specified for the relevant currency, any account of the specified for the relevant currency, any account of the specified for the relevant currency, any account of the specified for the relevant currency.	sent an even um; for a date,
than the specified Minimum, must repres Increment and cannot exceed the Maximum the date cannot be earlier than Earliest no Latest.  For Business Days, the defaults shall be to specified for the relevant currency, any ac	sent an even um; for a date,
specified for the relevant currency, any ac	
locations specified for the relevant Floatin Options.	dditional
The parties may add additional locations Available Locations and may eliminate so the other locations, so long as there is at location in which payment may be made. purposes "TARGET"/EUTA is considere	ome or all of least one . For these
In many cases there are normal "vanilla" which the parties will transact. These are "Default" and will apply unless the partie	e shown as
It should be noted that these contracts can variety of currencies. Since each national own peculiarities, the "Available Terms" "Default Terms" may vary by currency.	l market has its
In some cases, the same contract might h terms depending on the market in which (e.g., London versus NY). In that case the settings may vary by market.	it is traded
Incorporated Standards:  These terms and conditions incorporate by following industry standard documentation standards:  (a) 2006 ISDA Definitions	
(a) 2006 ISDA Definitions (b) ISDA OTC Taxonomies (c) FpML Location Codes	
For convenience, certain terms are mapped FpML 5.2.4 equivalent.	ed to their
Product Type/ISDA OTC Taxonomy:  ISDA OTC Accept Closes  Interest Page	
ISDA OTC Asset Class: Interest Rate ISDA OTC Base Product: FRA	
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	Currency Name (ISDA)	Basic Business Day Locations
(ISDA/ISO)		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	Available	Default	Default Day	Additional	Default for
	Option (any	Tenors	Tenor	Count Fraction	Business	Currency
	from ISDA				Day	(Y/N)
	2006 if not				Locations	
	specified)					
AUD				Actual/360	N	
CAD						
CHF						
CZK				Actual/360	N	
DKK						
EUR						
GBP						
HUF						
ILS	ILS-	All quoted	N	Per ISDA 2006	N	Y
	TELBOR01-	•				
	Reuters					
JPY						
NOK						·
NZD	NZD-BBR-	All quoted	N	Per ISDA 2006	N	Y
	FRA	_				
PLN						

# Forward Rate Agreements (Uncleared)

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

Cummony	This covers forward rate agreements ("FRAs") cleared
Summary:	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.
Incorporated Standards:	This contract description incorporates by reference the
<b>1</b>	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:	and now such changes become effectives
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	FRA
ISDA OTC Sub-Product(s):	N/A
Further Limitations:	Must comply with CME Clearing Requirements.
Terms:	
Definition Set:	The definition set (e.g., ISDA 2000/ISDA2006) elected
	by, or otherwise binding on, the parties in accordance
	with the CME Rulebook.
Effective Date:	As per the CME Rulebook.
Notional Amount:	An amount in Currency determined by the parties
	subject to the limitations in the CME Rulebook.
	This may vary from period to period to the extent
	permitted by the CME Rulebook.
	The CME Rulebook may limit the Currencies and
	Floating Rate Options for which variable notionals are
	permitted.
Currency:	One of the currencies permitted for the relevant
	transaction type per the CME Rulebook.
Business Days:	As per the CME Rulebook, which may require certain
	Business Days be applicable on a per Currency or
	Floating Rate Option Basis and may otherwise limit the
	available Business Day locations which can be elected.
Business Day Convention:	As per the CME Rulebook.
Trade Date:	As per the CME Rulebook.
Settlement:	As per the CME Rulebook, in advance or arrears.
Termination Date:	As agreed by the parties, subject to any minimum or
	maximum tenor in the CME Rulebook.

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

## Forward Rate Agreements – LCH Cleared

Summary:	This covers forward rate agreements ("FRAs") cleared by LCH.Clearnet ("LCH").
Limitations on Available Selections and Default	The terms under which a Forward Rate
Settings:	Agreement/LCH Cleared may be traded are as specified
Settings.	in these terms and conditions, which incorporate the
	LCH Rulebook, in particular Schedule 4A (or any
	successor provisions).
	By electing to trade a Forward Rate
	Agreement/LCH Cleared, participants are
	representing that they are familiar with the LCH
	Rulebook and the limitations on transaction terms
	contained in it.
Incorporated Standards:	This contract description incorporates by reference the
•	LCH Rulebook as in effect from time to time.
	The LCH Rulebook itself may incorporate certain
	additional standards, such as the 2000 ISDA Definitions
	and 2006 ISDA Definitions.
	Be aware that the timing of effectiveness of
	amendments or supplements to the ISDA standards
	may vary between bilateral and LCH contracts,
	since the LCH may reserve the right to select when
	and how such changes become effective.
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	FRA
ISDA OTC Sub-Product:	N/A
Further Limitations:	Must comply with LCH Clearing Requirements.
Terms:	
Definition Set:	The definition set (e.g., ISDA 2000/ISDA2006) elected
	by, or otherwise binding on, the parties in accordance
	with the LCH Rulebook.
Notional Amount:	An amount in Currency determined by the parties
	subject to limitations in the LCH Rulebook.
	This may vary from period to period to the extent
	permitted by the LCH Rulebook.
	The LCH Rulebook may limit the Currencies and
	Floating Rate Options for which variable notionals are permitted.
Currency:	One of the currencies permitted for the relevant
Currency.	transaction type per the LCH Rulebook.
Trade Date:	As per the LCH Rulebook.
Effective Date:	As per the LCH Rulebook.  As per the LCH Rulebook.
Termination Date:	As agreed by the parties, subject to any minimum or
10 minution Dute.	maximum tenor in the LCH Rulebook.
Payer for Additional Payment/Fees:	As determined by the parties, subject to the limitation in
2 ayes for readmonary aymond 1 ood.	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	The terms under which an iBoxx Index Swap may be
Settings:	traded are shown below and in the attached tables.
	For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest.
	For Business Days, the defaults shall be the locations specified for the relevant currency and any additional locations specified for the relevant Floating Rate Options.
	The parties may add additional locations from the Available Locations and may eliminate some or all of the other locations, so long as there is at least one location in which payment may be made.
	For these purposes "TARGET" is considered a location.
	In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default" and will apply unless the parties vary them.
	It should be noted that these contracts can be traded in a variety of currencies. Since each national market has its own peculiarities, the "Available Terms" and/or "Default Terms" may vary by currency.
	In some cases, the same contract might have different terms depending on the market in which it is traded (e.g., London versus NY). In that case the default settings may vary by market.
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards:  (a) 2006 ISDA Definitions
	(b) the iBoxx Index Transaction Standard Terms Supplement (current version or as specified by the parties) ("iBoxx STS")
	For convenience, certain terms are mapped to their FpML 5.5 equivalent.
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Credit
ISDA OTC Base Product:	Total Return Swap Index
ISDA OTC Sub-Product:	iBoxx N/A
ISDA OTC Transaction type:	N/A

Further Limitations:	None
Terms:	
Trade Date:	As agreed by the parties.
Effective Date ("effectiveDate"):	The Business Day following the Trade Date, unless
	otherwise agreed by the parties.
Effective Date Business Days:	The Business Days specified below, unless otherwise
	specified by the parties.
Effective Date Business Day Convention:	The Business Day Convention specified below, unless
	otherwise specified by the parties.
Termination Date ("terminationDate"):	As specified in the iBoxx STS, unless otherwise agreed
	by the parties.
Notional Amount ("notional"):	An amount specified by the parties, which will be in the
	relevant Settlement Currency (unless otherwise agreed by the parties).
Index	As specified by the parties from among the Available
IIIdex	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
5	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
Election Data Description of Datas	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
Emeal interpolation.	by the parties
Shorter Designated Maturity for Linear Interpolation:	For a Calculation Period to which Linear Interpolation
Shorter Besignated Maturity for Emedi 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
Florida Bata Day Count For the	by the parties.
Floating Rate Day Count Fraction:	As specified in the iBoxx STS, unless otherwise agreed
Pacat Datas ("racatData"):	by the parties.  As appointed in the iPoyr STS, unless otherwise agreed
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
1 ayment Dates Dusiness Days.	agreed by the parties.
Business Days (Other Than Payment Dates):	The Business Days specified above, unless otherwise
Dasiness Days (Other Than Laymont Dates).	agreed by the parties.
Business Day Convention (Other Than Payment Dates):	The Business Day Convention specified above, unless
, (	otherwise specified by the parties.

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

## iBoxx Index Available Currencies and Business Days

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

## iBoxx Index Available Business Day Conventions

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

#### iBoxx Index Available Indices

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

## iBoxx Index Available Day Count Fractions

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

## iBoxx Index Floating Rate Options and Defaults

Floating Rate Option	Avoilable Teners	Default Tenor	Default Day Count	Additional Business
0 1	Available Tenors	Default Tellor	Fraction	Day Locations
USD-Annual Swap Rate-11:00- BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
USD-BA-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-BA-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-BMA Municipal Swap Index	All quoted tenors	N/A	Per ISDA 2006	N
USD-CD-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-CD-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Reference Banks-ICAP SwapPX	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMT-T7051	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMT-T7052	All quoted tenors	N/A	Per ISDA 2006	N
USD-COF11-FHLBSF	All quoted tenors	N/A	Per ISDA 2006	N
USD-COF11-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
USD-COF11-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
USD-CP-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-CP-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds- H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds- H.15-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds- H.15-OIS- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds- Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-FFCB-DISCO	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDA-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDA-Swap Rate-3:00	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDAFIX3-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDAFIX3-Swap Rate-3:00	All quoted tenors	N/A	Per ISDA 2006	N

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

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

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

# iBoxx Index Swaps

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

# Inflation Swaps

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
incorporated Standards.	following industry standard documentation and
	standards:
	(a) 2006 ISDA Definitions
	(b) 2008 ISDA Inflation Derivatives Definitions,
	including Supplements 1 and 2 thereto and any other
	Supplements through Trade Date
	(c) ISDA OTC Taxonomies
	(d) FpML Location Codes
	For convenience, certain terms are mapped to their
	FpML 5.5 equivalent.
Product Type/ISDA OTC Taxonomy:	- prize oto oquirutotto
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	IR Swap
ISDA OTC Sub-Product:	Inflation
Further Limitations:	None
Terms:	
Notional Amount ("notional"):	An amount in one of the Available Currencies (see
	below) agreed by the parties.
Effective Date ("effectiveDate"):	The date specified by the parties, adjusted in accordance

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

Payment Dates Business Day Convention:	As specified by the parties from among the Available	
	Business Day Conventions.	
Negative Interest Rates	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	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 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	The terms under which an Interest Rate Cap/Floor may	
Settings:	be traded are as specified in these terms and conditions	
	and in the attached tables.	
	For amounts or rates, the relevant term cannot be less	
	than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date,	
	the date cannot be earlier than Earliest nor later than	
	Latest.	
	For Business Days, the defaults shall be the locations	
	specified for the relevant currency, any additional	
	locations specified for the relevant Floating Rate	
	Options.	
	The parties may add additional locations from the	
	Available Locations and may eliminate some or all of	
	the other locations, so long as there is at least one	
	location in which payment may be made. For these	
	purposes "TARGET" is considered a location.	
	In many cases there are normal "vanilla" terms on	
	which the parties will transact. These are shown as	
	"Default" and will apply unless the parties vary them.	
	It should be noted that these contracts can be traded in a	
	variety of currencies. Since each national market has its	
	own peculiarities, the "Available Terms" and/or "Default Terms" may vary by currency.	
	In some cases, the same contract might have different	
	terms depending on the market in which it is traded	
	(e.g., London versus NY). In that case the default	
	settings may vary by market.	
Incorporated Standards:	This contract description incorporates by reference the	
_	following industry standard documentation and	
	standards:	
	(a) 2006 ISDA Definitions	
	(b) ISDA Settlement Matrix (if Optional Early	
	Termination applies)	
	(c) ISDA OTC Taxonomies	
	(d) FpML Location Codes For convenience, certain terms are mapped to their	
	FpML 5.5 equivalent.	
Product Type/ISDA OTC Taxonomy:	1 pine ois 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	
Effective Date ("offectiveDate")	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	
	The parties may express the unaujusted Effective Date	

Effective Date Business Days:  Effective Date Business Days:  Effective Date Business Day Convention:  Effective Date Business Day Convention:  Effective Date Business Day Convention:  As specified by the parties from among the Available Business Day Convention:  Termination Date ("terminationDate"):  The date specified by the parties, adjusted in accordance with any applicable Business Day Convention.  The date specified by the parties, adjusted in accordance with any applicable Business Day Convention.  The date specified by the parties from among the Available Business Day Convention:  Termination Date Business Day Convention:  Termination Date Business Day Convention:  Triced Rate Payer ("payerPartyReference"):  As specified by the parties.  As specified by the parties.  Triced Rate Payer ("payerPartyReference"):  As specified by the parties.  As specified by the parties.  As specified by the parties.  Triced Rate Payer ("payerPartyReference"):  As specified by the parties.  As specified by the parties from among the Available Business Days.  Payment Dates Business Days:  As specified by the parties from among the Available Business Days.  As specified by the parties from among the Available Business Days.  Payment Dates Business Day Convention:  As specified by the parties.  As specified by the parties.  As specified by the parties.  As specified by the parti		as a number of Business Days or Banking Days from the
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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.	2. 2. 2. 2. 2. 2. 2. 2. 2. 2. 2. 2. 2. 2	
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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.	zeo-games randary for zanom interpolation.	<u> </u>
Day Count Fraction:As specified by the parties.Reset Dates ("resetDate"):As specified by the parties.Method of Averaging:As specified by the parties.	Spread:	
Reset Dates ("resetDate"):  Method of Averaging:  As specified by the parties.  As specified by the parties.	•	
Method of Averaging: As specified by the parties.	-	
· · · · · · · · · · · · · · · · · ·	·	•
	Compounding:	As specified by the parties.

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

Minimum Notional Amount:	As specified by the parties if Partial Exercise or	
M. T. M. I.A.	Multiple Exercise is specified.	
Maximum Notional Amount:	As specified by the parties if Multiple Exercise is	
Total and Material a	specified.	
Integral Multiple:	As specified by the parties if Partial Exercise or	
	Multiple Exercise is specified.	
Optional Early Termination Settlement Terms:	A 'C' 11 /1 /'	
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	Currency Name (ISDA)	Basic Business Day Locations
(ISDA/ISO)		For Currency (FpML Codes)
EUR	Euro	EUTA
GBP	Pound Sterling	GBLO
JPY	Japanese Yen	JPTO
MXN	Mexican Peso (New)	MXMC
SEK	Swedish Krona	SEST
USD	United States Dollars	USNY
ZAR	South African Rand	ZAJO

#### Cap/Floor Available Business Day Conventions

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

#### Cap/Floor Available Day Count Fractions

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

#### Cap/Floor Default Effective Dates

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

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

Currency	Earliest Effective	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
MXN	10,000,000	1,000,000	N/A	N/A
SEK	5,000,000	100,000	N/A	N/A
USD	25,000,000	1,000,000	N/A	N/A
ZAR	5,000,000	100,000	N/A	N/A

#### Cap/Floor Floating Rate Options and Defaults

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

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

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

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

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

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

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

Variable	Requirement	Default
Effective Date Business Day		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
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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 Time	Other than Expiration Date, the Expiration Time

# Cap/Floor Requirements and Defaults (Cash Settlement)

Setting	Requirement/Choices	Default
Cash Settlement Amount:		
ISDA Settlement Matrix:		Applicable, if single currency swap with Currency included in Matrix
Cash Settlement Valuation Time:		
Cash Settlement Valuation Date:		Two Valuation Business Days before Mandatory/Optional Early Termination Date <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

# Interest Rate Caps/Floors

		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
Summing.	(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
	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
D. I. J. W. JEGDA OFFICE	when and how such changes become effective.
Product Type/ISDA OTC Taxonomy:	
	T. D.
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Asset Class: ISDA OTC Base Product:	IR Swap
ISDA OTC Asset Class: ISDA OTC Base Product: ISDA OTC Sub-Product(s):	IR Swap Fixed Float, OIS and Basis
ISDA OTC Asset Class: ISDA OTC Base Product: ISDA OTC Sub-Product(s): Further Limitations:	IR Swap
ISDA OTC Asset Class: ISDA OTC Base Product: ISDA OTC Sub-Product(s):	IR Swap Fixed Float, OIS and Basis
ISDA OTC Asset Class: ISDA OTC Base Product: ISDA OTC Sub-Product(s): Further Limitations: Terms:	IR Swap Fixed Float, OIS and Basis Must comply with the ASX Rules.  The definition set (e.g., ISDA 2006, as amended) binding on the parties in accordance with the ASX
ISDA OTC Asset Class: ISDA OTC Base Product: ISDA OTC Sub-Product(s): Further Limitations: Terms: Definition Set:	IR Swap Fixed Float, OIS and Basis Must comply with the ASX Rules.  The definition set (e.g., ISDA 2006, as amended) binding on the parties in accordance with the ASX Rules.  An amount in Currency determined by the parties subject to limitations in the ASX Rules.
ISDA OTC Asset Class: ISDA OTC Base Product: ISDA OTC Sub-Product(s): Further Limitations: Terms: Definition Set:	IR Swap  Fixed Float, OIS and Basis  Must comply with the ASX Rules.  The definition set (e.g., ISDA 2006, as amended) binding on the parties in accordance with the ASX Rules.  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
ISDA OTC Asset Class: ISDA OTC Base Product: ISDA OTC Sub-Product(s): Further Limitations: Terms: Definition Set:	IR Swap  Fixed Float, OIS and Basis  Must comply with the ASX Rules.  The definition set (e.g., ISDA 2006, as amended) binding on the parties in accordance with the ASX Rules.  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.
ISDA OTC Asset Class: ISDA OTC Base Product: ISDA OTC Sub-Product(s): Further Limitations: Terms: Definition Set:	IR Swap Fixed Float, OIS and Basis Must comply with the ASX Rules.  The definition set (e.g., ISDA 2006, as amended) binding on the parties in accordance with the ASX Rules.  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
ISDA OTC Asset Class:  ISDA OTC Base Product:  ISDA OTC Sub-Product(s):  Further Limitations:  Terms:  Definition Set:  Notional Amount:	IR Swap Fixed Float, OIS and Basis Must comply with the ASX Rules.  The definition set (e.g., ISDA 2006, as amended) binding on the parties in accordance with the ASX Rules.  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.
ISDA OTC Asset Class:  ISDA OTC Base Product: ISDA OTC Sub-Product(s): Further Limitations: Terms: Definition Set:  Notional Amount:	IR Swap Fixed Float, OIS and Basis Must comply with the ASX Rules.  The definition set (e.g., ISDA 2006, as amended) binding on the parties in accordance with the ASX Rules.  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. One of the currencies permitted for the relevant transaction type per the ASX Rules.
ISDA OTC Asset Class:  ISDA OTC Base Product:  ISDA OTC Sub-Product(s):  Further Limitations:  Terms:  Definition Set:  Notional Amount:	IR Swap  Fixed Float, OIS and Basis  Must comply with the ASX Rules.  The definition set (e.g., ISDA 2006, as amended) binding on the parties in accordance with the ASX Rules.  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.  One of the currencies permitted for the relevant transaction type per the ASX Rules.  As per the ASX Rules, which may require certain
ISDA OTC Asset Class:  ISDA OTC Base Product: ISDA OTC Sub-Product(s): Further Limitations: Terms: Definition Set:  Notional Amount:  Currency:	IR Swap  Fixed Float, OIS and Basis  Must comply with the ASX Rules.  The definition set (e.g., ISDA 2006, as amended) binding on the parties in accordance with the ASX Rules.  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.  One of the currencies permitted for the relevant transaction type per the ASX Rules.  As per the ASX Rules, which may require certain Business Days be applicable on a per Currency or
ISDA OTC Asset Class:  ISDA OTC Base Product: ISDA OTC Sub-Product(s): Further Limitations: Terms: Definition Set:  Notional Amount:  Currency:	IR Swap  Fixed Float, OIS and Basis  Must comply with the ASX Rules.  The definition set (e.g., ISDA 2006, as amended) binding on the parties in accordance with the ASX Rules.  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.  One of the currencies permitted for the relevant transaction type per the ASX Rules.  As per the ASX Rules, which may require certain
ISDA OTC Asset Class:  ISDA OTC Base Product: ISDA OTC Sub-Product(s): Further Limitations: Terms: Definition Set:  Notional Amount:	IR Swap  Fixed Float, OIS and Basis  Must comply with the ASX Rules.  The definition set (e.g., ISDA 2006, as amended) binding on the parties in accordance with the ASX Rules.  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.  One of the currencies permitted for the relevant transaction type per the ASX Rules.  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

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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.

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

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 Rahmenvertrag für Finanztermingeschäfte ("DRV"). Be aware that the timing of effectiveness of amendments or supplements to the ISDA standards may vary between bilateral and Eurex-cleared contracts, since Eurex may reserve the right to select when and how such changes become effective. Also be aware that Eurex has elected to make the 2006 ISDA Definitions applicable to certain classes of transactions, regardless of the parties' election to use the 2000 ISDA Definitions.	
Product Type/ISDA OTC Taxonomy:		
ISDA OTC Asset Class:	Interest Rate	
ISDA OTC Base Product:	IR Swap	
ISDA OTC Sub-Product(s):	Fixed Float, Inflation, OIS and Basis	
Further Limitations:	Must comply with the Eurex Rules.	
Terms:		
Definition Set:	The definition set (e.g., ISDA 2000 Definitions, ISDA 2006 Definitions, each as amended, the DRV) binding on the parties in accordance with the Eurex Rules.	
Notional Amount:	An amount in Currency determined by the parties subject to limitations in the Eurex Rules.	
	This may vary from period to period to the extent permitted by the Eurex Rules.	
	The Eurex Rules may limit the Floating Rate Options and other terms for which variable notionals are permitted.	

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

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

# **Interest Rate Swaps – JSCC Cleared**

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:  Incorporated Standards:	The terms under which an Interest Rate Swap – JSCC Cleared may be traded are as specified in these terms and conditions, which incorporate the JSCC Interest Rate Swap Clearing Business Rules (金利スワップ取引清算業務に関する業務方法書) and the JSCC Handling Procedures of Interest Rate Swap Business Rules (金利スワップ取引清算業務に関する業務方法書の取扱い) (collectively, the "JSCC Rules").  By electing to trade an Interest Rate Swap – JSCC Cleared, participants are representing that they are familiar with the JSCC Rules and the limitations on transaction terms contained therein.  In particular, participants represent that they are familiar with the limitations on transactions for US Persons set forth in Article 47-2 of the JSCC Handling Procedures of Interest Rate Swap Business Rules (or any successor provisions).  This contract description incorporates by reference the JSCC Rules as in effect from time to time.  The JSCC Rules themselves may incorporate certain additional standards, such as the 2000 ISDA Definitions or 2006 ISDA Definitions.	
	Be aware that the timing of effectiveness of amendments or supplements to the ISDA standards may vary between bilateral and JSCC-cleared contracts, since JSCC may reserve the right to select when and how such changes	
	become effective.	
Product Type/ISDA OTC Taxonomy:		
ISDA OTC Asset Class:	Interest Rate	
ISDA OTC Base Product:	IR Swap	
ISDA OTC Sub-Product(s):	Fixed Float, OIS and Basis	
Further Limitations:	Must comply with the JSCC Rules.	
Terms:		
Definition Set:	The definition set ( <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.	
Daomico Daj Contonion.	110 per tile bocc reales.	

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	
Townsia dia Bata Basican Base Communicati	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	
rixed Rate Fayer Fayment Dates.	Rules.	
Fixed Amount:	For fixed-for-floating interest rate swaps, as per the JSCC	
Tixed Amount.	Rules.	
Fixed Rate:	As agreed by the parties, subject to any minimum or maximum	
Taca Rate.	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	
Trouting Rule Tuyer Tuymont Dutes.	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	
Trouting Timount.	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	
Trouble Time 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	
	for each floating leg of a basis swap, as per the JSCC Rules,	
	which may provide a more limited set of Designated Maturities	
	than does the related rate source page.	
Spread:	For the floating leg of a fixed-for-floating interest rate swap or	
	for each floating leg of a basis swap, as determined by the	
	parties, subject to any minimum or maximum rate and per-	
	period variability permitted by the JSCC Rules and any other	
	restrictions in the JSCC Rules.	
Reset Dates:	For the floating leg of a fixed-for-floating interest rate swap or	
	for each floating leg of a basis swap, as per the JSCC Rules.	
Floating Rate Daycount Fraction:	For the floating leg of a fixed-for-floating interest rate swap or	
Election Date for Initial Colorlation Desirel.	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	
Fixed Rate Payer:	for each floating leg of a basis swap, as per the JSCC Rules.  For fixed-for-floating interest rate swaps, as determined by the	
Fixed Rate Payer:	parties.	
Floating Rate Payer:	For the floating leg of a fixed-for-floating interest rate swap or	
i roading react ayer.	for each floating leg of a basis swap, as determined by the	
	parties.	
Compounding:	As per the JSCC Rules.	
Payer for Additional Payment/Fees:	As determined by the parties, subject to any limitations in the	
- ayer rot riaditional raymond roos.	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.	
	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.	
	1	
	These are shown as "Default" and will apply unless the parties vary them.	
Incorporated Standards:	This contract description incorporates by reference the	
nicoi por ateu Standarus.	following industry standard documentation and	
	standards:	
	(a) 2006 ISDA Definitions	
	(b) ISDA OTC Taxonomies	
	(c) the Markit IOS Standard Terms Supplement (March	
	12, 2010 version) or any subsequent Standard Terms	
	Supplement (the "Standard Terms")	
Product Type/ISDA OTC Taxonomy:		
ISDA OTC Asset Class:	Credit	
ISDA OTC Base Product:	Index	
ISDA OTC Sub-Product:	IOS	
ISDA OTC Transaction Type:	IOS	
Further Limitations:	None	
Terms:		
Effective Date:	As specified by the parties, subject to adjustment in	
	accordance with the Standard Terms.	
Scheduled Termination Date:	As agreed by the parties.	
Termination Date:	Per the Standard Terms.	
Notional Amount:	An amount is USD agreed by the parties.	
Index:	One of the Markit IOS Index series, as specified by the	
	parties from all then-available series (to the extent such	
	series is not then a narrow-based index within the	
	meaning of the CFTC's regulations).	
Annex Date:	As agreed by the parties.	
Index Provider:	Per the Standard Terms.	
Fixed Rate Payer:	As agreed by the parties.	
Floating Rate Payer:	As agreed by the parties.	
Period End Dates:	Per the Standard Terms.	
Payment Dates:	Per the Standard Terms.	
Calculation Agent:	As agreed by the parties or, if not so agreed, per the	
D. C. (F. d)	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:	D 4 6 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	
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.
<b>Settlement Payments:</b>	
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.
<b>Event Affecting the Index:</b>	
Events and Adjustments:	All are per the Standard Terms.
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# **MBX Index Contracts**

	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	
	parties vary them.	
Incorporated Standards:	This contract description incorporates by reference the	
	following industry standard documentation and	
	standards:	
	(a) 2006 ISDA Definitions;	
	(b) ISDA OTC Taxonomies; and	
	(c) the Markit MBX Standard Terms Supplement	
	(September 12, 2010 version) or any subsequent	
	Standard Terms Supplement (the "Standard	
D 1 4 E MCD 1 OFF C E	Terms").	
Product Type/ISDA OTC Taxonomy: ISDA OTC Asset Class:	Co. P.	
	Credit	
ISDA OTC Sub Product:	Index	
ISDA OTC Sub-Product:	MBX	
ISDA OTC Transaction Type: Further Limitations:	MBX	
Terms:	None	
Effective Date:	As appointed by the portion subject to adjustment in	
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	
muca.	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.  As agreed by the parties.	
Period End Dates:	Per the Standard Terms.	
Reset Dates:	Per the Standard Terms  Per the Standard Terms	
Payment Dates:	Per the Standard Terms.	
Calculation Agent:	As agreed by the parties or, if not so agreed, per the	
- <b>0</b> - ··	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.	
<b>Event Affecting the Index:</b>		
Events and Adjustments:	All are per the Standard Terms.	

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:	AAA Curve ("MMD Rate Lock Transactions").  The terms under which a MMD Rate Lock Transaction may be traded are as specified in these terms and conditions and in the attached tables.  For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest.  For Business Days, the defaults shall be the locations specified.  The parties may add additional locations from the Available Locations and may eliminate some or all of the other locations, so long as there is at least one location in which payment may be made.  For these purposes "TARGET" is considered a location. In many cases there are normal "vanilla" terms on which the parties will transact.  These are shown as "Default" and will apply unless the parties vary them.	
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards:  (a) 2006 ISDA Definitions (b) ISDA OTC Taxonomies (c) FpML Location Codes For convenience, certain terms are mapped to their FpML 5.5 equivalent.	
Product Type/ISDA OTC Taxonomy:		
ISDA OTC Asset Class:	Interest Rate	
ISDA OTC Base Product:	IR Swap	
ISDA OTC Sub-Product:	Exotic	
Further Limitations:	None	
Terms:	TOTIC	
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 ("notional Amount"):	As specified by the parties.	
Fixed Amount:	Notwithstanding anything to the contrary contained in the 2006 ISDA Definitions, the Fixed Amount shall equal:	
DV01×	Fixed Rate $\times$ Currency Amount $\times$ Day Count Fraction	
Fixed Rate Payment Dates ("unadjustedPaymentDate"):	The Termination Date	
Day Count Fraction:	1/1	
Floating Amount:		
Floating Rate Payer ("payerPartyReference"):	As specified by the parties.	
Currency Amount ("notional Amount"):	As specified by the parties.	
Floating Amount:	Notwithstanding anything to the contrary contained i the 2006 ISDA Definitions, the Floating Amount sha equal:	
DV01 × Calculation Amount × (Floating	g 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 fleeting empounts are based on the netional quantity traded and the	
	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	
D 111 41 G	industry.	
Publication Sources:	CGPR—Canadian Gas Price Reporter  Can Daily Plant's Gas Daily's Daily Papart  On Daily Plant's Gas Daily's Daily Papart	
	Gas Daily—Platt's Gas Daily's Daily Report      HEEDC - Platt's Inside FEEC Cas Market Reporter      Heed - Platt's Inside FEEC Cas Market Reporter	
	IFERC—Platt's Inside FERC Gas Market Reporter     NGL Natural Gas Intelligence's Pidweek Survey.	
	NGI—Natural Gas Intelligence's Bidweek Survey  The floating amount can be based on the price for a given period in a	
	The floating amount can be based on the price for a given period in a given issue of the publication source (e.g., monthly based on the first	
	issue of the month) or an average of prices (e.g., average of weekly	
	bid prices for each weekly issue), as agreed by the parties.	
Reference Commodities:	AECO—Alberta Energy Co. (CGPR)	
reference commountes.	ALG—Algonquin Energy Co. (IFERC)	
	Chicago—Chicago City Gate (IFERC)	
	CIG—Colorado Interstate Gas, North Mainline (IFERC)	
	DOM—Dominion Transmission Co. (IFERC)	
	HSC—Houston Ship Channel (IFERC)	
	Malin—Pacific Gas Transmission Co., Malin (IFERC)	
	Michigan—Michigan Consolidated Gas Company Citygate (IFERC)	
	NGPC Mid Con—Natural Gas Pipeline Co of America (IFERC)	
	Panhandle—Panhandle Eastern Pipeline Co. (IFERC)	
	Permian—El Paso Natural Gas Co. Permian Basin Pool (IFERC)	
	PG&E Citygate—PG&E Citygate (IFERC)	
	Rockies—Northwest Pipeline, Rocky Mountain Pool (IFERC)	
	<ul> <li>San Juan— El Paso Natural Gas Co. San Juan Basin Pool (IFERC)</li> <li>Socal—Socal Citygate (IFERC)</li> </ul>	
	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)	
Ouoting Convention and Minimum	CAD (AECO only)  Notional amount, as agreed by counterparties.	
Quoting Convention and Minimum Increment:	rvotional amount, as agreed by counterparties.	
Minimum Size:	Notional amount, as agreed by counterparties.	
willimum Size:	ryononai amount, as agreed by counterparties.	

# Natural Gas Date/Instrument Spread Contracts

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 first counterparty will pay a floating amount to the first counterparty on the same given date(s) 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:**  **OFP**—Canadian Gas Price Reporter**  **GR**—Gas Daily**—Platt's Gas Daily's Daily Report**  **IFERC*—Platt's Inside FERC Gas Market Reporter**  **GR**—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., awerage of weekly bid prices for each weekly issue), as agreed by the parties.  **Reference Commodities**  **Reference Commodities**  **Reference Commodities**  **AECO**—Alberta Energy Co. (CGPR)**  **ALG**—Algonquin Energy Co. (IFERC)**  **ClG*—Colorado Interstate Gas, North Mainline (IFERC)**  **ALG*—Algonquin Energy Co. (IFERC)**  **ClG*—Colorado Interstate Gas, North Mainline (IFERC)**  **Malin*—Pacific Gas Transmission Co., Malin (IFERC)**  **Poc&E Citygate*—Pac&E Citygate (IFERC)**  **Poc&E Citygate*—Pac&E Citygate (IFERC)**  **Poc&E Citygate*—Pac&E Citygate (IFERC)**  **Poc&E Citygate*—Pac&E Citygate (IFERC)**  **Social*—Social Citygate (IFERC)**  **TETCO Mas*—Northwest		
two counterparties whereby one counterparty agrees to pay a floating amount to the other counterparty will pay a floating amount to the other 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 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 attact dub 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 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—Plat's Sa 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., 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:  • AEC—Alberta Energy Co. (CGPR) • ALG—Algonquin Energy Co. (CGPR) • ALG—Algonquin Energy Co. (IFERC) • Chicago—Chicago City Gate (IFERC) • DOM—Dominion Transmission Co. (IFERC) • DOM—Dominion Transmission Co. (IFERC) • Malin—Pacific Gas Transmission Co., Malin (IFERC) • Malin—Pacific Gas Transmission Co., Malin (IFERC) • Malin—Pacific Gas Transmission Co., Malin (IFERC) • Permian—El Paso Natural Gas Pipeline Co of America (IFERC) • Permian—El Paso Natural Gas Co. San Juan Basin Pool (IFERC) • Permian—El Paso Natural Gas Co. San Juan Basin Pool (IFERC) • Permian—El Paso Natural Gas Co. San Juan Basin Pool (IFERC) • Permian—El Paso Natural Gas Co. San Juan Bas	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 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 • PierRCC—Platt's Inside FERC Gas Market Reporter • NGI—Natural Gas Intelligence's Bidweek Survey The floating amount can be based on the price for a given period in a given issue of the Publication Source (e.g., monthly based on the first issue of the month) or an average of prices (e.g., average of weekly bid prices for each weekly issue), as agreed by the parties.  Reference Commodities:  • AECO—Alberta Energy Co. (CGPR) • ALG—Algonquin Energy Co. (IFERC) • Chicago—Chicago City Gate (IFERC) • DOM—Dominion Transmission Co., (IFERC) • Malin—Pacific Gas Transmission Co., (IFERC) • Michigan—Michigan—Michigan—Michigan—Michigan—Michigan—Michigan—Michigan—Michigan—Michigan—Michigan—Michigan—Michigan—Michigan—Michigan—Michigan—Michigan—Michigan—Michigan—Michigan—Michigan—Michigan—Michigan—Michigan—Michigan—Michigan—Michigan—Michigan—Michigan—Michigan—Michigan—Michigan—Michigan—Michigan—Michigan—Michigan—Michigan—Michigan—Michigan—Michigan—Michigan—Michigan—Michigan—Michigan—Michigan—Michigan—Michigan—Michigan—Michigan—Michigan—Michigan—Michigan—Michigan—Michigan—Michigan—Michigan—Michigan—Michigan—Michigan—Michigan—Michigan—Michigan—Michigan—Michigan—Mich		A natural gas financial basis swap contract is a cash settled agreement between
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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)     Socal—Socal Citygate (IFERC)     Sumas—Northwest Pipeline, Sumas (IFERC)     TCO—Columbia Gas Transmission Company (IFERC)     TETCO M3—Texas Eastern Transmission Corp M3 Zone (IFERC)     Trans Z6 NY—Transcontinenal Gas Pipeline, Zone 6 (NY) (IFERC)     Ventura—Northern Border Pipeline, Ventura (IFERC)     Ventura—Northern Border Pipeline, Ventura (IFERC)     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.  Settlement Currency:     USD     CAD (AECO only)  Quoting Convention and Minimum Increment:		
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, 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)     Ventura—Northern Border Pipeline, Ventura (IFERC)     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.  Settlement Currency:  Currency in which payments are made between the two counterparties:     USD     CAD (AECO only)  Notional amount, as agreed by counterparties.		
<ul> <li>Rockies—Northwest Pipeline, Rocky Mountain Pool (IFERC)</li> <li>San Juan— El Paso Natural Gas Co. San Juan Basin Pool (IFERC)</li> <li>Socal—Socal Citygate (IFERC)</li> <li>Sumas—Northwest Pipeline, Sumas (IFERC)</li> <li>TCO—Columbia Gas Transmission Company (IFERC)</li> <li>TETCO M3—Texas Eastern Transmission Corp M3 Zone (IFERC)</li> <li>Texok— Natural Gas Pipeline Co of Americak TexOK (IFERC)</li> <li>Trans Z6 NY—Transcontinenal Gas Pipeline, Zone 6 (NY) (IFERC)</li> <li>Ventura—Northern Border Pipeline, Ventura (IFERC)</li> <li>Waha—Waha Hub, West Texas (IFERC)</li> <li>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.</li> <li>Settlement Currency:</li> <li>Currency in which payments are made between the two counterparties:         <ul> <li>USD</li> <li>CAD (AECO only)</li> </ul> </li> <li>Notional amount, as agreed by counterparties.</li> </ul>		
<ul> <li>San Juan— El Paso Natural Gas Co. San Juan Basin Pool (IFERC)</li> <li>Socal—Socal Citygate (IFERC)</li> <li>Sumas—Northwest Pipeline, Sumas (IFERC)</li> <li>TCO—Columbia Gas Transmission Company (IFERC)</li> <li>TETCO M3—Texas Eastern Transmission Corp M3 Zone (IFERC)</li> <li>Texok— Natural Gas Pipeline Co of Americak TexOK (IFERC)</li> <li>Trans Z6 NY—Transcontinenal Gas Pipeline, Zone 6 (NY) (IFERC)</li> <li>Ventura—Northern Border Pipeline, Ventura (IFERC)</li> <li>Waha—Waha Hub, West Texas (IFERC)</li> <li>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.</li> <li>Settlement Currency:</li> <li>Currency in which payments are made between the two counterparties:         <ul> <li>USD</li> <li>CAD (AECO only)</li> </ul> </li> <li>Notional amount, as agreed by counterparties.</li> </ul>		
Socal—Socal Citygate (IFERC)     Sumas—Northwest Pipeline, Sumas (IFERC)     TCO—Columbia Gas Transmission Company (IFERC)     TETCO M3—Texas Eastern Transmission Corp M3 Zone (IFERC)     Texok— Natural Gas Pipeline Co of Americak TexOK (IFERC)     Trans Z6 NY—Transcontinenal Gas Pipeline, Zone 6 (NY) (IFERC)     Ventura—Northern Border Pipeline, Ventura (IFERC)     Waha—Waha Hub, West Texas (IFERC)  Contracts on Reference Commodities:  NYMEX Henry Hub Natural Gas (Index Swap Future) Last Day Settlement For transactions where the settlement currency is CAD, this price will be converted to CAD at then-current spot.  Settlement Currency:  Currency in which payments are made between the two counterparties:     USD     CAD (AECO only)  Notional amount, as agreed by counterparties.		
<ul> <li>Sumas—Northwest Pipeline, Sumas (IFERC)</li> <li>TCO—Columbia Gas Transmission Company (IFERC)</li> <li>TETCO M3—Texas Eastern Transmission Corp M3 Zone (IFERC)</li> <li>Texok— Natural Gas Pipeline Co of Americak TexOK (IFERC)</li> <li>Trans Z6 NY—Transcontinenal Gas Pipeline, Zone 6 (NY) (IFERC)</li> <li>Ventura—Northern Border Pipeline, Ventura (IFERC)</li> <li>Waha—Waha Hub, West Texas (IFERC)</li> <li>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.</li> <li>Settlement Currency:</li> <li>Currency in which payments are made between the two counterparties:         <ul> <li>USD</li> <li>CAD (AECO only)</li> </ul> </li> <li>Notional amount, as agreed by counterparties.</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) • Ventura—Northern Border Pipeline, Ventura (IFERC) • Waha—Waha Hub, West Texas (IFERC) • NYMEX Henry Hub Natural Gas (Index Swap Future) Last Day Settlement 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: • USD • CAD (AECO only)  Notional amount, as agreed by counterparties.		
<ul> <li>TETCO M3—Texas Eastern Transmission Corp M3 Zone (IFERC)</li> <li>Texok— Natural Gas Pipeline Co of Americak TexOK (IFERC)</li> <li>Trans Z6 NY—Transcontinenal Gas Pipeline, Zone 6 (NY) (IFERC)</li> <li>Ventura—Northern Border Pipeline, Ventura (IFERC)</li> <li>Waha—Waha Hub, West Texas (IFERC)</li> <li>NYMEX Henry Hub Natural Gas (Index Swap Future) Last Day Settlement</li> <li>For transactions where the settlement currency is CAD, this price will be converted to CAD at then-current spot.</li> <li>Currency in which payments are made between the two counterparties:         <ul> <li>USD</li> <li>CAD (AECO only)</li> </ul> </li> <li>Notional amount, as agreed by counterparties.</li> </ul>		•
<ul> <li>Texok— Natural Gas Pipeline Co of Americak TexOK (IFERC)</li> <li>Trans Z6 NY—Transcontinenal Gas Pipeline, Zone 6 (NY) (IFERC)</li> <li>Ventura—Northern Border Pipeline, Ventura (IFERC)</li> <li>Waha—Waha Hub, West Texas (IFERC)</li> <li>NYMEX Henry Hub Natural Gas (Index Swap Future) Last Day Settlement</li> <li>For transactions where the settlement currency is CAD, this price will be converted to CAD at then-current spot.</li> <li>Settlement Currency:</li> <li>Currency in which payments are made between the two counterparties:         <ul> <li>USD</li> <li>CAD (AECO only)</li> </ul> </li> <li>Notional amount, as agreed by counterparties.</li> </ul>		
<ul> <li>Trans Z6 NY—Transcontinenal Gas Pipeline, Zone 6 (NY) (IFERC)</li> <li>Ventura—Northern Border Pipeline, Ventura (IFERC)</li> <li>Waha—Waha Hub, West Texas (IFERC)</li> <li>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.</li> <li>Settlement Currency:         <ul> <li>Currency in which payments are made between the two counterparties:</li> <li>USD</li> <li>CAD (AECO only)</li> </ul> </li> <li>Notional amount, as agreed by counterparties.</li> </ul>		
<ul> <li>Ventura—Northern Border Pipeline, Ventura (IFERC)</li> <li>Waha—Waha Hub, West Texas (IFERC)</li> <li>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.</li> <li>Settlement Currency:         <ul> <li>Currency in which payments are made between the two counterparties:</li> <li>USD</li> <li>CAD (AECO only)</li> <li>Notional amount, as agreed by counterparties.</li> <li>Increment:</li> <li>Ventura—Northern Border Pipeline, Ventura (IFERC)</li> <li>Waha—Waha Hub, West Texas (IFERC)</li> <li>Nature CAD, this price will be converted to CAD at then-current spot.</li> <li>Currency in which payments are made between the two counterparties:</li> <li>USD</li> <li>CAD (AECO only)</li> <li>Notional amount, as agreed by counterparties.</li> <li>Increment:</li> <li>Ventura (IFERC)</li> <li>Watter Day Settlement</li> <li>CAD, this price will be converted to CAD at then-current spot.</li> <li>Currency in which payments are made between the two counterparties:</li> <li>USD</li> <li>CAD (AECO only)</li> <li>Notional amount, as agreed by counterparties.</li> <li>Venture CAD (AECO only)</li> <li>Watter CAD (AECO only)</li> <li>Venture CAD (AECO only)</li> <li>Ventu</li></ul></li></ul>		
<ul> <li>Waha—Waha Hub, West Texas (IFERC)</li> <li>Contracts on Reference</li> <li>Commodities:</li> <li>For transactions where the settlement currency is CAD, this price will be converted to CAD at then-current spot.</li> <li>Settlement Currency:</li> <li>Currency in which payments are made between the two counterparties:         <ul> <li>USD</li> <li>CAD (AECO only)</li> </ul> </li> <li>Notional amount, as agreed by counterparties.</li> </ul>		<b>1</b> ' ' ' ' ' ' ' ' ' ' ' ' ' ' ' ' ' ' '
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)  Notional amount, as agreed by counterparties.		
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:  USD  CAD (AECO only)  Notional amount, as agreed by counterparties.		
converted to CAD at then-current spot.  Settlement Currency:  Currency in which payments are made between the two counterparties:  USD  CAD (AECO only)  Notional amount, as agreed by counterparties.  Notional amount, as agreed by counterparties.		
Settlement Currency:  Currency in which payments are made between the two counterparties:  USD  CAD (AECO only)  Notional amount, as agreed by counterparties.  Increment:	Commodities:	· · · · · · · · · · · · · · · · · · ·
• USD • CAD (AECO only)  Quoting Convention and Minimum Increment:  • USD • CAD (AECO only)  Notional amount, as agreed by counterparties.		
CAD (AECO only)  Quoting Convention and Minimum  Increment:  O CAD (AECO only)  Notional amount, as agreed by counterparties.	Settlement Currency:	
Quoting Convention and Minimum Increment:  Notional amount, as agreed by counterparties.		
and Minimum Increment:		CAD (AECO only)
Increment:	<b>Quoting Convention</b>	Notional amount, as agreed by counterparties.
	and Minimum	
Minimum Size: Notional amount, as agreed by counterparties.	Increment:	
	Minimum Size:	Notional amount, as agreed by counterparties.

# Natural Gas – Financial Basis Swap Contracts

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:	<ul> <li>Henry Hub Natural Gas</li> <li>Waha Natural Gas</li> <li>Permian Natural Gas Basis Swap</li> <li>TTF Natural Gas</li> </ul>
Contracts on Reference Commodities:	<ul> <li>NYMEX Henry Hub Natural Gas (Index Swap Future)</li> <li>NYMEX Waha Natural Gas Basis Swap</li> <li>NYMEX Permian Natural Gas Basis Swap</li> <li>ICE TTF Natural Gas (Monthly)</li> </ul>
Settlement Currency:	<ul> <li>Currency in which payments are made between the two counterparties:</li> <li>USD (Other than TTF)</li> <li>EUR (TTF)</li> </ul>
Quoting Convention and Minimum Increment:	Notional amount, as agreed by counterparties
Minimum Size:	Notional amount, as agreed by counterparties
Notional Currency:	Currency in which the fixed and floating prices are quoted:  • USD (Other than TTF)  • EUR (TTF)
Trading Conventions:	Buy or Sell which refers to whether or not the fixed amount is paid (buy) or received (sell).
Calculation Periods:	A single date or date range over which the reference price of the commodity will be calculated.  If a date range the reference price will be averaged across all days.
Trade Date:	The date on which counterparties enter into the contract.
Settlement Date(s):	Specified settlement or payment date when the fixed payment amount and the floating payment amount are exchanged (can be netted).
Settlement Procedure:	Bilateral cash settlement performed in settlement currency.  The contracts settle on both the NYMEX Last Day and NYMEX Penultimate publications.

# Natural Gas – Swing Swap Contracts

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

# Natural Gas – Swing Swap Contracts

	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.
<b>Settlement Date(s):</b>	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

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

	For convenience, certain terms are mapped to their
Product Type/ISDA OTC Taxonomy:	FpML 5.5 equivalent.
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Asset Class.  ISDA OTC Base Product:	IR Swap
ISDA OTC Base Floduct:  ISDA OTC Sub-Product:	Exotic Exotic
Further Limitations:	None
Terms:	None
Settlement Currency:	With respect to Non-Deliverable Single-Currency
Settlement 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
Effective Date ("effectiveDate").	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
21.0012 (0 2 410 2 401.1000 2 4) 51	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
EV D	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
11xcu 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 $Rate  imes F$	ixed Rate × Currency Amount × Day Count Fraction
	If the Currency Amount is not denominated in the
	Settlement Currency and the Index Currency is
	identified as being subject to Asian Terms, then the
	Fixed Amount shall be calculated in accordance with
	the Asian Terms.
Fixed Rate Period End Dates:	As specified by the parties, subject to adjustment in
	accordance with any Fixed Rate Payer Period End Date
	Business Day Convention.
Fixed Rate Payer Period End Date Business Days:	If a Fixed Rate Payer Period End Date Business Day
, , , , , , , , , , , , , , , , , , ,	Convention is applicable, as specified by the parties
	from among the Available Business Days.
Fixed Rate Payer Payment Date Day Convention:	As specified by the parties from among the Available
Tixed Rate Payer Payment Date Day Convention.	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 Fraction.	
	Day Count Fractions.
Floating Amount:	A 10 11 1
Floating Rate Payer ("payerPartyReference"):	As specified by the parties.
Currency Amount ("notional"):	For any Non-Deliverable Single-Currency Swap
	Transaction, an amount in the Index Currency agreed
	by the parties.
	For any Non-Deliverable Cross-Currency Swap, an
	amount in the Settlement Currency agreed by the
	parties.
	For any other Non-Deliverable Cross-Currency Swap,
	an amount agreed by the parties in whichever of the
	Index Currency or Settlement Currency is not the
	currency in which the Fixed Rate Payer Currency
	Amount is denominated.
Floating Amount:	If the Currency Amount is denominated in the
	Settlement Currency, an amount calculated in accordance with the 2006 ISDA Definitions.

	If the Currency Amount is denominated in BRL, then
	notwithstanding anything to the contrary contained in
	the 2006 ISDA Definitions, the Floating Amount shall
	be calculated as set forth under Definition of BRL
	Floating Rate Option.
	If the Currency Amount is not denominated in the
	Settlement Currency or BRL and the Index Currency is
	not identified as being subject to Asian Terms, then
	notwithstanding anything to the contrary contained in
	the 2006 ISDA Definitions, the Floating Amount shall
TV D C	equal an amount in the Settlement Currency equal to:
FX Rate × Currency Amount × (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
	from among the Available Floating Rate Options for
	such Currency.
Designated Maturity ('indexTenor''):	As specified by the parties from among the available
Sosignated Plantarity ( machine 1010)	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
Reset Butes Business Buys.	Business Days, subject to any Required Business Days.
Reset Dates Business Day Convention:	As specified by the parties from among the Available
Reset Dates Business Day Convention.	Business Day Conventions.
Floating Rate Period End Dates:	As specified by the parties, subject to adjustment in
Troating Rate Ferrod End Dates.	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
zame zajeż zajmene zace zaj convention.	Business Day Conventions.
Day Count Fraction:	As specified by the parties from among the Available
Day Count Huction.	Day Count Fractions.
Compounding:	As specified by the parties.
Method of Averaging:	As specified by the parties.
Final Exchange:	715 specified by the purites.
Final Exchange Date:	As specified by the parties.
	As specified by the parties from among the Available
Final Exchange Business Days:	
Einel Ershauge Dusiness Des Come d'	Business Days.
Final Exchange Business Day Convention:	As specified by the parties from among the Available
	Business Day Conventions.

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

#### 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	Determination	Business Days
			Source(s) (in	Date	
			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

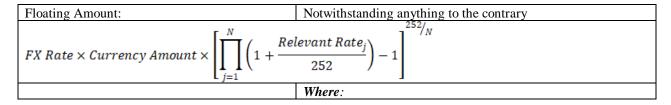
# Applicability of Asian Terms

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

#### Non-Deliverable Swap Floating Rate Options

Index Currency	Floating Rate Option	Defined In	Business Days
ARS	Not Applicable—	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		COBO
COP	COP-Unidad de Valor Real	See below	USNY
	(UVR)		COBO
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



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

market holiday by the BM&F.
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#### Definition of CLP-Unidad de Fomento (UF/CLF)

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

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

COP- <u>Unidad de Valor Real (UVR)</u> :	For any Reset Date, the difference between the value of the
	unidad de valor real (UVR) as certified by the Colombian
	Banco de Republica for the calendar day preceding such Reset
	Date and the value of <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- <i>Unidad de</i>
	Valor Real (UVR).
	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- <i>Unidad de Valor Real (UVR)</i> for such
	day.

#### Non-Deliverable Swap Available Day Count Fractions

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

#### Non-Deliverable Swap Available Business Day Conventions

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

## Non-Deliverable Single-Currency Swap Notional Amounts

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

## Non-Deliverable Cross-Currency Swap Notional Amounts

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

# Non-Deliverable Forward Foreign Exchange Contracts Options

by counterparties.	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 currencyThis covers "Non-Deliverable Foreign Exchange Options".
UGX Ugandan Shilling     UYU Uruguayan peso     VEB Venezuelan bolívar     VND Vietnamese dòng     ZMW Zambian Kwacha  Settlement Currency:      AUD Australian Dollar     CAD Canadian Dollar     EUR Euro     GBP British Pound     JPY Japanese Yen     USD US Dollar     CHF Swiss Franc      Votional amount, as agreed by counterparties.  Minimum Size:  Notional Currency:  Currency in which contract size is expressed, as agreed by counterparties.		<ul> <li>BRL Brazilian Real</li> <li>CLP Chilean Peso</li> <li>COP Colombian Peso</li> <li>CNY Chinese Renminbi</li> <li>EGP Egyptian pound</li> <li>GHS Ghanaian Cedi</li> <li>GTQ Guatemalan quetzal</li> <li>IDR Indonesian Rupiah</li> <li>INR Indian Rupee</li> <li>KES Kenyan Shilling</li> <li>KRW South Korean Won</li> <li>KZT Kazakh tenge</li> <li>MYR Malaysian Ringgit</li> <li>NGN Nigerian Naira</li> <li>PEN Peruvian nuevo sol</li> <li>PHP Philippine Peso</li> <li>RUB Russian ruble</li> <li>TWD Taiwan Dollar</li> </ul>
CAD Canadian Dollar     EUR Euro     GBP British Pound     JPY Japanese Yen     USD US Dollar     CHIF Swiss Franc     Notional amount, as agreed by counterparties.     Notional amount, as agreed by counterparties.     Notional amount, as agreed by counterparties.     Currency in which contract size is expressed, as agreed by counterparties.		<ul> <li>UGX Ugandan Shilling</li> <li>UYU Uruguayan peso</li> <li>VEB Venezuelan bolívar</li> <li>VND Vietnamese đồng</li> </ul>
Minimum Size:  Notional amount, as agreed by counterparties.  Currency in which contract size is expressed, as agreed by counterparties.	Settlement Currency:	<ul> <li>CAD Canadian Dollar</li> <li>EUR Euro</li> <li>GBP British Pound</li> <li>JPY Japanese Yen</li> <li>USD US Dollar</li> </ul>
Notional Currency:  Currency in which contract size is expressed, as agree by counterparties.		
by counterparties.		
by counterparties.	Notional Currency:	Currency in which contract size is expressed, as agreed
notional currency.	Trading Conventions:	Buy or Sell which refers to the contract size expressed in notional currency.
Forward Rates: Currency exchange rate expressed as the amount of	Forward Rates:	Currency exchange rate expressed as the amount of
Trade Date:  reference currency per unit of settlement currency.  The date on which parties enter into the contract.	Total Date:	

C-441	Constitution and an assurant data as a sun of her
Settlement Date:	Specified settlement or payment date, as agreed by
	<del>counterparties.</del>
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 Incorporated Standards:	This contract description incorporates by reference the
•	following industry standard documentation and
	standards:
	<u>bttirdir dir.</u>
	(a) the 1998 FX and Currency Option Definitions, as
	amended and supplemented from time to time, including
	the 2005 Barrier Option Supplement to the 1998 FX and
	Currency Option Definitions (the "1998 Definitions");
	<u>currency option Definitions (the 1998 Definitions ),</u>
	Unless otherwise specified by the parties, as set forth in
	the(b) the current EMTA Template Terms for Non-
	Deliverable FX Forward Currency Option Transactions
	applicable to the Reference Currency and Settlement
	Currency <del>:</del>
	(to the extent available for a particular Currency Pair)
	(available at: https://www.emta.org/ndftt.aspx); and
	(c) ISDA OTC Taxonomies.
	(C) IDDIT OTO TWANTONION

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

Summary:	This covers non-deliverable vanilla American or
	European style foreign exchange options.
<b>Limitations on Available Selections and Default</b>	Each Non-Deliverable Foreign Exchange Option traded
Settings Contract Types:	is bespoke and the terms agreed between the Buyer and
	Seller. All option strategies result in call options and/or
	put options executed with the following strategies traded
	as agreed between the parties:
	Vanilla: Outright Call / Put, Straddle, Strangle,
	Butterfly, Risk Reversal, Calendar (tenor) spread, Cross
	Currency Spread, Condor, Call Spread, Put Spread, Live
	Trading with no delta hedge.
	Exotic: Barriers, Baskets, Digitals (or Binary),
	Knockins, Knockouts, Reverse Knockins/Kockouts, No
	Touch, Double No Touch, Average Price, Worst of
	Options, Compound Options; trades may be with or
	without delta hedges and some structures may also be
	bilaterally negotiated with additional options as part of
	the package to form a vega hedge. The terms under
	which a Non-Deliverable Vanilla American or European
	<u>.                                     </u>
	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
	<del>currency.</del>
	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
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 levely average of the Perpublic of Columbia.
Product Type/ISDA OTC Taxonomy:	the lawful currency of the Republic of Columbia
7-	Foreign Forthern
ISDA OTC Asset Class:	Foreign Exchange
ISDA OTC Base Product:	Foreign Exchange Vanilla Option, NDO, Simple Exotic or Complex Exotic
ISDA OTC Sub-Product:	Vanilla 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 ("americanExercise.commencementDate"):	As specified by the parties.  The Trade Date, unless otherwise specified by the parties. This applies only where the Currency 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.
	(An American option can be exercised any time up to and including the Expiration Date; a European option can only be exercised on the Expiration Date.)
Currency Option Type:	A Call with respect to the Call Currency and a Put with respect to the Put Currency: Binary in the case of a binary or digital option.
Call Currency ("callCurrency Amount"):	The currency and amount as specified by the parties, or, if not so specified, derived from the Put from among those included in the list of available Currency Amount and Strike PricePairs.
	The Put Currency and Call Currency must represent a traded pair as shown on included in the attached-list of eurrencies available Currency Pairs.
Call Currency Amount:	As specified by the parties or, if not so specified, derived from the Put Currency Amount and Strike Price.
Put Currency:	The currency as specified by the parties from among those included in the list of available Currency Pairs.  The Put Currency and Call Currency must represent a traded pair included in the list of available Currency

	Pairs.	
Put Currency ("putCurrencyAmount") Amount:	The currency and amount as 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 Optionoption 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 or otherwise per the 1998 Definitions.	
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.	
Expiration Time:	The time in the location specified by the parities.	
Latest Exercise Time:	As specified by the parties. The Expiration Time, unless otherwise specified by the parties. This applies only where the Currency Option Style is American.	
Expiration Time ("americanExercise.expiryTime" or "europeanExercise.expiryTime")Automatic Exercise:	The time in the location Applicable, unless otherwise specified by the parities parties.	
Automatic ExerciseSettlement:	As specified by the parties. Non-Deliverable	
Settlement <u>Date Amount</u> :	As In the case of a digital or binary option, as specified by the parties.	
ValuationSettlement Date:	As specified by the parties.	
Averaging Dates Valuation Date:	As specified by the parties.	
Premium ("premium")	As specified by the parties.	
Premium Payment Date Averaging Dates:	As specified by the parties.	
Calculation AgentPremium:	As specified by the parties.	
Business Days for Premium Payment Date:	As specified by the parties.	
Business Days for Settlement DateBarrier Event:	As specified by the parties.	
Business Days for Exercise Date	For American Options, as specified by the parties.	
Business Days for Expiration Date Calculation Agent:	As specified by the parties.	
Business Days (General) Day:	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.	

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

Disruption Events:	As specified by the parties.
Disruption Fallbacks:	As specified by the parties for each <u>applicable</u> Disruption Event <u>applicable</u> or otherwise per the 1998 <u>Definitions</u> .

# FX-Non-Deliverable Vanilla Foreign Exchange Option Available Currencies and Principal Financial Centers Currency Pairs

AUD/CNY	Three Letter Currency Code (ISDA/ISO)C NY/THB	IDR/PHP	Currency Name (ISDA)MYR/CNH	Principal Financial Centers for Currency (FpML Codes)THB/INR
AUD/IDR	<u>CNY/TWD</u>	<u>IDR/THB</u>	MYR/CNY	THB/KRW
<u>AUD/INR</u>	EUR/ARS	<u>IDR/TWD</u>	Argentine PesoMYR/EUR	ARBA <u>THB/MYR</u>
<u>AUD/KRW</u>	EUR/BRL	INR/AUD	Brazilian RealMYR/GBP	BRBR, BRRJ or BRSPTHB/PHP
AUD/MYR	EUR/CLP	INR/CAD	Chilean Peso MYR/IDR	CLSA <u>THB/TWD</u>
AUD/PHP	EUR/CNY	INR/CHF	Chinese Renminbi MYR/INR	CNBETWD/AUD
AUD/TWD	EUR/COP	<u>INR/CNH</u>	Colombian PesoMYR/JPY	COBOTWD/CAD
	EGP		Egyptian Pound	EGCA
	EUR		<del>Euro</del>	EUTA
BRL/JPY	EUR/IDR	<u>INR/CNY</u>	Indonesian RupiahMYR/KRW	HDJATWD/CHF
BRL/MXN	EUR/INR	INR/EUR	Indian Rupee MYR/NZD	INMUTWD/CNH
CAD/BRL	EUR/KRW	INR/GBP	Korean WonMYR/PHP	KRSETWD/CNY
<u>CAD/CNY</u>	EUR/KZT	INR/HKD	Kazakhstan TengeMYR/SGD	KZALTWD/EUR
CAD/IDR	EUR/MYR	INR/IDR	Malaysian RinggitMYR/TWD	MYKLTWD/GBP
<u>CAD/INR</u>	EUR/PEN	INR/JPY	Peruvian Nuevo SolNZD/CNY	PELITWD/HKD
CAD/KRW	EUR/PHP	<u>INR/KRW</u>	Philippine PesoNZD/IDR	PHMATWD/IDR
	RUB		Russian Ruble	RUMO
CAD/MYR	EUR/TWD	INR/NZD	Taiwanese Dollar NZD/INR	TWTA TWD/INR
CAD/PHP	USDEUR/UA H	INR/PHP	United States Dollar NZD/KRW	USNYTWD/JPY
<u>CAD/TWD</u>	VEBGBP/BRL	INR/SGD	Venezuelan BolivarNZD/MYR	VECATWD/KRW
<u>CHF/BRL</u>	VNDGBP/CN Y	<u>INR/TWD</u>	Vietnamese Dong NZD/PHP	VNHATWD/MYR

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

CHF/CNY	ARSGBP/IDR	ARS01 ARS BNAR IPY/CNY	NZD/TWD	TWD/NZD
ARS		ARS02 ARS OFFICIAL RATE		
ARS		ARS03 CME/EMTA A	RS INDUSTRY SURVEY RA	ATE
CHF/IDR	ARSGBP/INR	ARS03 EMTA ARS INDUSTRY SURVEY RATEJPY/IDR	PHP/AUD	TWD/PHP
CHF/INR	ARSGBP/KR W	ARS04 EMTA ARS INDICATIVE INDUSTRY SURVEY RATE IPY/INR	PHP/CAD	TWD/SGD
BRL		BRL01 BRL BRBY		
BRL		BRL02 BRL OFFICIA	<del>L RATE</del>	
<u>CHF/KRW</u>	BRLGBP/MY R	BRL03 BRL PCOT <u>JPY/KRW</u>	PHP/CHF	TWD/THB
BRL		BRL09 BRL PTAX		
<u>CHF/MYR</u>	BRL GBP/PHP	BRL10 BRL PTAX BRFRJPY/MYR	PHP/CNH	<u>USD/ARS</u>
BRL		BRL11 BRL INDUSTRY SURVEY RATE		
BRL		BRL12 EMTA BRL IN	IDUSTRY SURVEY RATE	
CHF/PHP	BRLGBP/TW D	BRL13 EMTA BRL INDICATIVE SURVEY RATE IPY/PHP	PHP/CNY	<u>USD/BRL</u>
CLP		CLP01 BCCCHILG		
<u>CHF/TWD</u>	CLPHKD/CN Y	CLP02 CLP INFORMALIPY/TW D	PHP/EUR	<u>USD/CLP</u>
CLP	-	CLP03 CLP INTERBA	NK	
CLP		CLP04 CLP OBSERVA	A <del>DO</del>	
CLP		CLP08 CLP OFFICIAL	RATE	
CLP		CLP09 CLP TELERAT		
CLP		CLP10 CLP DOLAR OBS		
CLP1			DICATIVE SURVEY RATE	
<u>CNH/IDR</u>	CNYHKD/ID R	CNY01 CNY SAEDKRW/AUD	PHP/GBP	<u>USD/CNY</u>
CNY CNY02 SFEMC CNY INDICATIVE SURVEY RATE		E		
<u>CNH/INR</u>	COPHKD/INR	COP01 COP CO/COL03KRW/CA D	PHP/HKD	<u>USD/COP</u>
COP		COP02 COP TRM		
COP		COP03 COP INDICAT	CIVE SURVEY RATE	
<u>CNH/KRW</u>	EGPHKD/KR W	EGP01 EGP FEMFKRW/CHF	PHP/IDR	<u>USD/EGP</u>

<u>CNH/MYR</u>	EGPHKD/MY R	EGP02 EMTA EGP INDICATIVE SURVEY RATEKRW/CNH	PHP/INR	<u>USD/GHS</u>
<u>CNH/PHP</u>	IDRHKD/PHP	IDR01-IDR ABSKRW/CNY	PHP/JPY	<u>USD/IDR</u>
IDR IDR		IDR02 SFEMC INDIC IDR03 IDR VWAP	ATIVE SURVEY RATE	
<u>CNH/TWD</u>	INRHKD/TW D	INR01 INR RBIBKRW/EUR	PHP/KRW	<u>USD/INR</u>
INR		INR02 SFEMC INR INDICATIVE SURVEY RATE		
<u>CNY/AUD</u>	KRWIDR/AU D	KRW <del>02 KRW</del> KFTC18/GBP	PHP/MYR	<u>USD/KES</u>
<u>CNY/CAD</u>	KRWIDR/CA D	KRW <del>03 KRW</del> TELERATE 45644/IDR	PHP/NZD	<u>USD/KRW</u>
CNY/CHF	KRWIDR/CH E	KRW <del>04 SFEMC</del> KRW INDICATIVE SURVEY RATE/INR	PHP/THB	<u>USD/KZT</u>
KZT		KZT01 KZT KASE		
KZT	_	KZT 02 EMTA KZT II	NDICATIVE SURVEY RATE	
<u>CNY/EUR</u>	MYRIDR/CN H	MYR01 MYR ABSKRW/JPY	PHP/TWD	<u>USD/MYR</u>
<u>CNY/GBP</u>	MYRIDR/CN Y	KRW/MYR02 SFEMC MYR INDICATIVE SURVEY RATE	SGD/CNY	<u>USD/NGN</u>
MYR		MYR03 MYR PPKM		
<u>CNY/HKD</u>	PENIDR/EUR	PEN01 PEN PDSBKRW/NZD	SGD/IDR	<u>USD/PEN</u>
PEN		PENO2 PEN WE AVE		
PEN		PENOS PEN WT AVE		
PEN		PEN04 EMTA PEN INDICATIVE SURVEY RATE PEN05 PEN INTERBANK AVE		
PEN CNY/IDR	PHPIDR/GBP	KRW/PHP01 PHPESO	SGD/INR	<u>USD/PHP</u>
PHP		PHP02 PHP TELERAT	<u>re 2920</u>	
PHP		PHP03 PHP TELERATE 15439		
PHP		PHP04 PHPES01		
PHP PHP		PHP05 SFEMC PHP INDICATIVE SURVEY RATE PHP06 PHP PDSPESO		
CNY/INR	RUBIDR/HK D	RUB01 RUB MICEXFRXKRW/S GD	SGD/KRW	<u>USD/RUB</u>
RUB		RUB02 RUB MMVB		
RUB		RUB03 RUB CME-EMTA		
RUB			VDICATIVE SURVEY RATE	
<u>CNY/JPY</u>	TWD IDR/INR	TWD01 TWD TELERATE	SGD/MYR	<u>USD/TWD</u>

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

		6161 <u>KRW/THB</u>		
<u>CNY/KRW</u>	TWDIDR/JPY	KRW/TWD <del>02 TWD</del> TFEMA	SGD/PHP	<u>USD/UAH</u>
<u>CNY/MYR</u>	TWDIDR/KR W	TWD03 TWD TAIFIX1MYR/AUD	SGD/TWD	<u>USD/VND</u>
<u>CNY/NZD</u>	TWDIDR/MY R	TWD04 SFEMCMYR/CAD	THB/CNY	<u>USD/ZMW</u>
VEB		<del>VEF01 VEF FIX</del>		
<del>VND</del>		VND01 VND ABS		
<u>CNY/PHP</u>	VNDIDR/NZ D	VND02 VND FXMYR/CHF	THB/IDR	
VND		VND03 SFEMC VND INDICATIVE SURVEY RATE		

## Non-Deliverable Forward Foreign Exchange Contracts

# FX Non Deliverable Vanilla Option Requirements and Defaults Terms and Conditions

77 111 0	D 1 (4 13) 13 0 1	D 6 1:
<del>Variable</del> <u>Summary:</u>	Requirement A non-deliverable forward ("NDF") is an outright forward in which	<del>Default</del>
	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.	
Commencement Date	American Style ONLY	Trade Date
Automatic Exercise  Automatic Exercise	American Style ONLY	Same as Expiration Time Applicable
Business Days for Premium Payment	At least one of the specified	Principal Financial Center
Date Reference Currency	locations must be able to settle	for Currency of
(i.e., Non-Delivery Currency):	relevant Currency AOA Angolan	<del>Premium</del>
and the second s	<u>Kwanza</u>	
	• ARS Argentine Peso	
	BDT Bangladeshi Taka	
	BRL Brazilian Real	
	• <u>CLP Chilean Peso</u>	
	<u>COP Colombian Peso</u>	
	• <u>CNY Chinese Renminbi</u>	
	<u>■ DZD Algerian Dinar</u>	
	<u>■ EGP Egyptian pound</u>	
	• GHS Ghanaian Cedi	
	GTQ Guatemalan quetzal	
	<u>■ IDR Indonesian Rupiah</u>	
	<u>■ INR Indian Rupee</u>	
	<u> </u>	
	KRW South Korean Won	
	• KZT Kazakh tenge	
	<u> LKR Sri Lankan Rupee</u>	
	MAD Moroccan Dirham	
	• MUR Mauritian Rupee	
	MYR Malaysian Ringgit	
	MZN Mozambican Metical	
	NGN Nigerian Naira	
	PEN Peruvian nuevo sol	
	PHP Philippine Peso	
	=	

	PKR Pakistani Rupee	
	RUB Russian ruble	
	TND Tunisian Dinar	
	TWD Taiwan Dollar	
	=	
	• TZS Tanzanian Shilling	
	<u>UAH Ukrainian Hryvnia</u>	
	• <u>UGX Ugandan Shilling</u>	
	• <u>UYU Uruguayan peso</u>	
	<ul> <li>VEB Venezuelan bolívar</li> </ul>	
	<u>VND Vietnamese đồng</u>	
	XAF_Central African CFA Franc	
	XOF West African CFA Franc	
	ZMW Zambian Kwacha	
Business Days for Settlement Dates Currency:	The specified locations must at least be able to settle each Currency in the Currency Pair AUD Australian Dollar	Principal Financial Center for each Currency of the Currency Pair
	<u>CAD Canadian Dollar</u>	
	• EUR Euro	
	• GBP British Pound	
	• JPY Japanese Yen	
	• USD US Dollar	
	• CHF Swiss Franc	
Business Days for Exercise DateQuoting Convention and Minimum	Location of Seller Notional amount, as agreed by counterparties.	Location of Seller
Date Quoting Convention and William	agreed by counterparties.	

Increment:		
Business Days for Expiration Dates Minimum Size:	Notional amount, as agreed by counterparties. 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 Notional Currency:	Cannot result in payment due prior to Trade DateCurrency in which contract size is expressed, as agreed by counterparties.	Following
Trading Conventions:	Buy or Sell which refers to the contract size currency.	ze expressed in notional
Forward Rates:	<u>Currency exchange rate expressed as the aper unit of settlement currency.</u>	nmount of reference currency
Business Day Convention for Expiration Trade Date:	The date on which parties enter into the contract.	Following
Business Day Convention for Settlement Date:	Cannot result in Specified settlement or payment due prior to Exercise Datedate, as agreed by counterparties.	Following
Fixing Date:	The date at which the difference between exchange rate and the agreed upon exchange	
Settlement Procedure:	Bilateral settlement performed in settleme	ent currency.
Disruption Events:	Unless otherwise specified by the parties, as set forth in the EMTA Template Terms for Non-Deliverable EX Forward Transactions applicable to the Reference Currency and Settlement Currency: http://www.emta.org/ndftt.aspx	Price Source Disruption ONLY
Disruption Fallbacks:	Required only if there are Disruption Events	For Price Source Disruption per the 1998 Definitions

#### FX Non Deliverable Vanilla Available Option Styles

FA NO	FA Non Deriverable vanina Avanable Option Styles				
<u>Style</u>	<del>Description</del>	<del>Default</del>			
<del>American</del>	Can be exercised on any Exercise	<del>Yes</del>			
	Business Day from and including				
	the Commencement Date to and				
	including the Expiration Date				
<del>European</del>	Can be exercised only on the	<del>No</del>			
	Expiration Date				

#### Available Business Day Conventions

Available Business Buy Conventions
ISDA Name
Following State of the Control of th
Modified/Modified Following
Nearest

Preceding

#### **PO Index Contracts**

	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
Dec less Town /ICD A OTO Terror	Terms Supplement (the "Standard Terms").
Product Type/ISDA OTC Taxonomy:	Co. Pa
ISDA OTC Asset Class:	Credit
ISDA OTC Base Product:	Index
ISDA OTC Sub-Product:	PO
ISDA OTC Transaction Type: Further Limitations:	PO None
Terms:	None
Effective Date:	As specified by the parties, subject to adjustment in
Effective 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:	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.
<b>Event Affecting the Index:</b>	
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:	The terms under which a Single Currency Fixed for Floating Interest Rate Swap/CME Cleared may be traded are as specified in these terms and conditions, which incorporate the CME Rulebook, in particular Chapters 900 and 901 (and any successor provisions) and the CME Cleared IRS Product Scope (or any successor).  By electing to trade a Single Currency Fixed for Floating Interest Rate Swap/CME Cleared, participants are representing that they are familiar with the CME Rulebook and the limitations on transaction terms contained in it.
Incorporated Standards:	This contract description incorporates by reference the CME Rulebook as in effect from time to time. The CME Rulebook itself may incorporate certain additional standards, such as the 2000 ISDA Definitions and 2006 ISDA Definitions.  Be aware that the timing of effectiveness of amendments or supplements to the ISDA standards may vary between bilateral and CME contracts, since the CME may reserve the right to select when and how such changes become effective.
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	IR Swap
ISDA OTC Sub-Product(s):	Fixed Float and OIS
Further Limitations:	Must comply with CME Clearing Requirements.
Terms:	
Definition Set:	The definition set ( <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.

# Single Currency Fixed for Floating Interest Rate Swaps - CME Cleared

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	The terms under which a Single Currency Fixed for
Settings:	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.
Duoduot Tymo/ISDA OTC Toyonomy	such changes become effective.
Product Type/ISDA OTC Taxonomy:	Interest Data
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:	707 1 0 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1
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
1 ayor for reductional raymonus 600.	LCH Rulebook.
Additional Payment/Fees:	As determined by the parties, subject to limitations in the
Additional Laymont Tees.	• •
D. C. Aller ID.	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.
	CALLE IMPROVED.

# Single Currency Fixed for Floating Interest Rate Swaps – LCH Cleared

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**

Summary:	This covers fixed-for-floating U.S. electricity swaps ("U.S. Electricity – Fixed/Floating Swap Contracts").
Limitations on Available Selections and Default	The terms under which U.S. Electricity – Fixed/Floating
Settings:	Swap Contracts may be traded are shown below or in
Settings.	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
D. I. officers	("Commodity Definitions")
Product Type/ISDA OTC Taxonomy:	Comment the
ISDA OTC Asset Class:	Commodity
ISDA OTC Base Product:	Energy
ISDA OTC Sub-Product:	Elec
ISDA OTC Transaction type:	Swap
Further Limitations:	None
Terms:	A
Trade Date:	As agreed by the parties.
Effective Date:	The date specified by the parties, adjusted in accordance with any applicable Business Day Convention.
Effective Date Business Days:	USNY
Effective Date Business Day Convention:	As specified by the parties from among the Available
	Business Day Conventions.
Termination Date:	As specified by the parties.
Termination Date Business Days:	USNY
Termination Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Commodity	As specified by the parties from among the Available Commodities.
Notional Quantity:	The sum of the Notional Quantities per Calculation Period.
Notional Quantity per Calculation Period:	As specified by the parties on a per-Calculation-Period Basis.
Settlement Periods:	If specified by the parties or if applicable to the relevant
	Commodity Reference Price and specified herein.
	Parties may specify one of the Available Set Tenors as a
	Settlement Period or may specify another period.

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

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

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

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

ISDA Name
Following
Modified/Modified Following
Nearest
Preceding

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

Set Tenor	Settlement Period		
Month	The specified calendar month; if OFF PEAK/PEAK is		
	not specified, PEAK is assur	med	
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 Y		
	Q1	1 January through 31	
		March	
	Q2	1 April through 30 June	
	Q3	1 July through 30	
		September	
	Q4	1 October through 31	
		December	
Calendar Year	1 January through 31 December in the specified year		
Planning Year	1 June in the specified beginning calendar year through		
	31 May in the specified ending calendar year		

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

#### **ISDA Definitions**

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

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

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

#### **Exchange Definitions**

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

ISDA Definition					
Commodity	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
Reference Price	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/lmpda.aspx	
OFF PEAK				
DAY AHEAD				

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

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

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ELECTRICITY- MISO- NORTHERN ILLINOIS HUB- OFF PEAK	Central Off Peak	PJM	http://www.pjm.com/markets-and- operations/energy/real-time/lmp.aspx	N ILLINOIS HUB, TotalLMP
REAL TIME 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
ELECTRICITY- ISO NEW ENGLAND- MAINE 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.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?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-	Eastern Off	ISO NE	http://www.iso-	.Z.MAINE,
ISO NEW	Peak		ne.com/markets/hst_rpts/hstRpts.do?cat	Locational
ENGLAND-			egory=Hourly	Marginal Pricing
MAINE ZONE-			Report Type: Hourly Data; Report Day-	\$/MWh
OFF PEAK			Ahead LMPs (March 2003 - Present)	
DAY AHEAD			, , , , , , , , , , , , , , , , , , ,	
ELECTRICITY-	Eastern	ISO NE	http://www.iso-	.Z.MAINE,
ISO NEW	Peak		ne.com/markets/hst_rpts/hstRpts.do?cat	Locational
ENGLAND-			egory=Hourly	Marginal Pricing
MAINE ZONE-			Report Type: Hourly Data; Report Day-	\$/MWh
PEAK DAY			Ahead LMPs (March 2003 - Present)	ψ/ 1/1 // 11
AHEAD			Afficad Exvir s (March 2005 - Frescht)	
ELECTRICITY-	See ISDA De	finition		
	See ISDA De	EIIIIIIIIOII		
ISO NEW				
ENGLAND-				
MASS HUB-				
ATC DAY				
AHEAD		1	T	
ELECTRICITY-	Eastern Off	ISO NE	http://www.iso-	.H.INTERNAL_HU
ISO NEW	Peak		ne.com/markets/hst_rpts/hstRpts.do?cat	B, Locational
ENGLAND-			egory=Hourly	Marginal Pricing
MASS HUB-			Report Type: Hourly Data; Report Day-	\$/MWh
OFF PEAK			Ahead LMPs (March 2003 - Present)	
DAY AHEAD				
ELECTRICITY-	Eastern	ISO NE	http://www.iso-	.H.INTERNAL_HU
ISO NEW	Peak		ne.com/markets/hst_rpts/hstRpts.do?cat	B, Locational
ENGLAND-			egory=Hourly	Marginal Pricing
MASS HUB-			Report Type: Hourly Data; Report Day-	\$/MWh
PEAK DAY			Ahead LMPs (March 2003 - Present)	Ψ/1/11/11
AHEAD			Thread Elvir's (March 2003 Tresent)	
ELECTRICITY-	N/A	ISO NE	http://www.iso-	.Z.SEMASS,
ISO NEW	IV/A	ISO NE	ne.com/markets/hst_rpts/hstRpts.do?cat	Locational
ENGLAND-			egory=Hourly	Marginal Pricing
				\$/MWh
SEMASS			Report Type: Hourly Data; Report Day-	\$/1V1 VV 11
ZONE-DAY			Ahead LMPs (March 2003 - Present)	
AHEAD	E + Off	ICO NE	1	77 CEMA CC
ELECTRICITY-	Eastern Off	ISO NE	http://www.iso-	.Z.SEMASS,
ISO NEW	Peak		ne.com/markets/hst_rpts/hstRpts.do?cat	Locational
ENGLAND-			egory=Hourly	Marginal Pricing
SEMASS			Report Type: Hourly Data; Report Day-	\$/MWh
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?cat	Locational
ENGLAND-			egory=Hourly	Marginal Pricing
SEMASS			Report Type: Hourly Data; Report Day-	\$/MWh
ZONE-PEAK			Ahead LMPs (March 2003 - Present)	
DAY AHEAD			,	
ELECTRICITY-	See ISDA De	efinition		
ISO NEW		<del></del>		
ENGLAND-				
NEMASSBOST				
ZONE-DAY				
AHEAD				
ALIEAD	l			

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ELECTRICITY- ISO NEW ENGLAND- NEMASSBOST	Eastern Off Peak	ISO NE	http://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cat egory=Hourly Report Type: Hourly Data; Report Day-	.Z.NEMASSBOST, Locational Marginal Pricing \$/MWh
ZONE-OFF PEAK DAY AHEAD			Ahead LMPs (March 2003 - Present)	<b>4</b> , 11 1 1 1
ELECTRICITY- ISO NEW ENGLAND- NEMASSBOST 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.NEMASSBOST, Locational Marginal Pricing \$/MWh
ELECTRICITY- ISO NEW ENGLAND- WCMASS ZONE-DAY AHEAD	N/A	ISO NE	http://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cat egory=Hourly Report Type: Hourly Data; Report Day- Ahead LMPs (March 2003 - Present)	.Z.WCMASS, Locational Marginal Pricing \$/MWh
ELECTRICITY- ISO NEW ENGLAND- WCMASS ZONE-OFF PEAK DAY AHEAD	Eastern Off Peak	ISO NE	http://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cat egory=Hourly Report Type: Hourly Data; Report Day- Ahead LMPs (March 2003 - Present)	.Z.WCMASS, Locational Marginal Pricing \$/MWh
ELECTRICITY- ISO NEW ENGLAND- WCMASS ZONE-PEAK DAY AHEAD	Eastern Peak	ISO NE	http://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cat egory=Hourly Report Type: Hourly Data; Report Day- Ahead LMPs (March 2003 - Present)	.Z.WCMASS, Locational Marginal Pricing \$/MWh
ELECTRICITY- PJM- ATLANTIC ZONE-ATC DAY AHEAD	N/A	РЈМ	http://www.pjm.com/markets-and- operations/energy/day- ahead/lmpda.aspx	AECO ZONE, TotalLMP
ELECTRICITY- PJM- ATLANTIC ZONE-OFF PEAK DAY AHEAD	Eastern Off Peak	РЈМ	http://www.pjm.com/markets-and- operations/energy/day- ahead/lmpda.aspx	AECO ZONE, TotalLMP
ELECTRICITY- PJM- ATLANTIC ZONE-PEAK DAY AHEAD	Eastern Peak	РЈМ	http://www.pjm.com/markets-and- operations/energy/day- ahead/lmpda.aspx	AECO ZONE, TotalLMP
ELECTRICITY- PJM- BALTIMORE GAS AND ELECTRIC	N/A	PJM	http://www.pjm.com/markets-and- operations/energy/day- ahead/lmpda.aspx	BGE ZONE, TotalLMP
ZONE-ATC DAY AHEAD				

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ELECTRICITY-	Eastern Off	PJM	http://www.pjm.com/markets-and-	BGE ZONE,
PJM-	Peak		operations/energy/day-	TotalLMP
BALTIMORE			ahead/lmpda.aspx	
GAS AND				
ELECTRIC				
ZONE-OFF				
PEAK DAY				
AHEAD				
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	BGE ZONE,
		I JIVI		
PJM-	Peak		operations/energy/day-	TotalLMP
BALTIMORE			ahead/lmpda.aspx	
GAS AND				
ELECTRIC				
ZONE-PEAK				
DAY AHEAD				
ELECTRICITY-	N/A	PJM	http://www.pjm.com/markets-and-	DPL ZONE,
PJM-DPL			operations/energy/day-	TotalLMP
ZONE-ATC			ahead/lmpda.aspx	
DAY AHEAD			anoud, impairuspii	
ELECTRICITY-	Eastern Off	PJM	http://www.pjm.com/markets-and-	DPL ZONE,
		FJIVI		TotalLMP
PJM-DPL	Peak		operations/energy/day-	TotalLMP
ZONE-OFF			ahead/lmpda.aspx	
PEAK DAY				
AHEAD				
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	DPL ZONE,
PJM-DPL	Peak		operations/energy/day-	TotalLMP
ZONE-PEAK			ahead/lmpda.aspx	
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	FJIVI		TotalLMP
	OII-Feak		operations/energy/day-	TotalLivir
HUB-OFF			ahead/lmpda.aspx	
PEAK DAY				
AHEAD				
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	EASTERN HUB,
PJM-EASTERN	Peak		operations/energy/day-	TotalLMP
HUB- PEAK			ahead/lmpda.aspx	
DAY AHEAD				
ELECTRICITY-	N/A	PJM	http://www.pjm.com/markets-and-	JCPL ZONE,
PJM-JCPL			operations/energy/day-	TotalLMP
ZONE-ATC			ahead/lmpda.aspx	
DAY AHEAD				
ELECTRICITY-	Eastern Off	PJM	http://www.pjm.com/markets-and-	JCPL ZONE,
		I JIVI		
PJM-JCPL	Peak		operations/energy/day-	TotalLMP
ZONE-OFF			ahead/lmpda.aspx	
PEAK DAY				
AHEAD	1			
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	JCPL ZONE,
PJM-JCPL	Peak		operations/energy/day-	TotalLMP
ZONE-PEAK			ahead/Impda.aspx	
DAY AHEAD			IF	
	1	I .		1

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

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ELECTRICITY-	N/A	PJM	http://www.pjm.com/markets-and-	PPL ZONE,
PJM-PPL			operations/energy/day-	TotalLMP
ZONE-ATC			ahead/lmpda.aspx	
DAY AHEAD				
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	PPL ZONE,
PJM-PPL	Off-Peak	13111	operations/energy/day-	TotalLMP
ZONE-OFF	OII-I Cak		ahead/lmpda.aspx	TotalEivii
			aneau/mpua.aspx	
PEAK DAY				
AHEAD				
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	PPL ZONE,
PJM-PPL	Peak		operations/energy/day-	TotalLMP
ZONE-PEAK			ahead/Impda.aspx	
DAY AHEAD				
ELECTRICITY-	See ISDA De	efinition		
PJM-PSEG				
ZONE-ATC				
DAY AHEAD				
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	PSEG ZONE,
		FJIVI		*
PJM-PSEG	Off-Peak		operations/energy/day-	TotalLMP
ZONE-OFF			ahead/lmpda.aspx	
PEAK DAY				
AHEAD				
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	PSEG ZONE,
PJM-PSEG	Peak		operations/energy/day-	TotalLMP
ZONE-PEAK			ahead/lmpda.aspx	
DAY AHEAD				
ELECTRICITY-	See ISDA De	efinition		•
PJM-WEST-				
ATC DAY				
AHEAD				
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	WESTERN HUB,
PJM-WEST-OFF	Off-Peak	I JIVI		TotalLMP
	OII-Peak		operations/energy/day-	TotalLMP
PEAK DAY			ahead/lmpda.aspx	
AHEAD				
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	WESTERN HUB,
PJM-WEST-	Peak		operations/energy/day-	TotalLMP
PEAK DAY			ahead/lmpda.aspx	
AHEAD				
ELECTRICITY-	N/A	PJM	http://www.pjm.com/markets-and-	WESTERN HUB
PJM-WEST			operations/energy/real-time/lmp.aspx	HUB, TotalLMP
HUB-ATC				
REALTIME				
ELECTRICITY-	Eastern Off	PJM	http://www.pjm.com/markets-and-	WESTERN HUB
PJM-WEST	Peak	1 3171	operations/energy/real-time/lmp.aspx	HUB, TotalLMP
	reak		operations/energy/rear-time/imp.aspx	110b, TotalLMF
HUB-OFF				
PEAK REAL				
TIME	_			***************************************
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	WESTERN HUB
PJM-WEST	Peak		operations/energy/real-time/lmp.aspx	HUB, TotalLMP
HUB-OFF				
DEATEREAL		1	T C C C C C C C C C C C C C C C C C C C	į
PEAK REAL				
TIME				

ELECTRICITY- NYISO-NY ZONE A-ATC DAY AHEAD	See ISDA De	efinition		
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			
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-	Eastern	NYISO	http://www.nyiso.com/public/markets_o	HUD VL, LBMP
NYISO-NY	Peak		perations/market_data/pricing_data/inde	(\$/MWHr)
ZONE G- PEAK			x.jsp	,
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	Peak		perations/market_data/pricing_data/inde	(\$/MWHr)
ZONE H- PEAK			x.jsp	
DAY AHEAD			(Report Type: Day-Ahead Market	
			LBMP/Zonal)	
ELECTRICITY-	Notwithstanding the Commodity Definitions, will be calculated as the weighted average of			
CAISO-NP 15			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 the ELECTRICITY-SP15- PEAK-ICE and ELECTRICITY-SP15- OFF-PEAK-ICE			
CAISO-SP 15	Commodity Reference Prices for the relevant period, weighted on the basis of the number of			
ATC				
	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			
EL ECTRICITY	Price by the Exchange).			
ELECTRICITY- PALO VERDE	Notwithstanding the Commodity Definitions, will be calculated as the weighted average of			
ATC-ICE	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			
	(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			
ICL	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		and a profited in the definition of the Coll	and dity iteration
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#### 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
Camornia On Feak	Prevailing Time	Holidays
California Peak	Includes 0700 through 2200 Pacific	Excludes all hours on FERC
Camornia Peak	Prevailing Time	Holidays.
Eastern Off Peak	Prevailing Time s reported for Central Timezone (e.g., 1	illinois, Michigan) will be converted
to their Eastern time equivalents		

## U.S. Electricity – Fixed/Floating Swap Contracts

	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	The terms under which USD Equity Basket Swap (Broad
Settings:	Based) may be traded are shown below or in the attached
	tables.
	For amounts or rates, the relevant term cannot be less
	than the specified Minimum, must represent an even
	Increment and cannot exceed the Maximum; for a date,
	the date cannot be earlier than Earliest nor later than Latest.
	For Business Days, the defaults shall be the locations
	specified for the relevant currency, any additional
	locations specified for the relevant Floating Rate
	Options.
	In many cases there are normal "vanilla" terms on which
	the parties will transact.
	These are shown as "Default" and will apply unless the
	parties vary them.
	In some cases, the same contract might have different
	terms depending on the market in which it is traded
	(e.g., London versus NY).
In commonated Ctandondon	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
Duradizat Time (ISDA OTC Taylor array	FpML 5.5 equivalent.
Product Type/ISDA OTC Taxonomy: ISDA OTC Asset Class:	Equity
ISDA OTC Asset Class.  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 ("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:		
Cash Settlement:	Applicable	
Settlement Currency:	USD	
Dividends:		
Dividend Payment Date(s):	As per Annex SS unless otherwise agreed by the parties.	
Dividend Period:	As per Annex SS unless otherwise agreed by the parties.	
Dividend Amount:	As per Annex SS unless otherwise agreed by the parties.	
Relevant Dividend:	If type of return is "Total Return" as per Annex SS	
	unless otherwise agreed by the parties.	
Reinvestment of Dividends:	Inapplicable	
Dividend Recovery:	As per Annex SS unless otherwise agreed by the parties.	
Adjustment Events:		
Method of Adjustment:	As per Annex SS unless otherwise agreed by the parties.	
Options Exchange:	As agreed by the parties if "Options Exchange	
	Adjustment" is applicable.	
Consequences of Merger Events:		
Share-for-Share:	As per Annex SS unless otherwise agreed by the parties.	
Share-for-Other:	As per Annex SS unless otherwise agreed by the parties.	
Share-for-Combined:	As per Annex SS unless otherwise agreed by the parties.	
Options Exchange:	As agreed by the parties if "Options Exchange	
	Adjustment" is applicable.	
Consequences of Tender Offers:		

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