

tpSEF Inc.

101 Hudson Street Jersey City NJ 07302 USA

tel +1 201 557 5000 fax +1 201 557 5995

web www.tullettprebon.com

July 2, 2021

Submitted via CFTC Portal

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

Re: <u>tpSEF Inc. – Regulation 40.6(d) Weekly Notification of Rule Amendments (tpSEF</u> <u>Submission #21-14R)</u>

Dear Mr. Kirkpatrick:

Pursuant to Section 5c(c) of the Commodity Exchange Act, as amended (the "<u>Act</u>"), and Section 40.6(d) of the regulations of the Commodity Futures Trading Commission (the "<u>Commission</u>" or "<u>CFTC</u>"), tpSEF Inc. ("<u>tpSEF</u>"), a registered swap execution facility, hereby notifies the Commission that it has made certain non-substantive revisions to Appendix B of the tpSEF Rulebook (tpSEF Inc. Swap Specifications) effective as of July 2, 2021. Specifically, tpSEF has made the following changes:

- Added the terms and conditions for the product listed in <u>Exhibit I</u> hereto, which terms and conditions were separately filed with the Commission pursuant to CFTC Regulation 40.2(a); and
- (ii) Updated the Appendix B effective date and table of contents.

Attached as <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 July 2, 2021 Page 2



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

Very truly yours,

tpSEF Inc.

200 By:____

Name: Brian D. Donnelly

Title: Chief Compliance Officer

Date: July 2, 2021

Enclosures

cc: CFTC Division of Market Oversight (dmosubmissions@cftc.gov) Nancy Markowitz, CFTC (nmarkowitz@cftc.gov) Mr. Christopher J. Kirkpatrick July 2, 2021

<u>EXHIBIT I</u>

List of Added Products

1. Equity Index Swaps -- S&P/TSX Composite Energy Sector GICS Level 1 Index

Mr. Christopher J. Kirkpatrick July 2, 2021

EXHIBIT II

tpSEF Rulebook – Appendix B (Clean)

tpSEF Inc. Rulebook Appendix B

tpSEF Inc. Swap Specifications

Effective July 2, 2021

AECO VWC Ontions	Page
AECO XW6 Options	
Agricultural Options	7
Basis Swaps	10
Basis Swaps – CME Cleared	31
Basis Swaps – LCH Cleared	
BCOM WTI Crude Oil Exotic Options	
BRL CDI Deliverable and Non-Deliverable Interest Rate Swap Contracts and Physic Swaptions	•
Bullion Options	43
CDS – ABX Indices (Broad Based) Contracts	47
CDS Index Contract – Emerging Markets Swaps and Swaptions	49
CDS Index Contract – European Crossover 5Y Swaps and Swaptions	51
CDS Index Contract – European HiVol 5Y Swaps and Swaptions	53
CDS Index Contract – European IG 5Y Swaps and Swaptions	55
CDS Index Contract – European IG 10Y Swaps and Swaptions	57
CDS Index Contract - North America Investment Grade and High Yield Swaps and	Swaptions59
CDS Index Contracts – CMBX	62
CDS Index Contracts – iTraxx Australia	64
CDS Index Contracts – iTraxx Japan	66
CDS Index Contracts – ITRXAEJ.IG (iTraxx® Asia ex-Japan Investment Grade)	68
CDS Index Contracts – MCDX Index	69
Commodity Index Swaps	71
Deliverable Foreign Exchange Options	76
Equity Index Swaps	

Equity Index Variance Swaps	94
Equity Index Volatility Swaps	97
Fixed for Floating Agricultural Swaptions	100
Fixed for Floating Agricultural Swap Contracts	104
Fixed for Floating Interest Rate Swaps	107
Fixed for Floating Interest Rate Swaptions	130
Forward Rate Agreements (Uncleared)	146
Forward Rate Agreements – CME Cleared	150
Forward Rate Agreements – LCH Cleared	152
iBoxx Index Swaps	154
Inflation Swaps	
Interest Rate Caps/Floors	167
Interest Rate Swaps – ASX Cleared	179
Interest Rate Swaps – Eurex Cleared	
Interest Rate Swaps – JSCC Cleared	
IOS Index Contracts	
MBX Index Contracts	
Municipal Market Data Rate Lock Transactions	191
Natural Gas Date/Instrument Spread Contracts	194
Natural Gas – Financial Basis Swap Contracts	196
Natural Gas – Fixed/Floating Swap Contracts	
Natural Gas – Swing Swap Contracts	199
Non-Deliverable Swaps	201
Non-Deliverable Foreign Exchange Options	210
Non-Deliverable Forward Foreign Exchange Contracts	214

PO Index Contracts	216
Single Currency Fixed for Floating Interest Rate Swaps - CME Cleared	218
Single Currency Fixed for Floating Interest Rate Swaps – LCH Cleared	220
U.S. Electricity – Fixed/Floating Swap Contracts	222
USD Equity Basket Swap (Broad Based)	236

AECO XW6 Options

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

AECO XW6 Options

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

Agricultural Options

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

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

Agricultural Option Available Currencies and Required Business Days

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

Agricultural Options Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
Nearest
Preceding

Agricultural Option Available Option Style

ISDA Name	
American	
European	
Bermuda	
Asian	

Agricultural Options Available Commodity Reference Prices

ISDA Definitions

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

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

Exchange Definitions

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

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

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

<u>Basis Swaps</u>

This covers basis swaps ("Basis Swaps").
The terms under which a Basis Swap may be traded are
as specified in these terms and conditions and in the attached tables.
For amounts or rates, the relevant term 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.
 This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions (b) ISDA Settlement Matrix (if Optional Early Termination applies) (c) ISDA OTC Taxonomies (d) FpML Location Codes
For convenience, certain terms are mapped to their FpML 5.5 equivalent.
Interest Rate
IR Swap Basis
1 H 1010

Terms:		
Notional Amount ("notional"):	An amount in one of the Available Currencies (see	
	below) agreed by the parties.	
Effective Date ("effectiveDate"):	The date specified by the parties, adjusted in accordance	
	with any applicable Business Day Convention.	
	The parties may express the unadjusted Effective Date as	
	a number of Business Days or Banking Days from the	
	Trade Date ("relativeEffectiveDate").	
Effective Date Business Days:	As specified by the parties from among the Available	
	Business Days.	
Effective Date Business Day Convention:	As specified by the parties from among the Available	
	Business Day Conventions.	
Termination Date ("terminationDate"):	The date specified by the parties, adjusted in accordance	
	with any applicable Business Day Convention.	
	The parties may express the unadjusted Termination	
	Date as a number of days, months or years from the	
	Effective Date ("relativeTerminationDate").	
Termination Date Business Day Convention:	As specified by the parties from among the Available	
	Business Day Conventions.	
Floating Amount 1 ("FA1"):		
FA1 Payer ("payerPartyReference"):	As specified by the parties.	
FA1 Currency Amount ("notionalAmount"):	As specified by the parties.	
FA1 Period End Dates ("unadjustedCalculation Period	As specified by the parties.	
Date"):		
FA1 first Period End Date:	As specified by the parties if there is a short initial	
	Calculation Period.	
FA1 Payment Dates ("unadjustedPaymentDate"):	As specified by the parties.	
FA1 initial Floating Rate:	As specified by the parties.	
FA1 Floating Rate Option ("floatingRateIndex"):	As specified by the parties.	
FA1 Designated Maturity ('indexTenor"):	As specified by the parties.	
FA1 Linear Interpolation:	For the Calculation Periods specified by the parties.	
FA1 Shorter Designated Maturity for Linear	For a Calculation Period to which Linear Interpolation	
Interpolation:	applies, as specified by the parties.	
FA1 Longer Designated Maturity for Linear	For a Calculation Period to which Linear Interpolation	
Interpolation:	applies, as specified by the parties.	
FA1 Spread:	As specified by the parties.	
FA1 Day Count Fraction:	As specified by the parties.	
FA1 Reset Dates ("resetDate"):	As specified by the parties.	
FA1 Method of Averaging:	As specified by the parties.	
FA1 Compounding:	As specified by the parties.	
FA1 Compounding Dates:	In the event Compounding is selected, as selected by the	
	parties.	
FA1 Compounding Method (Compounding OR Flat	In the event Compounding is selected, as selected by the	
Compounding):	parties.	
FA1 Period End Dates Business Days:	As specified by the parties from among the Available	
	Business Days.	
FA1 Period End Dates Business Day Convention:	As specified by the parties from among the Available	
	Business Day Conventions.	
FA1 Payment Dates Business Days:	As specified by the parties from among the Available	
EA1 Deserves to Describe the Constant	Business Days, subject to any Required Business Days	
FA1 Payment Dates Business Day Convention:	As specified by the parties from among the Available	
	Business Day Conventions.	
FA1 Reset Dates Business Days:	As specified by the parties from among the Available	
	Business Days, subject to any Required Business Days.	

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

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

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

Basis Available Currencies and Required Business Days

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

Basis Available Business Day Conventions

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

Basis Available Day Count Fractions

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

Basis Default Effective Dates

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

Basis Earliest and Latest Effective and Termination Dates

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

Basis Notional Amounts

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

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

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

Basis Floating Rate Options and Defaults

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

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

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

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

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

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

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

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

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

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

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

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

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-Unidades de Inversión (UDI). If for any Reset Date there is no published value of the MXN-Unidades de Inversión (UDI) as certified by the Mexican Banco de
	México, the Calculation Agent shall determine the CLP MXN- Unidades de Inversión (UDI) for such day.

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

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

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

where:

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

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

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

"SOFR_i", for any day "i" in the relevant Calculation Period, is a reference rate equal to SOFR in respect of that day as published on or about 8:00 a.m., New York City time, on the U.S. Government Securities Business Day

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

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

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

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

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

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

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

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

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

Setting	Requirement	Default
Optional Early Termination:		Inapplicable
Mandatory Early Termination:		Inapplicable
Option Style:	American, Bermuda, European	
Cash Settlement:	Required for Mandatory Early	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

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

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

Basis Requirements and Defaults (Optional Early Termination—Exercise)

Requirement	Default
American only	
	Inapplicable
	Inapplicable
	Banking Day for cash Settlement Currency (TARGET Settlement Day for EUR)
On Expiration Date, the Expiration	Other than Expiration Date, the Expiration Time
	American only

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
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
Dreduct Type/ISDA OTC Toyonomy	select when and how such changes become effective.
Product Type/ISDA OTC Taxonomy: ISDA OTC Asset Class:	Interest Rate
ISDA OTC Asset Class: ISDA OTC Base Product:	
	IR Swap Basis
ISDA OTC Sub-Product(s): Further Limitations:	
Terms:	Must comply with CME Clearing Requirements.
Definition Set:	The definition set (<i>e.g.</i> , ISDA 2000/ISDA2006) elected
Deminuon Set.	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
Notional Amount.	subject to limitations in the CME Rulebook.
	This may vary from period to period to the extent
	permitted by the CME Rulebook.
	The CME Rulebook may limit the Currencies and
	Floating Rate Options for which variable notionals are
	permitted.
Currency:	One of the currencies permitted for the relevant
	transaction type per the CME Rulebook.
Business Days:	As per the CME Rulebook, which may require certain
	Business Days be applicable on a per Currency or
	Floating Rate Option Basis and may otherwise limit the
	available Business Day locations which can be elected.
Business Day Convention:	As per the CME Rulebook.
Trade Date:	As per the CME Rulebook.
Termination Date:	As agreed by the parties, subject to any minimum or
	maximum tenor in the CME Rulebook.

Termination Date Business Day Convention:	As per the CME Rulebook, and thus subject to limitations based on other terms of the transaction.
State Davis day	Permitted to the extent allowed under the CME
Stub Periods:	Rulebook.
Floating Rate Payer 1 Floating Rate Payer Payment Dates:	As per the CME Rulebook.
Floating Rate Payer 1 Floating Amount:	As per the CME Rulebook.
Floating Rate Payer 1 Floating Rate Option:	As determined by the parties, subject to the CME
	Rulebook, which may provide a more limited list of
	available options for a Currency than does the
	Definition Set.
Floating Rate Payer 1 Designated Maturity:	As per the CME Rulebook, which may provide a more
	limited set of Designated Maturities than does the
	related rate source page.
Floating Rate Payer 1 Spread:	Subject to any minimum or maximum rate and per-
	period variability permitted by the CME Rulebook.
Floating Rate Payer 1 Reset Dates:	As the per CME Rulebook.
Floating Rate Payer 1 Floating Rate Daycount Fraction:	As per the CME Rulebook.
Floating Rate Payer 1 Compounding:	As per the CME Rulebook.
Floating Rate Payer 1 Averaging Method:	As per the CME Rulebook.
Floating Rate Payer 1 Initial Floating Rate:	As per the CME Rulebook.
Floating Rate Payer 2 Floating Rate Payer Payment Dates:	As per the CME Rulebook.
Floating Rate Payer 2 Floating Amount:	As per the CME Rulebook.
Floating Rate Payer 2 Floating Rate Option:	As determined by the parties, subject to the CME
	Rulebook, which may provide a more limited list of
	available options for a Currency than does the
	Definition Set.
Floating Rate Payer 2 Designated Maturity:	As per the CME Rulebook, which may provide a more
	limited set of Designated Maturities than does the
	related rate source page.
Floating Rate Payer 2 Spread:	Subject to any minimum or maximum rate and per-
	period variability permitted by the CME Rulebook.
Floating Rate Payer 2 Reset Dates:	As the per CME Rulebook.
Floating Rate Payer 2 Floating Rate Daycount	As per the CME Rulebook.
Fraction:	
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
Settings:	may be traded are as specified in these terms and
Settings.	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
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:	Must comply with Leff Clearing Requirements.
Definition Set:	The definition set (<i>e.g.</i> , ISDA 2000/ISDA2006) elected
Definition Set.	by, or otherwise binding on, the parties in accordance
	with the LCH Rulebook.
Notional Amount:	An amount in Currency determined by the parties
Notional Philoditt.	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.
Termination Date:	As agreed by parties, subject to any minimum or
Termination Date.	maximum tenor in the LCH Rulebook.
Payer for Additional Payment/Fees:	As determined by the parties, subject to limitations in
	the LCH Rulebook.
Additional Payment/Fees:	As determined by the parties, subject to limitations in
	the LCH Rulebook.
Payment Date for Additional Payment/Fees:	As determined by the parties, subject to limitations in
-	the LCH Rulebook, which may limit the earliest or
	latest day on which such fees may be paid based on
	Currency or other factors.

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

BCOM WTI Crude Oil Exotic Options

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

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

Exotic Option Available Option Type

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

Exotic Option Available Option Style

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

BCOM WTI Crude Oil Exotic Options

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

Exotic Option Available Commodity Reference Prices

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

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

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

Effective Date Business Day Convention:	As specified by the parties from among the Available
	Business Day Conventions.
Termination Date ("terminationDate"):	The date specified by the parties, adjusted in accordance
	with any applicable Business Day Convention.
	The parties may express the unadjusted Termination
	Date as a number of days, months or years from the
	Effective Date ("relativeTerminationDate").
Termination Date Business Days:	In the case of a Non-Deliverable Contract, USNY and
	the BR Business Day selected by the parties, unless there
	is an Unscheduled Holiday (as defined in the NDF
	Template) following the Trade Date, in which case
	USNY only.
	In the case of a Deliverable Contract, the BR Business
	Day selected by the parties.
Termination Date Business Day Convention:	Following
Fx Factor:	In the case of a Non-Deliverable Contract, rate
	determined in accordance with the NDF Template,
	treating the Business Day preceding the day of
	calculation of the relevant Fixed Amount or Floating
	Amount as the "Valuation Date" thereunder. (Under the
	NDF Template, this will result in use of the BRL PTAX
	(BRL09) rate in the first instance.)
	In the case of a Deliverable Contract, 1.0.
Fixed Amount:	
Fixed Rate Payer ("payerPartyReference"):	As specified by the parties. The Trade Date Present Value Notional Amount
Notional Amount ("notionalAmount"):	
	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 but specify
	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
Tutule Value Notional Amount.	determined based on the Trade Date Present Value
	Notional Amount specified by them), subject to the
	Minimum Notional Amount and Increment specified
	below.
Trade Date Present Value Notional Amount:	An amount in BRL as specified by the parties; such
	amount shall be subject to the Minimum Notional
	Amount and Increment implied by the Future Value
	Notional Amount.
Fixed Rate:	As specified by the parties.
Fixed Amount:	Notwithstanding anything to the contrary contained in
	the 2006 ISDA Definitions, the Fixed Amount shall
	equal:
FX Factor ×	Notional Amount × $(1 + Fixed Rate)^{Calculation Days/_{252}}$
Calculation Days:	As defined in the BRL CDI Best Practices.
Fixed Rate Payment Dates ("unadjustedPaymentDate"):	The Termination Date.
Day Count Fraction:	1/1
Floating Amount:	
Floating Rate Payer ("payerPartyReference"):	As specified by the parties.
Currency Amount ("notionalAmount"):	Same as the Fixed Rate Payer Payment Amount.

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

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

BRL CDI Currencies and Required Business Days

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

BRL CDI Available Business Day Conventions

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

BRL CDI Floating Rate Options

BRL-CDI-CETIP:	For any Reset Date, the Overnight Brazilian Interbank Deposit
	Rate Annualized, known as the average ("Media") of the
	DIOVER- EXTRA Group as published by CETIP (Câmara de
	Custódia e Liquidação) (the "Overnight CDI Rate") for such
	date; provided that (i) such rate is published not later than 12:00
	p.m. on the Brazil Business Day next following such Reset Date
	and (ii) any adjustments made by CETIP to such rate at any time
	later than the end of the business day on such Reset Date shall
	not be taken into account.
	If for any Reset Date there is no published Overnight CDI Rate
	(including as a result of the proviso above), CDI for the relevant
	Reset Date will be the overnight deposit rate published for such
	date by the BM&F in accordance with its rules (see
	http://www.bmf.com.br/portal/pages/boletim1/bd_manual/indica
	doreFinanceiros1.asp, or any successor page). If the BM&F
	does not publish such a rate for such date, CDI for the relevant
	Reset Date shall be determined jointly by the parties. If the
	parties do not agree on a determination of such rate within one
	Brazil Business Day following the relevant Reset Date, CDI
	shall be determined through a CDI Reference Dealer Poll as
	described herein. If CDI for a Reset Date is not so determined

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

BRL CDI Notionals

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

Bullion Options

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

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
Dulling Detential Examples Deter	the parties. For a Bermuda Style Bullion Option, the days specified
Bullion Potential Exercise Dates:	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 a ther amount as anacified by the partice
Duigo Course for Anternatic English	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
Written Confirmation:	the parties.
	As specified by the parties.
Settlement:	As specified by the parties from among the Available
	Settlement Types; <i>provided, 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	Туре
		(FpML Codes)	
AUD	Australian Dollar	AUSY	Physical Only
CHF	Swiss Franc	CHZU	Physical Only
EUR	Euro	EUTA	Cash or Physical
GBP	Sterling	GBLO	Cash or Physical
JPY	Japanese Yen	JATO	Physical Only
USD	United States Dollars	USNY	Cash or Physical

Bullion Options Available Bullion Business Day Conventions

ISDA Name
Following
Modified/Modified Following
Nearest
Preceding

Bullion Option Available Bullion Option Style

ISDA Name	
American	
European	
Bermuda	

Bullion Option Available Bullion Option Type

ISDA Name
Bullion Put Option
Bullion Call Option
Bermuda

Bullion Options Available Bullion

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

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

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

Bullion Options

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

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

CDS – ABX Indices (Broad Based) Contracts

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

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

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

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

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

CDS Index Contract – Emerging Markets Swaps and Swaptions

Summary:	This covers "CDS Index Contract – Emerging Markets
Summary.	Swaps and Swaptions" contracts $-i.e.$, an agreement to
	buy or sell protection on a broad-based basket of
	emerging markets sovereign entities.
Index:	CDX.EM: Series 12 through current, so long as such
	Index is not a narrow-based Index.
Currency:	USD
Quoting Convention and Minimum Increment:	As agreed by counterparties.
Minimum Size:	As agreed by counterparties.
Trading Conventions:	Buy = Buy Protection, the buyer of protection pays a
	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 Dell'Tracks
	Roll Trades
C -441	Curve Trades
Settlement:	Contingent payment - Payments related to credit event
	settlement will be determined pursuant to the 2009 ISDA Credit Derivatives Determination Committees
	and Auction Settlement Supplement (<i>i.e.</i> , the Big Bang
	and Little Bang Protocols).
	Fixed Quarterly cash payments - reflected in basis
	points and paid by the protection buyer to the
	protection seller.
	Upfront payment - The upfront payment is a portion of
	the payments, expressed in percentage points of the
	notional, which is present valued and paid immediately
	to the seller.
Swaptions on the Above:	
Swaptions:	The SEF is also listing Physically-Settled Swaptions on the Index on the terms described herein
Swention Ontion Style:	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
Swaption Tenor:	parties and will be no shorter than three months and no
	longer than three months less than the Swap Tenor.
	Tonger man unce monuis less man me swap renor.

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

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

CDS Index Contract – European HiVol 5Y Swaps and Swaptions

C	This second "CDS Is less Contents E second U'U 1
Summary:	This covers "CDS Index Contract – European HiVol
	5Y 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.
Indan	ITRAXX.EUROPE HIVOL: Series 10 to current.
Index:	
Currency:	EUR
Quoting Convention and Minimum Increment:	As agreed by counterparties.
Minimum Size:	As agreed by counterparties.
Trading Conventions:	Buy = Buy Protection, the buyer of protection pays a
	premium to the seller in case of a credit event
	occurring.
	Sell = Sell Protection, the seller of protection receives
	the premium payments from the protection buyer. The
a a	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
а. т	100 bps and exchanged on a quarterly basis.
Swap Tenor:	5Y
Effective Date:	The date on which parties begin calculating accrued
	obligations such as fixed payments. Also known as the
	start date of the swap.
Maturity Date:	The final date on which the obligations no longer
	accrue and the final payment occurs.
Trade Types:	The following swap types may be executed on the
	tpSEF Inc.:
	Outrights
	Roll Trades
	Curve Trades
Settlement:	Contingent payment - Payments related to credit event
	settlement will be determined pursuant to the 2009
	ISDA Credit Derivatives Determination Committees
	and Auction Settlement Supplement, (<i>i.e.</i> , the Big Bang
	Protocol).
	Fixed Quarterly cash payments - reflected in basis
	points and paid by the protection buyer to the
	protection seller.
	Upfront fee payment - The upfront fee is a portion of
	the payments, expressed in percentage points of the
	notional, which is present valued and paid immediately
	to the seller.
Swaptions on the Above:	
Swaptions:	The SEF is also listing Physically-Settled Swaptions on
	the Index on the terms described herein.
Swaption Option Style:	European; the Swaptions may be exercised only on
	expiration.
Swaption Tenor:	The tenor of the Swaptions will be selected by the
	parties and will be no shorter than three months and no
	longer than three months less than the Swap Tenor.

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

CDS Index Contract – European IG 5Y Swaps and Swaptions

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

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

CDS Index Contract – European IG 10Y Swaps and Swaptions

This second WODG Is dear Constant and To 10M
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 with an investment grade credit rating.
ITRAXX.EUROPE: Series 7 to current.
EUR
As agreed by counterparties.
As agreed by counterparties.
Buy = Buy Protection, the buyer of protection pays a
premium to the seller in case of a credit event
occurring.
Sell = Sell Protection, the seller of protection receives
the premium payments from the protection buyer. The
Seller owns the credit risk of the instrument.
European IG indices are traded on spread.
Fixed coupon payments are calculated at a spread of
100 bps and exchanged on a quarterly basis.
10Y
The date on which parties begin calculating accrued
obligations such as fixed payments. Also known as the
start date of the swap.
The final date on which the obligations no longer
accrue and the final payment occurs.
The following swap types may be executed on the
tpSEF Inc.:
Outrights
Roll Trades
Curve Trades
Contingent payment - Payments related to credit event
settlement will be determined pursuant to the 2009
ISDA Credit Derivatives Determination Committees
and Auction Settlement Supplement, (<i>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.
The SEF is also listing Physically-Settled Swaptions
on the Index on the terms described herein.
on the Index on the terms described herein. European; the Swaptions may be exercised only on
European; the Swaptions may be exercised only on
European; the Swaptions may be exercised only on expiration.

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

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

Contract Origini	
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

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

	losses have occurred on th point").	e Index (the "detachment	
	In the case of tranched tran CDX.NA.HY, CDX.NA.H the tranches include:		
	Attachment Point	Detachment Point	
	0	10%	
	0	15%	
	10%	15%	
	15%	25%	
	25%	35%	
	35%	100%	
	In the case of tranched tran the tranches include:	nsactions in the CDX.NA.IG,	
	Attachment Point	Detachment Point	
	0	3%	
	3%	7%	
	7%	10%	
	7%	15%	
	10%	15%	
	15%	30%	
	15%	100%	
	In addition to the customat above, the parties may agr detachment points.	ry tranches enumerated ee to custom attachment and	
Effective Date:	obligations such as fixed p	The date on which parties begin calculating accrued obligations such as fixed payments. Also known as the start date of the swap.	
Maturity Date:		The final date on which the obligations no longer accrue and the final payment occurs.	
Trade Types:	The following swap types	may be executed on the SEF:	
	Outrights		
	Roll Trades		
	Curve Trades		
Settlement:		ments related to credit event ned pursuant to the relevant ow).	
	Fixed Quarterly cash payn points and paid by the prop protection seller.		

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

CDS Index Contracts – CMBX

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:	<u>Contingent Payment</u> : Payments related to credit event settlement will be determined pursuant to the 2014 ISDA Credit Derivatives Definitions as published by the International Swaps and Derivatives Association, Inc. 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.

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

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.
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.
iTraxx [®] Australia Index: Series 30 to current.
USD
As agreed by counterparties.
As agreed by counterparties.
Buy = Buy Protection, the buyer of protection pays a premium to the seller in case of a credit event occurring.
Sell = Sell Protection, the seller of protection receives the premium payments from the protection buyer. The Seller owns the credit risk of the instrument.
The indices are traded on spread.
Fixed coupon payments are calculated at a spread of 100 bps and exchanged on a quarterly basis.
As agreed by counterparties, subject to Applicable Law.
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.
The final date (to be agreed by the counterparties) on which the obligations no longer accrue and the final payment occurs.
The following swap types may be executed on tpSEF Inc.: • Outrights • Roll Trades • Curve Trades
<u>Contingent Payment</u> : Payments related to credit event settlement will be determined pursuant to the 2014 ISDA Credit Derivatives Definitions as published by the International Swaps and Derivatives Association, Inc. <u>Fixed Quarterly Cash Payments</u> : Reflected in basis points and paid by the protection buyer to the protection seller.

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

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

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

<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)

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

CDS Index Contracts – MCDX Index

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

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

Commodity Index Swaps

Summary:	This covers commodity index swaps (each, a "Commodity Index Swap").		
Incorporated Standards:	This contract description incorporates by reference the		
incorporateu Standarus.	following industry standard documentation and		
	standards:		
	2005 ISDA Commodity Derivatives Definitions		
	("Commodity Definitions")		
Product Type/ISDA OTC Taxonomy:			
ISDA OTC Asset Class:	Commodity		
ISDA OTC Base Product:	Index		
ISDA OTC Transaction type:	Swap		
ISDA OTC Settlement type:	Cash		
Terms:			
Trade Date:	The date on which the contract is entered into.		
Effective Date:	As specified by the parties.		
Termination Date:	As specified by the parties.		
Commodity:	The index specified by the parties from among the		
	indices listed in the table below titled "Commodity Index		
	Swap Available Indices."		
Total Notional Quantity:	The sum of the Notional Quantities per Calculation		
	Period.		
Notional Quantity per Calculation Period:	As specified by the parties on a per-Calculation-Period		
	Basis.		
Calculation Periods:	As specified by the parties.		
Payment Dates:	In relation to each Calculation Period, as specified by the		
	parties.		
Business Day Convention:	As specified by the parties.		
Fixed Amount:			
Fixed Price Payer:	As specified by the parties.		
Fixed Price or Fixed Amount:	As specified by the parties, expressed as a rate or overall.		
Floating Amount:			
Floating Price Payer:	As specified by the parties.		
Floating Price:	In relation to each Calculation Period, the level of the		
	specified Available Commodity Index at the end of the		
	such Calculation Period less the level of the specified		
	Available Commodity Index at the start of the such		
	Calculation Period, the result of which is divided by the		
	level of the specified Available Commodity Index at the		
	start of the such Calculation Period.		
Market Disruption:			
Market Disruption: Market Disruption Events:	Unless otherwise specified by the parties, per the		
Market Disruption Events:	Commodity Definitions.		
Market Disruption Events: Additional Market Disruption Events:	Commodity Definitions. As specified by the parties.		
Market Disruption Events:	Commodity Definitions. As specified by the parties. Unless otherwise specified by the parties, per the		
Market Disruption Events: Additional Market Disruption Events: Consequences of Market Disruption Events:	Commodity Definitions. As specified by the parties. Unless otherwise specified by the parties, per the Commodity Definitions.		
Market Disruption Events: Additional Market Disruption Events:	Commodity Definitions. As specified by the parties. Unless otherwise specified by the parties, per the Commodity Definitions. Unless otherwise specified by the parties, per the		
Market Disruption Events: Additional Market Disruption Events: Consequences of Market Disruption Events: Disruption Fallbacks:	Commodity Definitions. As specified by the parties. Unless otherwise specified by the parties, per the Commodity Definitions. Unless otherwise specified by the parties, per the Commodity Definitions. Unless otherwise specified by the parties, per the Commodity Definitions.		
Market Disruption Events: Additional Market Disruption Events: Consequences of Market Disruption Events:	Commodity Definitions. As specified by the parties. Unless otherwise specified by the parties, per the Commodity Definitions. Unless otherwise specified by the parties, per the		

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

Commodity Index Swap Available Commodity Indices

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

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

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

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

Deliverable Foreign Exchange Options

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

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

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

Deliverable Foreign Exchange Option Available Currency Pairs

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

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

Equity Index Swaps

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.
Equity
Swap
Price Return Basic Performance
Single Index
None
As agreed by the parties.
For a Forward Starting Transaction, as agreed by the
parties (only for EMEA Indices).
As per Annex IS (only for EMEA Indices).
An amount in one of the Available Currencies (see
below) agreed by the parties.
(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.
As specified by the parties from among the Available
Business Days (except for AEJ Indices).
As specified by the parties from among the Available
Business Day Conventions (except for AEJ Indices).
Per Annex IS, unless otherwise specified by the parties.
As specified by the parties from among the Available
Indices.
As specified by the parties or, if not so specified,
determined by Annex IS (except for AEJ Indices).
Per Annex IS (except for AEJ Indices and EMEA
Indices).
(i) Per Annex IS, unless otherwise specified by the
parties, or (ii) in the case of AEJ Indices, as specified by
the parties.
Per Annex IS (EMEA Indices only).
(i) Per Annex IS, unless otherwise specified by the
parties, or (ii) in the case of AEJ Indices, as specified by
the parties.
(i) As specified by the parties, or (ii) in the case of AEJ
Indices, per Annex IS.
Indices, per Annex IS.(i) As specified by the parties, or (ii) in the case of AEJ
Indices, per Annex IS.
Indices, per Annex IS. (i) As specified by the parties, or (ii) in the case of AEJ Indices, per Annex IS.
Indices, per Annex IS. (i) As specified by the parties, or (ii) in the case of AEJ Indices, per Annex IS. As specified by the parties.
Indices, per Annex IS. (i) As specified by the parties, or (ii) in the case of AEJ Indices, per Annex IS. As specified by the parties. As specified by the parties.
Indices, per Annex IS. (i) As specified by the parties, or (ii) in the case of AEJ Indices, per Annex IS. As specified by the parties. As specified by the parties. As per Annex IS.
Indices, per Annex IS. (i) As specified by the parties, or (ii) in the case of AEJ Indices, per Annex IS. As specified by the parties. As specified by the parties. As per Annex IS. (i) As specified by the parties. As per Annex IS. (i) As specified by the parties, or (ii) in the case of AEJ
Indices, per Annex IS. (i) As specified by the parties, or (ii) in the case of AEJ Indices, per Annex IS. As specified by the parties. As specified by the parties. As per Annex IS.

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

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

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

Equity Index Available Currencies and Required Business Days

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

Equity Index Available Business Day Conventions

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

Equity Index Available Indices

Abbr	Name
0000AR	S&P/TSX Composite Total Return Index
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)

DAX Deatascher 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 FTSEMIB Index (EMEA) GCUDCA MSCI Daily TG Gross Small Cap Canada USD GCUDUS MSCI Canada Index CAD Total Return Gross Dividends) GDDUCAA MSCI Canada Index USD Total Return (Gross Dividends) GDDUCA MSCI North American Index USD Total Return (Gross Dividends) GDDUUS MSCI North American Index USD Total Return (Gross Dividends) GDDUUS MSCI North American Index USD Total Return MSCE I Hang Seng Index (AEI) HST Hang Seng Index (AEI) HST Hang Seng Index (AEI) HST Kap S00 Material Select Sector Total Return IXCPR Communication Services Select Sector Total Return IXTR S&P 500 Industrial Select Sector Total Return IXTR S&P 500 Consumer Staples Select Sector Total Return IXTR S&P 500 Consumer Staples Select Sector Total Return IXTR S&P 500 Consumer Staples Select Se	CAC	Cotation Assistée en Continu 40 (EMEA)
DITR Dow Jones Industrial Average Total Return DUSRE Dow Jones U.S. Real Estate Index EWTRGSPC REUT-S&P EW S00 INDEX FTSEMIB FTSE MIB Index (EMEA) GCUDCA MSCI Daily TR Gross Small Cap Canada USD GCUDCA MSCI Daily Total Return Gross Dividends) GDDLCA MSCI Canada Index CAD Total Return (Gross Dividends) GDDUCA MSCI Canada Index USD Daily Total Return (Gross Dividends) GDDUUS MSCI VS Index Total Return (Gross Dividends) GDDUUS MSCI VS Index Total Return (Gross Dividends) GDDUN MSCI VS Index Total Return (Gross Dividends) GDDUN MSCI VS Index Total Return (Gross Dividends) BEX IBEX 35 Index(EMEA) IBEV BEX 35 Index(EMEA) IBEV BEX 35 Index(EMEA) IKTR S&P 500 Material Select Sector Total Return XCTR Communication Services Select Sector Index TR XCTR Communication Services Select Sector Total Return IXTR S&P 500 Tochnology Select Sector Total Return XMTR S&P 500 Tochnology Select Sector Total Return XMTR S&P 500 Tochnology Select Sector Tota		
DJUSRE Dow Jones U.S. Real Estate Index EWTRGSPC REUTERS – REU - S&P EW 500 INDEX FTSEMIB FTSE MIB GCUDCA MSCI Daily TG forss Small Cap Canada USD GCUDUS MSCI Daily Total Return Gross Dividends) GDDLCA MSCI Canada Index CAD Total Return (Gross Dividends) GDDUCA MSCI Canada Index USD Daily Total Return (Gross Dividends) GDDUCA MSCI North American Index USD Total Return (Gross Dividends) GDDUNA MSCI North American Index USD Total Return (Gross Dividends) GDDUS MSCI North American Index USD Total Return MSCI North American Index USD Total Return Gross Dividends) HSTEI Hang Seng Index (AEI) HST Hage Seng Index (AEI) IBEX IBEX S Index(EMFA) IBOV BOVESPA Index XCPR Communication Services Select Sector Index TR XCPR Communication Services Select Sector Total Return IXTR S&P 500 Industrial Select Sector Total Return XMTR S&P 500 Consumer Staples Select Sector Total Return XMTR S&P 500 Consumer Staples Select Sector Total Return IXTR S&P 500		
EWTROSPC REUTERS - REU - S&P EW 500 INDEX FTSEMIB FTSE MIB Index (EMEA) GCUDCA MSCI Daily TR Gross Small Cap Canada USD GCUDCA MSCI Canada Index CAD Total Return Gross Dividends) GDDUCA MSCI Canada Index CAD Total Return (Gross Dividends) GDDUCA MSCI Canada Index CAD Total Return (Gross Dividends) GDDULA MSCI North American Index USD Total Return (Gross Dividends) GDDUNA MSCI North American Index USD Total Return (Gross Dividends) HSCI Hang Seng China Enterprises Index (AEJ) HST Hang Seng Index (AEJ) IBEX IBEX 35 Index(KEMEA) IBEV BOVESPA Index IXCPR Communication Services Select Sector Index IXCTR Communication Services Select Sector Total Return IXCTR S&P 500 Energy Select Sector Total Return IXRTR S&P 500 Energy Select Sector Total Return IXRTR S&P 500 Energy Select Sector Total Return IXRTR S&P 500 Engenspice Select Sector Total Return IXRTR S&P 500 Consumer Singles Select Sector Total Return IXWTR S&P 500 Consumer Singles Select Sector Total Return		
FTSEMIB FTSE MIB Index (EMEA) GCUDCA MSCI Daily TRG fross Small Cap USA USD GCUDUS MSCI Daily Total Return Gross Small Cap USA USD GDDUCA MSCI Canada Index USD Daily Total Return (Gross Dividends) GDDUCA MSCI Canada Index USD Daily Total Return (Gross Dividends) GDDUSA MSCI North American Index USD Total Return (Gross Dividends) GDDUS MSCI US Index Total Return (Gross Dividends) GDDUS MSCI USI Index Total Return (Gross Dividends) GDDUS MSCI USI Index Total Return (Gross Dividends) BEX IBEX as Index (AED) HSI Hang Seng Index (AED) BEX IBEX 35 Index(EMEA) BOV BOVESPA Index KBTR S&P 500 Material Select Sector Total Return IXCTR Communication Services Select Sector Index TR IXETR S&P 500 Industrials Select Sector Total Return IXTR S&P 500 Consumer Staples Select Sector Total Return IXTR S&P 500 Consumer Staples Select Sector Total Return IXTR S&P 500 Consumer Staples Select Sector Total Return IXTR S&P 500 Consumer Staples Select Sector Total Return IXT		
GCUDCA MSCI Daily Total Return Gross Small Cap USA USD GCUDUS MSCI Daily Total Return Gross Dividends) GDDUCA MSCI Canada Index CAD Total Return (Gross Dividends) GDDUEAFE MSCI EAFE Index Total Return (Gross Dividends) GDDUUS MSCI US Index Total Return (Gross Dividends) GDDUUS MSCI US Index Total Return (Gross Dividends) GDDUUS MSCI US Index Total Return (Gross Dividends) HSCEI Hang Seng China Enterprises Index (AEJ) HST Hang Seng Index (AEJ) IBEX IBEX 35 Index(EMEA) IBEV BOVESPA Index IXCTR Communication Services Select Sector Total Return IXCTR Communication Services Select Sector Index TR IXTR S&P 500 Industrials Select Sector Total Return IXTR S&P 500 Financials Select Sector Total Return IXTR S&P 500 Financials Select Sector Total Return IXTR S&P 500 Unilities Select Sector Total Return IXTR S&P 500 Unilities Select Sector Total Return IXTR S&P 500 Unilities Select Sector Total Return IXYTR S&P 500 Unilities Select Sector Total Return IXYTR <td></td> <td></td>		
GCUDUS MSCI Daily Total Return Gross Small Cap USA USD GDDLCA MSCI Canada Index CAD Total Return (Gross Dividends) GDDUEAFE MSCI Canada Index USD Daily Total Return (Gross Dividends) GDDUS MSCI North American Index USD Total Return (Gross Dividends) GDDUS MSCI North American Index USD Total Return (Gross Dividends) GDDUN MSCI Isorth American Index USD Total Return (Gross Dividends) HSI Hang Seng Index (AEJ) IBEX IBEX 35 Index(EMEA) IBOV BOVESPA Index IXFTR S&P 500 Material Select Sector Total Return IXCTR Communication Services Select Sector Index IXCTR Communication Services Select Sector Total Return IXTR S&P 500 Energy Select Sector Total Return IXTR S&P 500 Consumer Singles Select Sector Total Return IXTR S&P 500 Consumer Singles Select Sector Total Return IXTR S&P 500 Consumer Singles Select Sector Total Return IXTR S&P 500 Consumer Singles Select Sector Total Return IXTR S&P 500 Consumer Singles Select Sector Total Return IXTR S&P 500 Consumer Singles Select Sector Total Return IXTR		
GDDLCA MSCI Canada Index CAD Total Return (Gross Dividends) GDDUCA MSCI Canada Index USD Daily Total Return (Gross Dividends) GDDUFAFE MSCI IEAFE Index Total Return (Gross Dividends) GDDUUS MSCI Vorth American Index USD Total Return (Gross Dividends) GDDUUS MSCI US Index Total Return (Gross Dividends) HSCEI Hang Seng China Enterprises Index (AEJ) HST Hang Seng Index (AEJ) BEX IBEX Si Index(EMEA) IBEX Si Index (AEJ) IBEX Si Index (AEJ) IBEX Si Index (AEJ) IRCPR Communication Services Select Sector Index IXCTR Communication Services Select Sector Total Return IXETR S&P 500 Industrials Select Sector Total Return IXITR S&P 500 Industrials Select Sector Total Return IXTR S&P 500 Consumer Engles Select Sector Total Return IXTR S&P 500 Consumer Discretionary Select Sector Total Return IXVTR S&P 500 Consumer Discretionary Select Sector Total Return IXVTR S&P 500 Consumer Discretionary Select Sector Total Return IXVTR S&P 500 Consumer Select Sector Total Return IXVTR S&P 500 Consumer Discretionary Select Sector To		
GDDUCA MSCI Canada Index USD Daily Total Return (Gross Dividends) GDDURAFE MSCI IEAFE Index Total Return (Gross Dividends) GDDUNM MSCI US Index Total Return (Gross Dividends) HMSCI II Hang Seng China Enterprises Index (AEJ) HSCEI Hang Seng Index (AEJ) IBEX IBEX 35 Index(EMEA) IBOV BOVESPA Index IXGTR S&P 500 Material Select Sector Total Return IXCTR Communication Services Select Sector Index TR IXCTR Communication Services Select Sector Total Return IXTR S&P 500 Financials Select Sector Total Return IXTR S&P 500 Financials Select Sector Total Return IXTR S&P 500 Financials Select Sector Total Return IXTR S&P 500 Consumer Staples Select Sector Total Return IXTR S&P 500 Ultilities Select Sector Total Return IXTR S&P 500 Ultilities Select Sector Total Return IXTR S&P 500 Consumer Discretionary Select Sector Total Return IXTR S&P 500 Consumer Discretionary Select Sector Total Return IXTR S&P 500 Consumer Discretionary Select Sector Total Return IXYTR S&P 500 Consumer Discretionary Select		
GDDUEAFE MSCI EAFE Index Total Return (Gross Dividends) GDDUUS MSCI Vorth American Index USD Total Return (Gross Dividends) GDDUUS MSCI US Index Total Return (Gross Dividends) HSI Hang Seng Index (AEJ) BEX IBEX 35 Index(EMEA) BOV BOVESPA Index IXBTR S&P 500 Material Select Sector Total Return IXCPR Communication Services Select Sector Index TR IXCTR Communication Services Select Sector Total Return IXTR S&P 500 Industrials Select Sector Total Return IXTR S&P 500 Industrials Select Sector Total Return IXTR S&P 500 Industrials Select Sector Total Return IXTR S&P 500 Technology Select Sector Total Return IXTR S&P 500 Technology Select Sector Total Return IXTR S&P 500 Technology Select Sector Total Return IXTR S&P 500 Consumer Discretionary Select Sector Total Return IXTR S&P 500 Consumer Discretionary Select Sector Total Return		
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 IXCTR Communication Services Select Sector Index TR IXETR S&P 500 Energy Select Sector Total Return IXTR S&P 500 Industrials Select Sector Total Return IXTTR S&P 500 Consumer Staples Select Sector Total Return IXTTR S&P 500 Technology Select Sector Total Return IXTTR S&P 500 Utilities Select Sector Total Return IXTTR S&P 500 Consumer Staples Select Sector Total Return IXTTR S&P 500 Utilities Select Sector Total Return IXTTR S&P 500 Consumer Discretionary Select Sector Total Return IXTTR S&P 500 Consumer Discretionary Select Sector Total Return IXTTR S&P 500 Consumer Discretionary Select Sector Total Return IXTTR S&P 500 Consumer Discretionary Select Sector Total Return MSCI LNA MSCI Canada Energy Gross Return Index MSCI Chanda Energy Gross		
GDDUUS MSCI US Index Total Return (Gross Dividends) HSI Hang Seng 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 TR IXCTR Communication Services Select Sector Total Return IXTR S&P 500 Energy Select Sector Total Return IXTR S&P 500 Industrials Select Sector Total Return IXTR S&P 500 Consumer Staples Select Sector Total Return IXTR S&P 500 Technology Select Sector Total Return IXTTR S&P 500 Health Care Select Sector Total Return IXTTR S&P 500 Health Care Select Sector Total Return IXTTR S&P 500 Health Care Select Sector Total Return IXTTR S&P 500 Consumer Discretionary Select Sector Total Return IXTTR S&P 500 Health Care Select Sector Total Return IXTTR S&P 500 Health Care Select Sector Total Return IXTTR S&P 500 Health Care Select Sector Total Return IXTTR S&P 500 Health Care Select Sector Total Return IXTTR S&P 500 Health Care Select Sector Total Return		
HSCEI Hang Seng China Enterprises Index (AEJ) HSI Hang Seng Index (AEJ) HSU HBEX S5 Index(EMEA) IBEV IBEX S5 Index(EMEA) IBOV BOVESPA Index IXBTR S&P 500 Material Select Sector Total Return IXCPR Communication Services Select Sector Index TR IXCTR Communication Services Select Total Return IXTR S&P 500 Industrials Select Sector Total Return IXTR S&P 500 Industrials Select Sector Total Return IXTR S&P 500 Technology Select Sector Total Return IXTTR S&P 500 Consumer Staples Select Sector Total Return IXTTR S&P 500 Undustrials Select Sector Total Return IXTTR S&P 500 Consumer Discretionary Select Sector Total Return IXVTR S&P 500 Consumer Discretionary Select Sector Total Return IXYTR S&P 500 Consumer Discretionary Select Sector Total Return IXYTR S&P 500 Consumer Discretionary Select Sector Total Return IXYTR S&P 500 Consumer Discretionary Select Sector Total Return MSCADEN MSCI Canada Energy Gross Return Index MBCADEN MSCI Canada Energy Gross Return Index		
HSI Hang Seng Index (AEJ) IBEX IBEX 35 Index(IEMEA) IBOV BOVESPA Index IXBTR S&P 500 Material Select Sector Total Return IXCTR Communication Services Select Sector Index TR IXCTR Communication Services Select Sector Index TR IXTR S&P 500 Energy Select Sector Total Return IXTR S&P 500 Energy Select Sector Total Return IXTR S&P 500 Consumer Staples Select Sector Total Return IXTR S&P 500 Consumer Staples Select Sector Total Return IXTR S&P 500 Utilities Select Sector Total Return IXTR S&P 500 Disting Select Sector Total Return IXTR S&P 500 Consumer Discretionary Select Sector Total Return IXTR S&P 500 Consumer Discretionary Select Sector Total Return IXTR S&P 500 Consumer Discretionary Select Sector Total Return IXTR S&P 500 Consumer Discretionary Select Sector Total Return MCNA MSCI Canada Energy Gross Return Index MBCAOFN MSCI Canada Financials Gross Return Index MSLUELAN MSCI Emerging Markets Latin America Small Cap Index (USD) (Net Dividends) NDDULA MSCI Carada Index CAD Total Return (Net Dividends) NDDULAFE		
IBEX IBEX 35 Index(EMEA) IBOV BOVESPA Index IBOV BOVESPA Index XBTR S&P 500 Material Select Sector Total Return IXCPR Communication Services Select Sector Index TR IXETR S&P 500 Energy Select Sector Total Return IXTR S&P 500 Industrials Select Sector Total Return IXTR S&P 500 Consumer Staples Select Sector Total Return IXTR S&P 500 Technology Select Sector Total Return IXTR S&P 500 Technology Select Sector Total Return IXTR S&P 500 Consumer Staples Select Sector Total Return IXTR S&P 500 Consumer Discretionary Select Sector Total Return IXVTR S&P 500 Consumer Discretionary Select Sector Total Return IXVTR S&P 500 Consumer Discretionary Select Sector Total Return IXVTR S&P 500 Consumer Discretionary Select Sector Total Return KOSPI Korea Composite Stock Price Index (AEI) MICNA MSCI Canada Energy Gross Return Index MSAQEN MSCI Canada Energio Gross Return Index MEXAOL MSCI Canada Index CAD Total Return (Net Dividends) NDDUCA MSCI EAFE Net Total Return (Net Dividends) <		
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 IXTR S&P 500 Industrials Select Sector Total Return IXTR S&P 500 Industrials Select Sector Total Return IXTR S&P 500 Industrials Select Sector Total Return IXTR S&P 500 Technology Select Sector Total Return IXTTR S&P 500 Outlifties Select Sector Total Return IXTTR S&P 500 Utilities Select Sector Total Return IXTTR S&P 500 Consumer Staples Celect Sector Total Return IXTTR S&P 500 Consumer Discretionary Select Sector Total Return IXYTR S&P 500 Consumer Discretionary Select Sector Total Return IXYTR S&P 500 Consumer Discretionary Select Sector Total Return MSCADEN MSCI Canada Energy Gross Return Index MSCADEN MSCI Canada Energy Gross Return Index MEXBOL Mexican IPC Index (Indice de Precios y Cotizaciones) MSLUELAN MSCI Eardea Index CAD Total Return (Net Dividends) NDDUCA MSCI Eardea Mede CAD Total Return (Net Dividends) NDDULS		
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 Financials Select Sector Total Return IXITR S&P 500 Financials Select Sector Total Return IXRTR S&P 500 Technology Select Sector Total Return IXTTR S&P 500 Technology Select Sector Total Return IXVTR S&P 500 Technology Select Sector Total Return IXVTR S&P 500 Consumer Staples Select Sector Total Return IXVTR S&P 500 Consumer Discretionary Select Sector Total Return IXVTR S&P 500 Consumer Discretionary Select Sector Total Return KOSPI Korea Composite Stock Price Index (AEJ) MICNA MSCI Canada Energy Gross Return Index M8CA0FN MSCI Canada Energy Gross Return Index MEXBOL Mexican IPC Index (Indice de Precios y Cotizaciones) MSLUELAN MSCI EAFE Net Total Return USD Index (USD) (Net Dividends) NDDULA MSCI USI Index Total Return (Net Dividends) NDDUNA MSCI Varia Retura Total Return (Net Dividends) NDEUMAF MSCI Ontal Retura (Net Dividends) <td></td> <td></td>		
IXCPR Communication Services Select Sector Index TR IXCTR Communication Services Select Sector Total Return IXETR S&P 500 Energy Select Sector Total Return IXTR S&P 500 Industrials Select Sector Total Return IXMTR S&P 500 Consumer Staples Select Sector Total Return IXTR S&P 500 Consumer Staples Select Sector Total Return IXTR S&P 500 Consumer Staples Select Sector Total Return IXTTR S&P 500 Consumer Staples Select Sector Total Return IXTTR S&P 500 Utilities Select Sector Total Return IXVTR S&P 500 Consumer Discretionary Select Sector Total Return IXVTR S&P 500 Consumer Discretionary Select Sector Total Return IXYTR S&P 500 Consumer Discretionary Select Sector Total Return IXYTR S&P 500 Canada Energy Gross Return Index MSC1 Canada Financials Gross Return Index MSC1 Canada Financials Gross Return Index MSLUELAN MSC1 Canada Index CAD Total Return (Net Dividends) NDDUCA MSC1 Canada Index CAD Total Return (Net Dividends) NDDULA MSC1 Index Total Return (Net Dividends) NDDUNA MSC1 US Index Total Return (Net Dividends) NDEUMXF MSC1 Index Total		
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 Consumer Staples Select Sector Total Return IXRTR S&P 500 Consumer Staples Select Sector Total Return IXTTR S&P 500 Consumer Staples Select Sector Total Return IXTTR S&P 500 Utilities Select Sector Total Return IXTTR S&P 500 Unities Select Sector Total Return IXVTR S&P 500 Consumer Discretionary Select Sector Total Return IXVTR S&P 500 Consumer Discretionary Select Sector Total Return KOSPI Korea Composite Stock Price Index (AEJ) MICNA MSCI Canada Energy Gross Return Index MSCAOFN MSCI Canada Energy Gross Return Index MSLUELAN MSCI Energing Markets Latin America Small Cap Index (USD) (Net Dividends) NDDLCA MSCI Energing Markets USD Total Return (Net Dividends) NDDULA MSCI INorth American Index USD Total Return (Net Dividends) NDDUNA MSCI US Index Total Return (Net Dividends) NDEUSCH MSCI Colombia Index Total Return (Net Dividends) NDEUSCH MSCI Index Total Return (Net Divid		
IXETRS&P 500 Energy Select Sector Total ReturnIXITRS&P 500 Industrials Select Sector Total ReturnIXMTRS&P 500 Financials Select Sector Total ReturnIXRTRS&P 500 Consumer Staples Select Sector Total ReturnIXTTRS&P 500 Technology Select Sector Total ReturnIXTTRS&P 500 Utilities Select Sector Total ReturnIXUTRS&P 500 Utilities Select Sector Total ReturnIXUTRS&P 500 Utilities Select Sector Total ReturnIXVTRS&P 500 Utilities Select Sector Total ReturnIXVTRS&P 500 Consumer Discretionary Select Sector Total ReturnKOSPIKorea Composite Stock Price Index (AEJ)MICNAMSCI Canada Energy Gross Return IndexM8CA0ENMSCI Canada Financials Gross Return IndexMEXBOLMexican IPC Index (Indice de Precios y Cotizaciones)MSLUELANMSCI Canada Financials Gross Return IndexMSLUELANMSCI Canada Index CAD Total Return (Net Dividends)NDDUEAFEMSCI Canada Index CAD Total Return (Net Dividends)NDDULAFEMSCI Canada Index CAD Total Return (Net Dividends)NDDUUSMSCI US Index Total Return (Net Dividends)NDDUUSMSCI US Index Total Return (Net Dividends)NDEUWXFMSCI O Index Total Return (Net Dividends)NDEUSCHMSCI Colombia Index Total Return (Net Dividends)NDEUSCHMSCI Peru Index Total Return (Net Dividends)NDEUSCHMSCI Prazi Index USD Total Return (Net Dividends)NDUEBAFMSCI Peru Index Total Return (Net Dividends)NDUEBAFMSCI Prazi Index USD Total Return (Net Dividends) </td <td></td> <td></td>		
IXITR S&P 500 Industrials Select Sector Total Return IXMTR S&P 500 Consumer Staples Select Sector Total Return IXRTR S&P 500 Conhology Select Sector Total Return IXTTR S&P 500 Technology Select Sector Total Return IXUTR S&P 500 Utilities Select Sector Total Return IXUTR S&P 500 Consumer Discretionary Select Sector Total Return IXVTR S&P 500 Consumer Discretionary Select Sector Total Return KOSPI Korea Composite Stock Price Index (AEJ) MICNA MSCI China A Inclusion USD Index (Net) MSCA0EN MSCI Canada Energy Gross Return Index M8CA0FN MSCI Canada Financials Gross Return Index MSLUELAN MSCI Canada Infancials Gross Return Index MSLVELAN MSCI Canada Infancials Gross Return Index MBCAOFN MSCI Canada Infancials Gross Return Index MBCAOFN MSCI Canada Infancials Gross Return Index MBCLEAN MSCI Canada Index CAD Total Return (Net Dividends) NDDULCA MSCI Canada Index CAD Total Return (Net Dividends) NDDUNA MSCI US Index Total Return (Net Dividends) NDDUUS MSCI US Index Total Return (Net Dividends) NDEUSCH MSCI Colombia Index Total Return (Net Dividends) <td></td> <td></td>		
IXMTRS&P 500 Financials Select Sector Total ReturnIXRTRS&P 500 Consumer Staples Select Sector Total ReturnIXTTRS&P 500 Utilities Select Sector Total ReturnIXUTRS&P 500 Utilities Select Sector Total ReturnIXVTRS&P 500 Utilities Select Sector Total ReturnIXVTRS&P 500 Consumer Discretionary Select Sector Total ReturnIXYTRS&P 500 Consumer Discretionary Select Sector Total ReturnKOSPIKorea Composite Stock Price Index (AEJ)MICNAMSCI China A Inclusion USD Index (Net)M8CA0ENMSCI Canada Energy Gross Return IndexMEXBOLMexican IPC Index (Indice de Precios y Cotizaciones)MSLUELANMSCI Emerging Markets Latin America Small Cap Index (USD) (Net Dividends)NDDUCAMSCI Canada Index CAD Total Return (Net Dividends)NDDULAFEMSCI Canada Index CAD Total Return (Net Dividends)NDDUNAMSCI North American Index USD IndexNDDUNAMSCI US Index Total Return (Net Dividends)NDDUNAMSCI US Index Total Return (Net Dividends)NDEUMXFMSCI Colombia Index USD Total Return (Net Dividends)NDEUMXFMSCI Colombia Index Total Return (Net Dividends)NDEUSCHMSCI Colombia Index Total Return (Net Dividends)NDUEBRAFMSCI Brazil Index USD Total Return (Net Dividends)NDUEBRAFMSCI Brazil Index USD Total Return (Net Dividends)NDUEBRAFMSCI Colombia Index Total Return (Net Dividends)NDUEBRAFMSCI Brazil Index USD Total Return (Net Dividends)NDUEBRAFMSCI Brazil Index (AEJ)OEXTS&P 100 Total		
IXRTRS&P 500 Consumer Staples Select Sector Total ReturnIXTTRS&P 500 Technology Select Sector Total ReturnIXUTRS&P 500 Utilities Select Sector Total ReturnIXVTRS&P 500 Health Care Select Sector Total ReturnIXYTRS&P 500 Consumer Discretionary Select Sector Total ReturnKOSPIKorea Composite Stock Price Index (AEJ)MICNAMSCI China A Inclusion USD Index (Net)M8CA0ENMSCI Canada Energy Gross Return IndexM8CA0FNMSCI Canada Financials Gross Return IndexMBXDUELANMSCI Canada Index CAD Total Return (Net Dividends)NDDLCAMSCI Emerging Markets Latin America Small Cap Index (USD) (Net Dividends)NDDUEAFEMSCI I Soft American Index USD Total Return (Net Dividends)NDDUWAMSCI SI Index Total Return (Net Dividends)NDDUSMSCI US Index Total Return (Net Dividends)NDDUSMSCI US Index Total Return (Net Dividends)NDEUMXFMSCI Colombia Index Total Return (Net Dividends)NDEUMXFMSCI Colombia Index Total Return (Net Dividends)NDEUSCOMSCI Colombia Index Total Return (Net Dividends)NDEUSCAMSCI Peru Index Total Return (Net Dividends)NDEUSCAMSCI Peru Index Total Return (Net Dividends)NDUEBRAFMSCI Berail Index USD Total Return (Net Dividends)NDEUSCAMSCI Energing Markets Latin America USDNDEUSCAMSCI Colombia Index Total Return (Net Dividends)NDEUSCAMSCI Peru Index Total Return (Net Dividends)NDEUSCAMSCI Energing Markets Latin America USDNDUEBRAFMSCI Energing Markets		
IXTTRS&P 500 Technology Select Sector Total ReturnIXUTRS&P 500 Utilities Select Sector Total ReturnIXVTRS&P 500 Health Care Select Sector Total ReturnIXYTRS&P 500 Consumer Discretionary Select Sector Total ReturnIXYTRS&P 500 Consumer Discretionary Select Sector Total ReturnKOSPIKorea Composite Stock Price Index (AEJ)MICNAMSCI Canada Energy Gross Return IndexM8CA0ENMSCI Canada Energy Gross Return IndexM8CA0FNMSCI Canada Financials Gross Return IndexM8CA0FNMSCI Canada Financials Gross Return IndexMBXBOLMexican IPC Index (Indice de Precios y Cotizaciones)MSLUELANMSCI Emerging Markets Latin America Small Cap Index (USD) (Net Dividends)NDDLCAMSCI Canada Index CAD Total Return (Net Dividends)NDDUSAMSCI Canada Index CAD Total Return (Net Dividends)NDDUUSMSCI US Index Total Return (Net Dividends)NDDUUSMSCI US Index Total Return (Net Dividends)NDEUMXFMSCI Mexico Index USD Total Return (Net Dividends)NDEUSCHMSCI Colombia Index Total Return (Net Dividends)NDEUSCOMSCI Colombia Index Total Return (Net Dividends)NDEUSPRMSCI Brazil Index USD Total Return (Net Dividends)NDUEBRAFMSCI Brazil Index USD Total Return (Net Dividends)NDUEBRAFMSCI Brazil Index USD Total Return (Net Dividends)NDEUSPRMSCI Brazil Index USD Total Return (Net Dividends)NDUEBRAFMSCI Brazil Index USD Total Return (Net Dividends)NDUEBRAFMSCI Brazil Index USD Total Return (Net Dividends) <tr< td=""><td></td><td></td></tr<>		
IXUTRS&P 500 Utilities Select Sector Total ReturnIXVTRS&P 500 Health Care Select Sector Total ReturnIXYTRS&P 500 Consumer Discretionary Select Sector Total ReturnKOSPIKorea Composite Stock Price Index (AEJ)MICNAMSCI China A Inclusion USD Index (Net)M8CA0ENMSCI Canada Energy Gross Return IndexM8CA0FNMSCI Canada Financials Gross Return IndexMBXBOLMexican IPC Index (Indice de Precios y Cotizaciones)MSLUELANMSCI Emerging Markets Latin America Small Cap Index (USD) (Net Dividends)NDDLCAMSCI Canada Index CAD Total Return (Net Dividends)NDDULAMSCI Canada Index CAD Total Return (Net Dividends)NDDUUSMSCI US Index Total Return (Net Dividends)NDDUUSMSCI US Index Total Return (Net Dividends)NDDUUSMSCI US Index Total Return (Net Dividends)NDEUMXFMSCI Mexico Index USD Total Return (Net Dividends)NDEUSCHMSCI Colombia Index Total Return (Net Dividends)NDEUSCOMSCI Colombia Index Total Return (Net Dividends)NDEUSCHMSCI Brazil Index USD Total Return (Net Dividends)NDEUSPRMSCI Brazil Index USD Total Return (Net Dividends)NDEUSRAFMSCI Brazil Index USD Total Return (Net Dividends)NDUEBRAFMSCI Emerging Markets Latin America USDNDXNASDAQ-100NKYNikkei 225 Index (AEJ)OEXTS&P 100 Total ReturnOMXOMX Stockholm 30 (EMEA)RU10GRTRRussell 1000 Growth Total ReturnRU10INTRRussell 1000 Total Return		4
IXVTRS&P 500 Health Care Select Sector Total ReturnIXYTRS&P 500 Consumer Discretionary Select Sector Total ReturnKOSPIKorea Composite Stock Price Index (AEJ)M1CNAMSCI China A Inclusion USD Index (Net)M8CA0ENMSCI Canada Energy Gross Return IndexM8CA0FNMSCI Canada Financials Gross Return IndexMEXBOLMexican IPC Index (Indice de Precios y Cotizaciones)MSLUELANMSCI Canada Index CAD Total Return (Net Dividends)NDDLCAMSCI Canada Index CAD Total Return (Net Dividends)NDDUEAFEMSCI Canada Index CAD Total Return (Net Dividends)NDDUAAMSCI North American Index USD Total Return (Net Dividends)NDDUJNMSCI Japan Index Total Return (Net Dividends)NDDUJNMSCI Japan Index Total Return (Net Dividends)NDEUSCHMSCI Colmbia Index Total Return (Net Dividends)NDEUSCHMSCI Colmbia Index Total Return (Net Dividends)NDEUSCOMSCI Peru Index Total Return (Net Dividends)NDEUSCHMSCI Energing Markets Latin America USDNDUEBRAFMSCI Energing Markets Latin America USDNDUEBRAFMSCI Brazil Index USD Total Return (Net Dividends)NDEUSCOMSCI Energing Markets Latin America USDNDUEBRAFMSCI Energing Markets Latin America USDNDXNASDAQ-100NKYNikkei 225 Index (AEJ)OEXTS&P 100 Total ReturnOMXOMX Stockholm 30 (EMEA)RU10GRTRRussell 1000 Growth Total ReturnRU10INTRRussell 1000 Total Return		
IXYTRS&P 500 Consumer Discretionary Select Sector Total ReturnKOSPIKorea Composite Stock Price Index (AEJ)MICNAMSCI China A Inclusion USD Index (Net)M8CA0ENMSCI Canada Energy Gross Return IndexM8CA0FNMSCI Canada Financials Gross Return IndexM8CA0FNMSCI Canada Financials Gross Return IndexMBXBOLMexican IPC Index (Indice de Precios y Cotizaciones)MSLUELANMSCI Emerging Markets Latin America Small Cap Index (USD) (Net Dividends)NDDLCAMSCI Canada Index CAD Total Return (Net Dividends)NDDUEAFEMSCI EAFE Net Total Return USD IndexNDDUNAMSCI North American Index USD Total Return (Net Dividends)NDDUNAMSCI US Index Total Return (Net Dividends)NDDUNAMSCI Japan Index Total Return (Net Dividends)NDEUMXFMSCI Chile Index Total Return (Net Dividends)NDEUSCOMSCI Colombia Index Total Return (Net Dividends)NDEUSCOMSCI Colombia Index Total Return (Net Dividends)NDEUSPRMSCI Peru Index Total Return (Net Dividends)NDUEBRAFMSCI Emerging Markets Latin America USDNDXNASDAQ-100NKYNikkei 225 Index (AEJ)OEXTS&P 100 Total ReturnOMXOMX Stockholm 30 (EMEA)RUJ0GRTRRussell 1000 Growth Total ReturnRUJ10INTRRussell 1000 Total Return		
KOSPIKorea Composite Stock Price Index (AEJ)M1CNAMSCI China A Inclusion USD Index (Net)M8CA0ENMSCI Canada Energy Gross Return IndexM8CA0FNMSCI Canada Energy Gross Return IndexMEXBOLMexican IPC Index (Indice de Precios y Cotizaciones)MSLUELANMSCI Emerging Markets Latin America Small Cap Index (USD) (Net Dividends)NDDLCAMSCI Eanda Index CAD Total Return (Net Dividends)NDDUEAFEMSCI EAFE Net Total Return USD IndexNDDUNAMSCI North American Index USD Total Return (Net Dividends)NDDUNAMSCI US Index Total Return (Net Dividends)NDDUNAMSCI Other Total Return (Net Dividends)NDEUMXFMSCI Mexico Index USD Total Return (Net Dividends)NDEUSCHMSCI Colombia Index Total Return (Net Dividends)NDEUSCOMSCI Colombia Index Total Return (Net Dividends)NDUEBRAFMSCI Brazil Index USD Total Return (Net Dividends)NDUEBRAFMSCI Brazil Index USD Total Return (Net Dividends)NDUEBRAFMSCI Emerging Markets Latin America USDNDXNASDAQ-100NKYNikkei 225 Index (AEJ)OEXTS&P 100 Total ReturnOMXOMX Stockholm 30 (EMEA)RU10GRTRRussell 1000 Growth Total ReturnRU10GRTRRussell 1000 Growth Total Return		
M1CNAMSCI China A Inclusion USD Index (Net)M8CA0ENMSCI Canada Energy Gross Return IndexM8CA0FNMSCI Canada Financials Gross Return IndexMEXBOLMexican IPC Index (Indice de Precios y Cotizaciones)MSLUELANMSCI Emerging Markets Latin America Small Cap Index (USD) (Net Dividends)NDDLCAMSCI Canada Index CAD Total Return (Net Dividends)NDDUAMSCI Canada Index CAD Total Return (Net Dividends)NDDUAMSCI Canada Index CAD Total Return (Net Dividends)NDDUAMSCI Canada Index CAD Total Return (Net Dividends)NDDUNAMSCI I Canada Return USD IndexNDDUNAMSCI North American Index USD Total Return (Net Dividends)NDDUNAMSCI US Index Total Return (Net Dividends)NDDUNMSCI Japan Index Total Return (Net Dividends)NDEUMXFMSCI Chile Index Total Return (Net Dividends)NDEUSCHMSCI Colombia Index Total Return (Net Dividends)NDEUSCPRMSCI Colombia Index Total Return (Net Dividends)NDUEBRAFMSCI Brazil Index USD Total Return (Net Dividends)NDUEEGFLMSCI Emerging Markets Latin America USDNDXNASDAQ-100NKYNikkei 225 Index (AEJ)OEXTS&P 100 Total ReturnOMXOMX Stockholm 30 (EMEA)RGUSFLRussell 1000 FinancialRU10IRTRRussell 1000 Total ReturnRU10INTRRussell 1000 Total Return		
M8CA0ENMSCI Canada Energy Gross Return IndexM8CA0FNMSCI Canada Financials Gross Return IndexMEXBOLMexican IPC Index (Indice de Precios y Cotizaciones)MSLUELANMSCI Emerging Markets Latin America Small Cap Index (USD) (Net Dividends)NDDLCAMSCI Canada Index CAD Total Return (Net Dividends)NDDUAFEMSCI EAFE Net Total Return USD IndexNDDUNAMSCI INORTH American Index USD Total Return (Net Dividends)NDDUNAMSCI US Index Total Return (Net Dividends)NDDUNAMSCI US Index Total Return (Net Dividends)NDDUJNMSCI Grapan Index USD Total Return (Net Dividends)NDEUMXFMSCI Genex Total Return (Net Dividends)NDEUMXFMSCI Chile Index Total Return (Net Dividends)NDEUSCHMSCI Colombia Index Total Return (Net Dividends)NDEUSCOMSCI Colombia Index Total Return (Net Dividends)NDUEBRAFMSCI Brazil Index USD Total Return (Net Dividends)NDUEBRAFMSCI Emerging Markets Latin America USDNDXNASDAQ-100NKYNikkei 225 Index (AEJ)OEXTS&P 100 Total ReturnOMXOMX Stockholm 30 (EMEA)RGUSFLRussell 1000 Growth Total ReturnRU100RTRRussell 1000 Total ReturnRU100NTRRussell 1000 Total Return		
M8CAOFNMSCI Canada Financials Gross Return IndexMEXBOLMexican IPC Index (Indice de Precios y Cotizaciones)MSLUELANMSCI Emerging Markets Latin America Small Cap Index (USD) (Net Dividends)NDDLCAMSCI Canada Index CAD Total Return (Net Dividends)NDDUEAFEMSCI EAFE Net Total Return USD IndexNDDUNAMSCI North American Index USD Total Return (Net Dividends)NDDUNAMSCI US Index Total Return (Net Dividends)NDDUNAMSCI Japan Index Total Return (Net Dividends)NDDUNAMSCI Iotal Return (Net Dividends)NDEUMXFMSCI Mexico Index USD Total Return (Net Dividends)NDEUSCHMSCI Chile Index Total Return (Net Dividends)NDEUSCOMSCI Colombia Index Total Return (Net Dividends)NDEUSPRMSCI Peru Index Total Return (Net Dividends)NDUEBRAFMSCI Brazil Index USD Total Return (Net Dividends)NDUEBRAFMSCI Brazil Index USD Total Return (Net Dividends)NDUEBRAFMSCI Brazil Index USD Total Return (Net Dividends)NDXNASDAQ-100NKYNikkei 225 Index (AEJ)OEXTS&P 100 Total ReturnOMXOMX Stockholm 30 (EMEA)RGUSFLRussell 1000 Growth Total ReturnRU100NTRRussell 1000 Total Return		
MEXBOLMexican IPC Index (Indice de Precios y Cotizaciones)MSLUELANMSCI Emerging Markets Latin America Small Cap Index (USD) (Net Dividends)NDDLCAMSCI Canada Index CAD Total Return (Net Dividends)NDDUEAFEMSCI EAFE Net Total Return USD IndexNDDUNAMSCI North American Index USD Total Return (Net Dividends)NDDUSMSCI US Index Total Return (Net Dividends)NDDUJNMSCI Japan Index Total Return (Net Dividends)NDEUMXFMSCI Mexico Index USD Total Return (Net Dividends)NDEUSCHMSCI Colombia Index Total Return (Net Dividends)NDEUSCOMSCI Colombia Index Total Return (Net Dividends)NDEUSPRMSCI Peru Index Total Return (Net Dividends)NDUEBRAFMSCI Brazil Index USD Total Return (Net Dividends)NDEUEGFLMSCI Emerging Markets Latin America USDNDXNASDAQ-100NKYNikkei 225 Index (AEJ)OEXTS&P 100 Total ReturnOMXOMX Stockholm 30 (EMEA)RGUSFLRussell 1000 Growth Total ReturnRU10INTRRussell 1000 Total Return		
MSLUELANMSCI Emerging Markets Latin America Small Cap Index (USD) (Net Dividends)NDDLCAMSCI Canada Index CAD Total Return (Net Dividends)NDDUEAFEMSCI EAFE Net Total Return USD IndexNDDUNAMSCI North American Index USD Total Return (Net Dividends)NDDUUSMSCI US Index Total Return (Net Dividends)NDDUJNMSCI Japan Index Total Return (Net Dividends)NDEUMXFMSCI Mexico Index USD Total Return (Net Dividends)NDEUSCHMSCI Chile Index Total Return (Net Dividends)NDEUSCHMSCI Colombia Index Total Return (Net Dividends)NDEUSCOMSCI Peru Index Total Return (Net Dividends)NDEUSPRMSCI Peru Index Total Return (Net Dividends)NDUEBRAFMSCI Brazil Index USD Total Return (Net Dividends)NDUEEGFLMSCI Brazil Index USD Total Return (Net Dividends)NDXNASDAQ-100NKYNikkei 225 Index (AEJ)OEXTS&P 100 Total ReturnOMXOMX Stockholm 30 (EMEA)RGUSFLRussell 1000 FinancialRU10GRTRRussell 1000 Total ReturnRU10INTRRussell 1000 Total Return		
NDDLCAMSCI Canada Index CAD Total Return (Net Dividends)NDDUEAFEMSCI EAFE Net Total Return USD IndexNDDUNAMSCI North American Index USD Total Return (Net Dividends)NDDUUSMSCI US Index Total Return (Net Dividends)NDDUJNMSCI Japan Index Total Return (Net Dividends)NDEUMXFMSCI Mexico Index USD Total Return (Net Dividends)NDEUSCHMSCI Chile Index Total Return (Net Dividends)NDEUSCOMSCI Colombia Index Total Return (Net Dividends)NDEUSPRMSCI Peru Index Total Return (Net Dividends)NDEUSPRMSCI Peru Index Total Return (Net Dividends)NDUEBRAFMSCI Brazil Index USD Total Return (Net Dividends)NDUEEGFLMSCI Emerging Markets Latin America USDNDXNASDAQ-100NKYNikkei 225 Index (AEJ)OEXTS&P 100 Total ReturnOMXOMX Stockholm 30 (EMEA)RGUSFLRussell 1000 Growth Total ReturnRU100RTRRussell 1000 Total ReturnRU10INTRRussell 1000 Total Return		
NDDUEAFEMSCI EAFE Net Total Return USD IndexNDDUNAMSCI North American Index USD Total Return (Net Dividends)NDDUUSMSCI US Index Total Return (Net Dividends)NDDUJNMSCI Japan Index Total Return (Net Dividends)NDEUMXFMSCI Mexico Index USD Total Return (Net Dividends)NDEUSCHMSCI Chile Index Total Return (Net Dividends)NDEUSCOMSCI Colombia Index Total Return (Net Dividends)NDEUSPRMSCI Peru Index Total Return (Net Dividends)NDEUSPRMSCI Peru Index Total Return (Net Dividends)NDUEBRAFMSCI Brazil Index USD Total Return (Net Dividends)NDUEEGFLMSCI Emerging Markets Latin America USDNDXNASDAQ-100NKYNikkei 225 Index (AEJ)OEXTS&P 100 Total ReturnOMXOMX Stockholm 30 (EMEA)RGUSFLRussell 1000 FinancialRU100RTRRussell 1000 Total ReturnRU10INTRRussell 1000 Total Return		
NDDUNAMSCI North American Index USD Total Return (Net Dividends)NDDUUSMSCI US Index Total Return (Net Dividends)NDDUJNMSCI Japan Index Total Return (Net Dividends)NDEUMXFMSCI Mexico Index USD Total Return (Net Dividends)NDEUSCHMSCI Chile Index Total Return (Net Dividends)NDEUSCOMSCI Colombia Index Total Return (Net Dividends)NDEUSPRMSCI Peru Index Total Return (Net Dividends)NDEUSPRMSCI Peru Index Total Return (Net Dividends)NDUEBRAFMSCI Brazil Index USD Total Return (Net Dividends)NDUEEGFLMSCI Emerging Markets Latin America USDNDXNASDAQ-100NKYNikkei 225 Index (AEJ)OEXTS&P 100 Total ReturnOMXOMX Stockholm 30 (EMEA)RGUSFLRussell 1000 FinancialRU100RTRRussell 1000 Growth Total ReturnRU101NTRRussell 1000 Total Return		
NDDUUSMSCI US Index Total Return (Net Dividends)NDDUJNMSCI Japan Index Total Return (Net Dividends)NDEUMXFMSCI Mexico Index USD Total Return (Net Dividends)NDEUSCHMSCI Colombia Index Total Return (Net Dividends)NDEUSCOMSCI Colombia Index Total Return (Net Dividends)NDEUSPRMSCI Peru Index Total Return (Net Dividends)NDUEBRAFMSCI Brazil Index USD Total Return (Net Dividends)NDUEEGFLMSCI Emerging Markets Latin America USDNDXNASDAQ-100NKYNikkei 225 Index (AEJ)OEXTS&P 100 Total ReturnOMXOMX Stockholm 30 (EMEA)RGUSFLRussell 1000 FinancialRU10GRTRRussell 1000 Total ReturnRU10INTRRussell 1000 Total Return		
NDDUJNMSCI Japan Index Total Return (Net Dividends)NDEUMXFMSCI Mexico Index USD Total Return (Net Dividends)NDEUSCHMSCI Chile Index Total Return (Net Dividends)NDEUSCOMSCI Colombia Index Total Return (Net Dividends)NDEUSPRMSCI Peru Index Total Return (Net Dividends)NDUEBRAFMSCI Brazil Index USD Total Return (Net Dividends)NDUEEGFLMSCI Emerging Markets Latin America USDNDXNASDAQ-100NKYNikkei 225 Index (AEJ)OEXTS&P 100 Total ReturnOMXOMX Stockholm 30 (EMEA)RGUSFLRussell 1000 FinancialRU10GRTRRussell 1000 Total ReturnRU10INTRRussell 1000 Total Return		
NDEUMXFMSCI Mexico Index USD Total Return (Net Dividends)NDEUSCHMSCI Chile Index Total Return (Net Dividends)NDEUSCOMSCI Colombia Index Total Return (Net Dividends)NDEUSPRMSCI Peru Index Total Return (Net Dividends)NDUEBRAFMSCI Brazil Index USD Total Return (Net Dividends)NDUEEGFLMSCI Emerging Markets Latin America USDNDXNASDAQ-100NKYNikkei 225 Index (AEJ)OEXTS&P 100 Total ReturnOMXOMX Stockholm 30 (EMEA)RGUSFLRussell 1000 FinancialRU10GRTRRussell 1000 Total ReturnRU10INTRRussell 1000 Total Return		
NDEUSCHMSCI Chile Index Total Return (Net Dividends)NDEUSCOMSCI Colombia Index Total Return (Net Dividends)NDEUSPRMSCI Peru Index Total Return (Net Dividends)NDUEBRAFMSCI Brazil Index USD Total Return (Net Dividends)NDUEEGFLMSCI Emerging Markets Latin America USDNDXNASDAQ-100NKYNikkei 225 Index (AEJ)OEXTS&P 100 Total ReturnOMXOMX Stockholm 30 (EMEA)RGUSFLRussell 1000 FinancialRU10GRTRRussell 1000 Total ReturnRU10INTRRussell 1000 Total Return		
NDEUSCOMSCI Colombia Index Total Return (Net Dividends)NDEUSPRMSCI Peru Index Total Return (Net Dividends)NDUEBRAFMSCI Brazil Index USD Total Return (Net Dividends)NDUEEGFLMSCI Emerging Markets Latin America USDNDXNASDAQ-100NKYNikkei 225 Index (AEJ)OEXTS&P 100 Total ReturnOMXOMX Stockholm 30 (EMEA)RGUSFLRussell 1000 FinancialRU10GRTRRussell 1000 Total ReturnRU10INTRRussell 1000 Total Return		
NDEUSPRMSCI Peru Index Total Return (Net Dividends)NDUEBRAFMSCI Brazil Index USD Total Return (Net Dividends)NDUEEGFLMSCI Emerging Markets Latin America USDNDXNASDAQ-100NKYNikkei 225 Index (AEJ)OEXTS&P 100 Total ReturnOMXOMX Stockholm 30 (EMEA)RGUSFLRussell 1000 FinancialRU10GRTRRussell 1000 Growth Total ReturnRU10INTRRussell 1000 Total Return		
NDUEBRAFMSCI Brazil Index USD Total Return (Net Dividends)NDUEEGFLMSCI Emerging Markets Latin America USDNDXNASDAQ-100NKYNikkei 225 Index (AEJ)OEXTS&P 100 Total ReturnOMXOMX Stockholm 30 (EMEA)RGUSFLRussell 1000 FinancialRU10GRTRRussell 1000 Growth Total ReturnRU10INTRRussell 1000 Total Return		
NDUEEGFLMSCI Emerging Markets Latin America USDNDXNASDAQ-100NKYNikkei 225 Index (AEJ)OEXTS&P 100 Total ReturnOMXOMX Stockholm 30 (EMEA)RGUSFLRussell 1000 FinancialRU10GRTRRussell 1000 Growth Total ReturnRU10INTRRussell 1000 Total Return		
NDXNASDAQ-100NKYNikkei 225 Index (AEJ)OEXTS&P 100 Total ReturnOMXOMX Stockholm 30 (EMEA)RGUSFLRussell 1000 FinancialRU10GRTRRussell 1000 Growth Total ReturnRU10INTRRussell 1000 Total Return		
NKYNikkei 225 Index (AEJ)OEXTS&P 100 Total ReturnOMXOMX Stockholm 30 (EMEA)RGUSFLRussell 1000 FinancialRU10GRTRRussell 1000 Growth Total ReturnRU10INTRRussell 1000 Total Return		
OEXTS&P 100 Total ReturnOMXOMX Stockholm 30 (EMEA)RGUSFLRussell 1000 FinancialRU10GRTRRussell 1000 Growth Total ReturnRU10INTRRussell 1000 Total Return		
OMXOMX Stockholm 30 (EMEA)RGUSFLRussell 1000 FinancialRU10GRTRRussell 1000 Growth Total ReturnRU10INTRRussell 1000 Total Return		
RGUSFLRussell 1000 FinancialRU10GRTRRussell 1000 Growth Total ReturnRU10INTRRussell 1000 Total Return		
RU10GRTRRussell 1000 Growth Total ReturnRU10INTRRussell 1000 Total Return		
RU10INTR Russell 1000 Total Return		
RU10VATR Russell 1000 Value Total Return		
	RU10VATR	Russell 1000 Value Total Return

RU20GRTR	Russell 2000 Growth Total Return
RU20GRTR RU20INTR	Russell 2000 Total Return
RU20INTR RU20VATR	Russell 2000 Value Total Return
RUMCGRTR	Russell 2000 Value Total Return Russell Midcap Growth Index Total Return
SOLCABTR	Solactive Canada Bank TR Index
SP5LVIT	S&P 500 Low Volatility Total Return Index
SPSIBITR	S&P Biotechnology Select Industry Total Return Index
SPSIOP	S&P Oil & Gas Exploration & Production Select Industry Index
SPTRCOND	S&P 500 Consumer Discretionary Sector Total Return Index
SPTRCONS	S&P 500 Consumer Staples Sector Total Return Index
SPTRENRS	S&P 500 Energy Sector Total Return Index
SPTRFINL	S&P 500 Financials Sector Total Return Index
SPTRHLTH	S&P 500 Health Care Sector Total Return Index
SPTRINDU	S&P 500 Industrials Sector Total Return Index
SPTRINFT	S&P 500 Information Technology Sector Total Return Index
SPTRMATR	S&P 500 Materials Sector Total Return Index
SPTRMDCP	S&P MidCap 400 Total Return
SPTRRLST	S&P 500 Real Estate Sector Total Return Index
SPTRSMCP	S&P SmallCap 600 Total Return
SPTRSVX	S&P 500 Value Total Return Index
SPTRUTIL	S&P 500 Utilities Sector Total Return Index
SPXT	S&P 500 Total Return
STBANKXR	S&P/TSX Composite Banks GICS Level Industry Group Total Return Index
STCHEMR	S&P/TSX Composite Index Chemicals GICS Industry Total Return
STENRS	S&P/TSX Composite Energy Sector GICS Level 1 Index
STENRSR	S&P/TSX Composite Energy Index Total Return Swap
STFINLR	S&P/TSX Composite Financials GICS Level Sector Total Return Index
STINSUR	S&P/TSX Composite Insurance GICS Industry Group Total Return Index
STMATRR	S&P/TSX Composite Materials GICS Level Sector Total Return Index
STMEDAR	S&P/TSX Composite Media GICS Industry Group Total Return Index
STREITSR	S&P/TSX REIT Total Return Index
STTELSR	S&P/TSX Composite Telecom Services GICS Level Sector Total Return Index
STUTILR	S&P/TSX Composite Utilities GICS Level Sector Total Return Index
SX5E	Eurostoxx 50 Index (EMEA)
TSX69	S&P/TSX 60 Index
TX60AR	S&P/TSX 60 Total Return Index
TTENAR	S&P/TSX Capped Energy Total Return Index
TTUTAR	S&P/TSX Capped Utilities Total Return Index
UKX	FTSE 100 Index (EMEA)
XNDX	NASDAQ-100 Total Return
XSOX	PHLX Semiconductor Sector Index Total Return

Equity Index Available FX Rates

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

Equity Index Available Day Count Fractions

ISD	A Name
1/1	

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

Equity Index Earliest and Latest Effective and Termination Dates

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

Equity Index Notional Amounts

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

Equity Index Floating Rate Options and Defaults

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

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

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

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

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	Ν
JPY-TIBOR-ZTIBOR	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TONA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TSR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TSR-Reuters-10:00	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TSR-Reuters-15:00	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TSR-Telerate-10:00	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TSR-Telerate-15:00	All quoted tenors	N/A	Per ISDA 2006	Ν
KRW-CD-3220	All quoted tenors	N/A	Per ISDA 2006	Ν
KRW-CD-KSDA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
KRW-Quarterly Annual Swap Rate-3:30-ICAP	3M	N/A	Per ISDA 2006	Ν
KRW-Bond-3222	3M	N/A	Per ISDA 2006	Ν
SEK-Annual Swap Rate	All quoted tenors	N/A	Per ISDA 2006	Ν
SEK-Annual Swap Rate-SESWFI	All quoted tenors	N/A	Per ISDA 2006	Ν
SEK-SIOR-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	Ν
SEK-STIBOR-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
SEK-STIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
SEK-STIBOR-SIDE	All quoted tenors	N/A	Per ISDA 2006	Ν
SEK-Annual Swap Rate	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Annual Swap Rate-11:00- BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-BA-H.15	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-BA-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-BMA Municipal Swap Index	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-CD-H.15	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-CD-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-CMS-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-CMS-Reference Banks- ICAP SwapPX	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-CMS-Reuters	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-CMS-Telerate	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-CMT-T7051	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-CMT-T7052	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-COF11-FHLBSF	All quoted tenors	N/A	Per ISDA 2006	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

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

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
USD-Treasury Rate- SwapMarker99	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Treasury Rate-T19901	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Treasury Rate-T500	All quoted tenors	N/A	Per ISDA 2006	Ν

Equity Index Requirements and Defaults

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

Equity Index Variance Swaps

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

	difference to the buyer. If the difference between the realized variance and the Variance Strike is negative the buyer pays the difference to the seller.	
	Settlement of the contract occurs after the Valuation Date and in line with the settlement convention of the underlying equity index.	
Settlement Payments/Payment Date:	T+2 (adjustments according to following business day convention).	
Minimum Price or Incremental Price:	The contracts are quoted in volatility percentage points. There is no minimum price or minimum incremental price for the contract.	
Payment Frequency:	One time.	
Payment Exchange:	The buyer of a variance swap pays a fixed rate (the Variance Strike) in exchange for a payout based on the daily realized variance.	
	The seller of a variance swap receives a fixed rate (the Variance Strike) in exchange for a payout based on the daily realized variance.	
Day Count:	Business Days Per Year = 252	
Business Day Convention:	Following business day convention.	
Applicable Formula:	The final realized rate of variance will be calculated using the following formula:	
	$100x\sqrt{\frac{252\times\sum_{i=1}^{n}(\text{Return(i)})^{2}}{N}}$	
	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 ex- date.	
	If applicable, the volatility cap will be set at 2.5x the Volatility Strike.	
	N = Expected number of observations as agreed by the parties.	

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

Equity Index Variance Swap Available Indices

Abbr	Name
DAX	Deutscher Aktien Index
DJI	Dow Jones Industrial Average
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
RTY	Russell 2000 Index
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
SPX	S&P 500 Index
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:	"Equity Index Volatility Swap").	
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 	

Product Type/ISDA OTC Taxonomy:		
ISDA OTC Asset Class:	Equity	
ISDA OTC Base Product:	Swap	
ISDA OTC Sub-Product:	Parameter Return Volatility	
ISDA OTC Transaction Type:	Single Index	
Further Limitations:	None.	
Terms:		
Trade Date:	As agreed by the parties.	
Effective Date ("effectiveDate"):	As per Annex IVS (other than for a Japan Index).	
Termination Date ("terminationDate"):	As per Annex IVS.	
Exchanges:	As specified by the parties.	
Related Exchanges:	As per Annex IVS.	
Volatility Buyer:	Not applicable.	
Volatility Seller:	Not applicable.	
Volatility Cap:	If applicable, as specified by the parties.	
Index:	As specified by the parties from among the Equity Index	
	Volatility Swap – Available Indices (see below).	
Equity Amounts:		
Equity Amount Payer ("payerPartyReference"):	The Volatility Seller.	
Equity Notional Amount:	As specified by the parties (other than for an EMEA	
1 2	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	
M. Constant	IVS.	
Variance Amount:	Not applicable.	
Volatility Strike Price:	Not applicable.	
Variance Strike Price:	Not applicable.	
Variance Cap Amount:	Not applicable.	
Final Realized Volatility ("FRV"):	Per Annex IVS.	

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

Equity Index Volatility Swap - Available Currencies and Required Business Days

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

Equity Index Volatility Swap – Available Indices

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

Fixed for Floating Agricultural Swaptions

Summary:	This covers uncleared fixed for floating agricultural guartienes ("Fixed for Floating Agricultural Swantienes")	
Limitations on Available Selections and Default Settings:	 swaptions ("Fixed for Floating Agricultural Swaptions"). The terms under which Fixed for Floating Agricultural Swaptions may be traded are shown below and in the 	
8	attached tables.	
Incorporated Standards:	This contract description incorporates by reference the	
	following industry standard documentation and	
	standards:	
	2005 ISDA Commodity Derivatives Definitions	
	("Commodity Definitions")	
Product Type/ISDA OTC Taxonomy:		
ISDA OTC Asset Class:	Commodity	
ISDA OTC Base Product:	Agricultural	
ISDA OTC Settlement type:	Cash	
Further Limitations:	None	
Trade Date:	As agreed by the parties.	
Option Style:	As specified by the parties from among the Available Option Styles.	
Option Type:	Swaption	
Buyer:	As specified by the parties.	
Seller:	As specified by the parties.	
Total Premium:	As specified by the parties.	
Premium Payment Date(s):	As specified by the parties, subject to adjustment in	
	accordance with the Business Day Convention.	
Premium Payment Date Business Days:	Per the Available Currencies, plus such additional	
	Business Days as the parties specify.	
Premium Payment Date Business Day Convention:	As specified by the parties from among the Available	
	Business Day Conventions or otherwise per the	
	Commodity Definitions.	
Physical/Contract Settlement:	Applicable	
Procedure for Exercise:		
Exercise Period:	For an American Option, the period of days and the times on such days specified by the parties.	
	For any other Option Style, the times on the Expiration	
	Date or Potential Exercise Date specified by the parties.	
Potential Exercise Dates:	For a Bermuda Option, the days specified by the parties.	
Expiration Date:	As specified by the parties.	
Expiration Time:	As specified by the parties.	
Automatic Exercise:	Applicable, unless otherwise specified by the parties.	
Written Confirmation:	As specified by the parties.	
Seller's Notice Information:	As specified by the Seller.	
Terms of the Underlying Transaction to which the S		
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	
Commodity:	Available Business Day Conventions.As specified by the parties from among the Available	
Commodity: As specified by the parties from among the .		
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	
1	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:		
Disruption Fallbacks:	Unless otherwise specified by the parties, per the	
-	Unless otherwise specified by the parties, per the Commodity Definitions.	
Fallback Reference Price:	Unless otherwise specified by the parties, per the Commodity Definitions. None, unless specified by the parties.	
-	Unless otherwise specified by the parties, per the Commodity Definitions.	

Fixed for Floating Agricultural Swaptions Available Currencies and Required Business Days

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

Fixed-for-Floating Agricultural Swaptions Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
Nearest
Preceding

Fixed-for-Floating Agricultural Swaptions Available Commodity Reference Prices

ISDA Definitions

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

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

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

Exchange Definitions

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

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

Fixed for Floating Agricultural Swap Contracts

Summary:	This covers uncleared fixed-for-floating agricultural swaps ("Fixed for Floating Agricultural Swap Contracts").		
Limitations on Available Selections and Default Settings:	The terms under which Fixed for Floating Agricultural Swap Contracts may be traded are shown below and in the attached tables.		
	For amounts or rates, the relevant term cannot be less		
	than the specified Minimum, must represent an even		
	Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest.		
	In many cases there are normal "vanilla" terms on which the parties will transact.		
	These are shown as "Default" and will apply unless the		
	parties vary them.		
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and		
	standards:		
	2005 ISDA Commodity Derivatives Definitions		
	("Commodity Definitions")		
Product Type/ISDA OTC Taxonomy:			
ISDA OTC Asset Class:	Commodity		
ISDA OTC Base Product:	Agricultural		
ISDA OTC Settlement type:	Cash		
Further Limitations:	None		
Terms: Trade Date:	As somed by the portion		
Effective Date:	As agreed by the parties.The date specified by the parties, adjusted in accordance		
Effective Date.	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		
2	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
LIVE CATTLE-CME
MILK-CLASS III-CME
MILK-CLASS IV-CME
SOYBEAN-CBOT
SOYBEAN MEAL-CBOT
SOYBEAN OIL-CBOT
SUGAR #11 (WORLD)-NYBOT ¹
WHEAT-CBOT
WHEAT HRM-KCBOT
WHITE SUGAR-EURONEXT

Exchange Definitions

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

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

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

Fixed for Floating Interest Rate Swaps

Terms and Conditions

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

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

	applies, as specified by the parties.		
Longer Designated Maturity for Linear Interpolation:	For a Calculation Period to which Linear Interpolation		
	applies, as specified by the parties.		
Spread:	As specified by the parties.		
Day Count Fraction:	As specified by the parties.		
Reset Dates ("resetDate"):	As specified by the parties.		
Method of Averaging:	As specified by the parties.		
Compounding:	As specified by the parties.		
Compounding Dates:	In the event Compounding is selected, as selected by the		
	parties.		
Compounding Method (Compounding OR Flat	In the event Compounding is selected, as selected by the		
Compounding):	parties.		
Period End Dates Business Days:	As specified by the parties from among the Available		
	Business Days.		
Period End Dates Business Day Convention:	As specified by the parties from among the Available		
	Business Day Conventions.		
Payment Dates Business Days:	As specified by the parties from among the Available		
	Business Days, subject to any Required Business Days.		
Payment Dates Business Day Convention:	As specified by the parties from among the Available		
	Business Day Conventions.		
Reset Dates Business Days:	As specified by the parties from among the Available		
	Business Days, subject to any Required Business Days.		
Reset Dates Business Day Convention:	As specified by the parties from among the Available		
	Business Day Conventions.		
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:	A 'C' . 11 '		
Interim Exchange Dates:	As specified by the parties.		
Fixed Rate Payer Interim Exchange Amount:	As specified by the parties.		
Fixed Rate Payer Interim Exchange Amount:	As specified by the parties.		
Currency:	As specified from the parties from the Available Currencies.		
Final Exchange:			
Final Exchange Date:	As specified by the parties.		
Fixed Rate Payer Final Exchange Amount:	As specified by the parties.		
Fixed Payer Final Exchange Amount:	As specified by the parties.		
Currency:	As specified from the parties from the Available		
	Currencies.		

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

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

Fixed Floating Available Currencies and Required Business Days

Three Letter Currency Code (ISDA/ISO)	Currency Name (ISDA)	Basic Business Day Locations For Currency (FpML Codes)	
AUD	Australian Dollar	AUSY	
BRL	Brazilian Reai Any of BR{SP,RJ,BR} otherwise declared a n holiday by the BMa		
CAD	Canadian Dollar	САТО	
CHF	Swiss Franc	CHZU	
CLP	Chilean Peso	CLSA	
CNH	Chinese Renminbi (HK)	HKHK and CNBE	
CNY	Chinese Renminbi	CNBE	
СОР	Colombian Peso	СОВО	
CZK	Czech Koruna	CZPR	
DKK	Danish Krone	DKCO	
EUR	Euro	EUTA	
GBP	Sterling	GBLO	
HKD	Hong Kong Dollar	НКНК	
HUF	Hungarian Forint	HUBU	
ILS	Israeli Shekel	ILTA	
INR	Indian Rupee INMU		
JPY	Japanese Yen	JPTO	
KRW	Korean Won	KRSE	
MXN	Mexican Peso (New)	MXMC	
MYR	Malaysian Ringgit	MYKL	
NOK	Norwegian Krone	NOOS	
NZD	New Zealand Dollar	NZAU and NZWE	
PHP	Phillipine Peso	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

Fixed for Floating Interest Rate Swaps

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

Fixed Floating Rate Options and Defaults

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

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

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

EUR-Annual Swap Rate-11:00All quoted tenorsN/APer ISDA 2006NEUR-Annual Swap Rate-11:00-FICAPAll quoted tenorsN/APer ISDA 2006NRIR-11:00-FICAPAll quoted tenorsN/APer ISDA 2006NRIR-11:00-FICAPAll quoted tenorsN/APer ISDA 2006NRIR-11:00-FICAPAll quoted tenorsN/APer ISDA 2006NRIR-Annual Swap Rate-11:00-FICAPAll quoted tenorsN/APer ISDA 2006NRIR-Annual Swap Rate-3 MonthAll quoted tenorsN/APer ISDA 2006NEUR-Annual Swap Rate-3 MonthAll quoted tenorsN/APer ISDA 2006NEUR-Annual Swap Rate-3 MonthAll quoted tenorsN/APer ISDA 2006NEUR-FINIA-OIS- 10:00-ECANTORAll quoted tenorsN/APer ISDA 2006NEUR-EONIA-OIS- 10:00-ECANTORAll quoted tenorsN/APer ISDA 2006NEUR-EONIA-OIS- 10:00-ECANTORAll quoted tenorsN/APer ISDA 2006NEUR-EONIA-OIS- 10:00-ECAPAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- Reference BunksAll quote					
Rate - 11:00-CIA All quoted tenors N/A Per ISDA 2006 N EUR-Annual Swap Rate - 11:00-CAP All quoted tenors N/A Per ISDA 2006 N EUR-Annual Swap Rate - 11:00-CAP All quoted tenors N/A Per ISDA 2006 N EUR-Annual Swap Rate - 3 Month All quoted tenors N/A Per ISDA 2006 N EUR-Annual Swap Rate - 3 Month All quoted tenors N/A Per ISDA 2006 N EUR-Annual Swap Rate - 3 Month- All quoted tenors N/A Per ISDA 2006 N EUR-Annual Swap Rate - 3 Month- All quoted tenors N/A Per ISDA 2006 N EUR-CONLA- AVERAGE All quoted tenors N/A Per ISDA 2006 N EUR-EONLA-OIS- IO0-0-BGCANTOR All quoted tenors N/A Per ISDA 2006 N EUR-EONLA-OIS- IO0-0-CAP All quoted tenors N/A Per ISDA 2006 N EUR-EONLA-OIS- IO0-CAP All quoted tenors N/A Per ISDA 2006 N EUR-EONLA-OIS- IO0-CAP All quoted tenors N/A Per ISDA 2006 N EUR-EONLA-OIS- COMPOUND- All quoted ten	EUR-Annual Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
Rate-11:00-1CAP ⁺ All quoted tenors IVA Per ISDA 2006 N EUR-Annual Swap Rate-3 Month All quoted tenors N/A Per ISDA 2006 N EUR-Annual Swap Rate-3 Month All quoted tenors N/A Per ISDA 2006 N EUR-Annual Swap Rate-3 Month- All quoted tenors N/A Per ISDA 2006 N EUR-Annual Swap 		All quoted tenors	N/A	Per ISDA 2006	N
Rate-11:00-All quoted tenorsN/APer ISDA 2006NSwapMarkerAll quoted tenorsN/APer ISDA 2006NEUR-Annual Swap Rate-3 MonthAll quoted tenorsN/APer ISDA 2006NEUR-Annual Swap Rate-3 Month-All quoted tenorsN/APer ISDA 2006NSwapMarkerAll quoted tenorsN/APer ISDA 2006NEUR-ENNIA- Aute-Reference BanksAll quoted tenorsN/APer ISDA 2006NEUR-EONIA-OIS- 10:00-BGCANTORAll quoted tenorsN/APer ISDA 2006NEUR-EONIA-OIS- 10:00-BGCANTORAll quoted tenorsN/APer ISDA 2006NEUR-EONIA-OIS- 10:00-CAPAll quoted tenorsN/APer ISDA 2006NEUR-EONIA-OIS- 10:00-CAPAll quoted tenorsN/APer ISDA 2006NEUR-EONIA-OIS- COMPOUNDAll quoted tenorsN/APer ISDA 2006NEUR-EONIA-OIS- COMPOUND- BloombergAll quoted tenorsN/APer ISDA 2006NEUR-EONIA-OIS- COMPOUND- BloombergAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- Act/365All quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- Act/365All quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- Act/365All quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- Reference BanksAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- Reference BanksAll quoted tenors <td< td=""><td></td><td>All quoted tenors</td><td>N/A</td><td>Per ISDA 2006</td><td>N</td></td<>		All quoted tenors	N/A	Per ISDA 2006	N
Rate - 3 Month All quoted tenors IVA Pet ISDA 2006 N EUR-Annual Swap All quoted tenors N/A Per ISDA 2006 N SwapMarker All quoted tenors N/A Per ISDA 2006 N EUR-Annual Swap All quoted tenors N/A Per ISDA 2006 N EUR-FONIA- All quoted tenors N/A Per ISDA 2006 N EUR-FONIA-OIS- All quoted tenors N/A Per ISDA 2006 N I0:00-BGCANTOR All quoted tenors N/A Per ISDA 2006 N EUR-FONIA-OIS- All quoted tenors N/A Per ISDA 2006 N I0:00-IGAP All quoted tenors N/A Per ISDA 2006 N EUR-FONIA-OIS- All quoted tenors N/A Per ISDA 2006 N EUR-EONIA-OIS- All quoted tenors N/A Per ISDA 2006 N EUR-FONIA-OIS- All quoted tenors N/A Per ISDA 2006 N EUR-EONIA-OIS- All quoted tenors N/A Per ISDA 2006 N EUR-EONIA-OIS- All quoted tenors N/A Per ISDA 2006 N </td <td>Rate-11:00-</td> <td>All quoted tenors</td> <td>N/A</td> <td>Per ISDA 2006</td> <td>Ν</td>	Rate-11:00-	All quoted tenors	N/A	Per ISDA 2006	Ν
Rate-3 Month- SwapMarkerAll quoted tenorsN/APer ISDA 2006NSwapMarkerAll quoted tenorsN/APer ISDA 2006NEUR-Annual Swap Rate-Reference BanksAll quoted tenorsN/APer ISDA 2006NEUR-EONIA-OIS- 10:00-BGCANTORAll quoted tenorsN/APer ISDA 2006NEUR-EONIA-OIS- 10:00-BGCANTORAll quoted tenorsN/APer ISDA 2006NEUR-EONIA-OIS- 10:00-ICAPAll quoted tenorsN/APer ISDA 2006NEUR-EONIA-OIS- 10:00-ICAPAll quoted tenorsN/APer ISDA 2006NEUR-EONIA-OIS- COMPOUNDAll quoted tenorsN/APer ISDA 2006NEUR-EONIA-OIS- COMPOUND- BloombergAll quoted tenorsN/APer ISDA 2006NEUR-EONIA-OIS- COMPOUND- BloombergAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- Act/365All quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- Reference BanksAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- Reterence BanksAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- Reterence BanksAll quoted tenorsN/APer ISDA 2006NEUR-E		All quoted tenors	N/A	Per ISDA 2006	N
Rate-Reference BanksAll quoted tenorsN/APer ISDA 2006NEUR-EONIA-OIS- 10:00-BGCANTORAll quoted tenorsN/APer ISDA 2006NEUR-EONIA-OIS- 10:00-LCAPAll quoted tenorsN/APer ISDA 2006NEUR-EONIA-OIS- 11:00-ICAPAll quoted tenorsN/APer ISDA 2006NEUR-EONIA-OIS- 11:00-ICAPAll quoted tenorsN/APer ISDA 2006NEUR-EONIA-OIS- COMPOUNDAll quoted tenorsN/APer ISDA 2006NEUR-EONIA-OIS- COMPOUNDAll quoted tenorsN/APer ISDA 2006NEUR-EONIA-OIS- COMPOUND- BloombergAll quoted tenorsN/APer ISDA 2006NEUR-EONIA-Swap- IndexAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- Act/365-BloombergAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- Reference BanksAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- COMPOUNDAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- COMPOUNDAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- COMPOUND <td>Rate-3 Month-</td> <td>All quoted tenors</td> <td>N/A</td> <td>Per ISDA 2006</td> <td>Ν</td>	Rate-3 Month-	All quoted tenors	N/A	Per ISDA 2006	Ν
AVERAGEAll quoted tenorsN/APer ISDA 2006NEUR-EONIA-OIS- 10:00-BGCANTORAll quoted tenorsN/APer ISDA 2006NEUR-EONIA-OIS- 10:00-ICAPAll quoted tenorsN/APer ISDA 2006NEUR-EONIA-OIS- 11:00-ICAPAll quoted tenorsN/APer ISDA 2006NEUR-EONIA-OIS- COMPOUNDAll quoted tenorsN/APer ISDA 2006NEUR-EONIA-OIS- COMPOUND- BlombergAll quoted tenorsN/APer ISDA 2006NEUR-EONIA-OIS- COMPOUND- BlombergAll quoted tenorsN/APer ISDA 2006NEUR-EONIA-Swap- IndexAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- Act/365All quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- Act/365-BloombergAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- Reference BanksAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- RetersAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- COMPOUNDAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- COMPOUNDAll quoted tenorsN/A		All quoted tenors	N/A	Per ISDA 2006	Ν
10:00-BGCANTORAll quoted tenorsN/APer ISDA 2006NEUR-EONIA-OIS- 10:00-ICAPAll quoted tenorsN/APer ISDA 2006NEUR-EONIA-OIS- COMPOUNDAll quoted tenorsN/APer ISDA 2006NEUR-EONIA-OIS- COMPOUNDAll quoted tenorsN/APer ISDA 2006NEUR-EONIA-OIS- COMPOUNDAll quoted tenorsN/APer ISDA 2006NEUR-EONIA-OIS- COMPOUND- BloombergAll quoted tenorsN/APer ISDA 2006NEUR-EONIA-Sup- COMPOUND- All quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- Act/365All quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- Act/365All quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- Act/365All quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- Reference BanksAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- ReutersAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- TelerateAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- TelerateAll quoted tenorsN/APer ISDA 2006N		All quoted tenors	N/A	Per ISDA 2006	Ν
10:00-ICAPAll quoted tenorsN/APer ISDA 2006NEUR-EONIA-OIS- I1:00-ICAPAll quoted tenorsN/APer ISDA 2006NEUR-EONIA-OIS- COMPOUNDAll quoted tenorsN/APer ISDA 2006NEUR-EONIA-OIS- COMPOUND- BloombergAll quoted tenorsN/APer ISDA 2006NEUR-EONIA-Swap- IndexAll quoted tenorsN/APer ISDA 2006NEUR-EONIA-Swap- IndexAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- Act/365-BloombergAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- Act/365-BloombergAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- Reference BanksAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- Reference BanksAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- RetersAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- RetersAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- RetersAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- COMPOUNDAll quoted tenorsN/APer		All quoted tenors	N/A	Per ISDA 2006	N
11:00-ICAPAll quoted tenorsN/APer ISDA 2006NEUR-EONIA-OIS- COMPOUND- BloombergAll quoted tenorsN/APer ISDA 2006NEUR-EONIA-OIS- COMPOUND- BloombergAll quoted tenorsN/APer ISDA 2006NEUR-EONIA-Swap- IndexAll quoted tenorsN/APer ISDA 2006NEUR-EONIA-Swap- IndexAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- Act/365All quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- Act/365-BloombergAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- RetrersAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- COMPOUNDAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- RetrersAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- RetrersAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- COMPOUNDAll quoted tenorsN/APer ISDA 2006NEUR-ISDA-EURIBOR Swap Rate-11:00All quoted tenorsN/APer ISD		All quoted tenors	N/A	Per ISDA 2006	N
COMPOUNDAll quoted tenorsN/APer ISDA 2006NEUR-EONIA-OIS- COMPOUND- BloombergAll quoted tenorsN/APer ISDA 2006NEUR-EONIA-Swap- IndexAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- Act/365All quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- Act/365-BloombergAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- Act/365-BloombergAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- Reference BanksAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- RetersAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- COMPOUNDAll quoted tenorsN/APer ISDA 2006NEUR-ISDA-EURIBOR Swap Rate-11:00All quoted tenorsN/APer ISDA 2006NEUR-ISDA-EURIBOR Swap Rate-12:00All quoted tenorsN/APer ISDA 2006N		All quoted tenors	N/A	Per ISDA 2006	N
COMPOUND- BloombergAll quoted tenorsN/APer ISDA 2006NEUR-EONIA-Swap- IndexAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- Act/365All quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- Act/365-BloombergAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- Act/365-BloombergAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- Reference BanksAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- ReutersAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- ReutersAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- ReutersAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- TelerateAll quoted tenorsN/APer ISDA 2006NEUR-EURONIA-OIS- COMPOUNDAll quoted tenorsN/APer ISDA 2006NEUR-ISDA-EURIBOR Swap Rate-11:00All quoted tenorsN/APer ISDA 2006NEUR-ISDA-EURIBOR Swap Rate-12:00All quoted tenorsN/APer ISDA 2006N		All quoted tenors	N/A	Per ISDA 2006	N
IndexAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- Act/365All quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- Act/365-BloombergAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- Reference BanksAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- ReutersAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- ReutersAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- ReutersAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- TelerateAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- COMPOUNDAll quoted tenorsN/APer ISDA 2006NEUR-ISDA-EURIBOR Swap Rate-11:00All quoted tenorsN/APer ISDA 2006NEUR-ISDA-EURIBOR Swap Rate-12:00All quoted tenorsN/APer ISDA 2006N	COMPOUND-	All quoted tenors	N/A	Per ISDA 2006	Ν
Act/365All quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- Act/365-BloombergAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- Reference BanksAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- ReutersAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- ReutersAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- ReutersAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- TelerateAll quoted tenorsN/APer ISDA 2006NEUR-EURONIA-OIS- COMPOUNDAll quoted tenorsN/APer ISDA 2006NEUR-ISDA-EURIBOR Swap Rate-11:00All quoted tenorsN/APer ISDA 2006NEUR-ISDA-EURIBOR Swap Rate-11:00All quoted tenorsN/APer ISDA 2006N	1	All quoted tenors	N/A	Per ISDA 2006	N
Act/365-BloombergAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- Reference BanksAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- ReutersAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- TelerateAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- TelerateAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- TelerateAll quoted tenorsN/APer ISDA 2006NEUR-EURONIA-OIS- COMPOUNDAll quoted tenorsN/APer ISDA 2006NEUR-ISDA-EURIBOR Swap Rate-11:00All quoted tenorsN/APer ISDA 2006NEUR-ISDA-EURIBOR Swap Rate-12:00All quoted tenorsN/APer ISDA 2006N		All quoted tenors	N/A	Per ISDA 2006	N
Reference BanksAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- ReutersAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- TelerateAll quoted tenorsN/APer ISDA 2006NEUR-EURONIA-OIS- COMPOUNDAll quoted tenorsN/APer ISDA 2006NEUR-ISDA-EURIBOR Swap Rate-11:00All quoted tenorsN/APer ISDA 2006NEUR-ISDA-EURIBOR Swap Rate-12:00All quoted tenorsN/APer ISDA 2006N		All quoted tenors	N/A	Per ISDA 2006	N
ReutersAll quoted tenorsN/APer ISDA 2006NEUR-EURIBOR- TelerateAll quoted tenorsN/APer ISDA 2006NEUR-EURONIA-OIS- COMPOUNDAll quoted tenorsN/APer ISDA 2006NEUR-ISDA-EURIBOR Swap Rate-11:00All quoted tenorsN/APer ISDA 2006NEUR-ISDA-EURIBOR Swap Rate-12:00All quoted tenorsN/APer ISDA 2006N		All quoted tenors	N/A	Per ISDA 2006	Ν
TelerateAll quoted tenorsN/APer ISDA 2006NEUR-EURONIA-OIS- COMPOUNDAll quoted tenorsN/APer ISDA 2006NEUR-ISDA-EURIBOR Swap Rate-11:00All quoted tenorsN/APer ISDA 2006NEUR-ISDA-EURIBOR Swap Rate-12:00All quoted tenorsN/APer ISDA 2006N		All quoted tenors	N/A	Per ISDA 2006	N
COMPOUNDAll quoted tenorsN/APer ISDA 2006NEUR-ISDA-EURIBOR Swap Rate-11:00All quoted tenorsN/APer ISDA 2006NEUR-ISDA-EURIBOR Swap Rate-12:00All quoted tenorsN/APer ISDA 2006N		All quoted tenors	N/A	Per ISDA 2006	N
Swap Rate-11:00All quoted tenorsN/APer ISDA 2006NEUR-ISDA-EURIBOR Swap Rate-12:00All quoted tenorsN/APer ISDA 2006N		All quoted tenors	N/A	Per ISDA 2006	N
Swap Rate-12:00 All quoted tenors N/A Per ISDA 2006 N		All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-LIBOR All quoted tenors N/A Per ISDA 2006 N		All quoted tenors	N/A	Per ISDA 2006	N
	EUR-ISDA-LIBOR	All quoted tenors	N/A	Per ISDA 2006	N

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

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

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

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

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

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

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

N
N
N
N
Ν
N
Ν
N
N
N
N
Ν
N
N
N
N
N

Definition of BRL Floating Rate Option

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

BRL-CDI-Reference Dealers:	 <i>Custódia e Liquidação</i>) (the "Overnight CDI Rate") for such date; provided that (i) such rate is published not later than 12:00 p.m. on the Brazil Business Day next following such Reset Date and (ii) any adjustments made by CETIP to such rate at any time later than the end of the business day on such Reset Date shall not be taken into account. If for any Reset Date there is no published Overnight CDI Rate (including as a result of the proviso above), CDI for the relevant Reset Date will be the overnight deposit rate published for such date by the BM&F in accordance with its rules (see http://www.bmf.com.br/portal/pages/boletim1/bd_manual/indica doreFinanceiros1.asp, or any successor page). If the BM&F does not publish such a rate for such date, CDI for the relevant Reset Date shall be determined jointly by the parties. If the parties do not agree on a determination of such rate within one Brazil Business Day following the relevant Reset Date, CDI shall be determined through a CDI Reference Dealer Poll as described herein. If CDI for a Reset Date is not so determined by a CDI Reference Dealer Poll, BRL-CDI-Reference Dealers shall apply. If applicable for a Reset Date as set forth above, the Calculation Agent shall conduct up to four dealer polls commencing on the Brazil Business Day following the relevant Reset Date, in each case by requesting each of the CDI Reference Dealers to provide a quotation of the CDI. If at least four such quotations are obtained from CDI Reference Dealers in any such poll, the highest and lowest quotations. 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 from a poll, the
	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
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):

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

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 d_0 , each representing the relevant U.S. Government Securities Business Days in chronological order from, and including, the first U.S. Government Securities Business Day in the relevant Calculation Period;

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

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

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

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

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

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

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

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

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

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

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

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

	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 not
	Termination	"torn up for no value")
Optional Early Termination Date:		Cash Settlement Payment Date
Optional Early Termination Date		Following
Business Day Convention:		_
Mandatory Early Termination Date		Modified Following
Business Day Convention		

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

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

Fixed Floating Requirements and Defaults (Cash Settlement)

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

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

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 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 (<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		
meor por accu Standar us.	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 Base Froduct: ISDA OTC Sub-Product:	Fixed Floating		
Further Limitations:	None		
Terms: Terms of "Underlying Swen Transaction":			
Terms of "Underlying Swap Transaction":	An emerating and of the Angila La Comparing (
Notional Amount ("notional"):	An amount in one of the Available Currencies (see		
	below) agreed by the parties.		

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

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

Compounding Dates	In the event Compounding is selected, as selected by the parties.
Compounding Method (Compounding OR Flat	In the event Compounding is selected, as selected by the
Compounding):	parties.
Period End Dates Business Days:	As specified by the parties from among the Available
	Business Days.
Period End Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Payment Dates Business Days:	As specified by the parties from among the Available
	Business Days, subject to any Required Business Days.
Payment Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Reset Dates Business Days:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.
Reset Dates Business Day Convention:	As specified by the parties from among the Available
Reset Dates Dusiness Day Convention.	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
5 5	Business Days, subject to any Required Business Days.
Exercise Business Days:	As specified by the parties.
Swaption Procedure for Exercise:	
Commencement Date:	As specified by the parties, if the Option Style is American.
Bermuda Option Exercise Dates:	As specified by the parties, if the Option Style is
Definidua Option Exercise Dutes.	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
Integral Multiple:	specified.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.
2	As specified by the parties.

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

Three Letter Currency Code (ISDA/ISO)	Currency Name (ISDA)	Basic Business Day Locations For Currency (FpML Codes)
AUD	Australian Dollar	AUSY
CAD	Canadian Dollar	САТО
CHF	Swiss Franc	CHZU
EUR	Euro	EUTA
GBP	Sterling	GBLO
ILS	Israeli Shekel	ILTA
JPY	Japanese Yen	JPTO
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 Currencies and Required Business Days

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

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 Notional Amounts

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

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

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

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

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

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

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

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

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

Fixed Floating Swaption Underlying Swap Transaction Requirements and Defaults

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

Payment Date Business Day		Modified Following
Convention		
Linear Interpolation		Applicable only to long or short stub periods
Designated Maturities for Linear Interpolation		Tenors quoted next shorter and 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	Compounding or Flat Compounding	Compounding

Fixed Floating Swaption Requirements and Defaults

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

Fixed Floating Swaption Requirements and Defaults (Swaption—Exercise)

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

Fixed Floating Swaption Requirements and Defaults (Swaption Cash Settlement)

Setting	Requirement/Choices	Default
Cash Settlement Amount		
ISDA Settlement Matrix		Applicable, if single currency swap with Currency included in Matrix
ISDA Cross Currency Settlement Matrix		Applicable, if cross currency swap with currency pair included in Matrix
Cash Settlement Valuation Time		
Cash Settlement Valuation Date		Two Valuation Business Days before Mandatory/Optional Early Termination Date but same day for CAD, GBP or DKK with Floating Rate Option of "DKK-CIBOR- DKNA13" or "DKK-CIBOR- DKNA13-Bloomberg"

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

Forward Rate Agreements (Uncleared)

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

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

FRA Available Currencies and Required Business Days

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

FRA Available Business Day Conventions

ISDA Name	
Following	
Modified/Modified Following	
No Adjustment	

Preceding

FRA Available Day Count Fractions

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

FRA Notional Amounts

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

FRA Floating Rate Options and Defaults

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

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

FRA Discounting Types

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

Forward Rate Agreements – CME Cleared

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

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

<u>iBoxx Index Swaps</u>

Summary:	This covers iBoxx index swaps (each, an "iBoxx Index
	Swap") on a bilateral basis.
Limitations on Available Selections and Default Settings:	The terms under which an iBoxx Index Swap may be traded are shown below and in the attached tables.
	For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest.
	For Business Days, the defaults shall be the locations specified for the relevant currency and any additional locations specified for the relevant Floating Rate Options.
	The parties may add additional locations from the Available Locations and may eliminate some or all of the other locations, so long as there is at least one location in which payment may be made.
	For these purposes "TARGET" is considered a location.
	In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default" and will apply unless the parties vary them.
	It should be noted that these contracts can be traded in a variety of currencies. Since each national market has its own peculiarities, the "Available Terms" and/or "Default Terms" may vary by currency.
	In some cases, the same contract might have different terms depending on the market in which it is traded (<i>e.g.</i> , London versus NY). In that case the default settings may vary by market.
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards:
	(a) 2006 ISDA Definitions
	(b) the iBoxx Index Transaction Standard Terms
	Supplement (current version or as specified by the
	parties) ("iBoxx STS") For convenience, cortain terms are manual to their
	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
Carthouse Commence	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
ribating Rate rayer renot End Dates.	by the parties
Floating Rate Payer Payment Dates:	As specified in the iBoxx STS, unless otherwise agreed
Tioating Rate Tayor Taynein Dates.	by the parties
Linear Interpolation:	As specified in the iBoxx STS, unless otherwise agreed
	by the parties
Shorter Designated Maturity for Linear Interpolation:	For a Calculation Period to which Linear Interpolation
2	applies, per the Definitions unless otherwise agreed by
	the parties.
Longer Designated Maturity for Linear Interpolation	For a Calculation Period to which Linear Interpolation
	applies per the Definitions unless otherwise agreed by
	the parties.
Floating Rate Option:	As specified by the parties.
Floating Rate for the initial Calculation Period	As specified by the parties.
Spread:	As specified by the parties.
Designated Maturity ("indexTenor")	As specified in the iBoxx STS, unless otherwise agreed
	by the parties.
Floating Rate Day Count Fraction:	As specified in the iBoxx STS, unless otherwise agreed
	by the parties.
Reset Dates ("resetDate"):	As specified in the iBoxx STS, unless otherwise agreed
	by the parties.
Payment Dates Business Days:	The Business Days specified above, unless otherwise
	agreed by the parties.
Business Days (Other Than Payment Dates):	The Business Days specified above, unless otherwise
	agreed by the parties.
Business Day Convention (Other Than Payment Dates):	The Business Day Convention specified above, unless
	otherwise specified by the parties.

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

iBoxx Index Available Currencies and Business Days

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

iBoxx Index Available Business Day Conventions

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

iBoxx Index Available Indices

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

iBoxx Index Available Day Count Fractions

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

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

iBoxx Index Floating Rate Options and Defaults

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

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

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

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

Inflation Swaps

Summary:	This covers inflation swaps ("Inflation Swaps").
Limitations on Available Selections and Default	The terms under which an Inflation Swap may be traded
Settings:	are as specified in these terms and conditions or in the
	attached tables.
	For amounts or rates, the relevant term cannot be less
	than the specified Minimum, must represent an even
	Increment and cannot exceed the Maximum; for a date,
	the date cannot be earlier than Earliest nor later than
	Latest.
	For Business Days, the defaults shall be the locations
	specified for the relevant currency, any additional
	locations specified for the relevant Floating Rate Options.
	The parties may add additional locations from the
	Available Locations and may eliminate some or all of
	the other locations, so long as there is at least one
	location in which payment may be made. For these
	purposes "TARGET" is considered a location.
	In many cases there are normal "vanilla" terms on which
	the parties will transact. These are shown as "Default "
	and will apply unless the parties vary them.
	It should be noted that these contracts can be traded in a
	variety of currencies. Since each national market has its own peculiarities, the "Available Terms" and/or "Defaul
	Terms" may vary by currency.
	In some cases, the same contract might have different
	terms depending on the market in which it is traded (e.g.
	London versus NY). In that case the default settings may
	vary by market.
Incorporated Standards:	This contract description incorporates by reference the
	following industry standard documentation and
	standards:
	(a) 2006 ISDA Definitions(b) 2008 ISDA Inflation Derivatives Definitions,
	including Supplements 1 and 2 thereto and any other
	Supplements through Trade Date
	(c) ISDA OTC Taxonomies
	(d) FpML Location Codes
	For convenience, certain terms are mapped to their
	FpML 5.5 equivalent.
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	IR Swap
ISDA OTC Sub-Product:	Inflation
Further Limitations: Terms:	None
Notional Amount ("notional"):	An amount in one of the Available Currencies (see
Totional Aniount (notional).	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").
Effective Date Business Days:	As specified by the parties from among the Available
Encente Due Dusiness Days.	Business Days.
Effective Date Business Day Convention:	As specified by the parties from among the Available
	Business Day Conventions.
Termination Date ("terminationDate"):	The date specified by the parties, adjusted in accordance
	with any applicable Business Day Convention.
	The parties may express the unadjusted Termination
	Date as a number of days, months or years from the
	Effective Date ("relativeTerminationDate").
Termination Date Business Day Convention:	As specified by the parties from among the Available
	Business Day Conventions.
Fixed Amount:	
Fixed Rate Payer ("payerPartyReference"):	As specified by the parties.
Fixed Amount:	As specified by the parties (in lieu of all items other than
	Payment Date(s)).
Fixed Rate Payment Date ("unadjustedPaymentDate"):	As specified by the parties.
Payment Dates Business Days:	As specified by the parties from among the Available
	Business Days, subject to any Required Business Days.
Payment Dates Business Day Convention:	As specified by the parties from among the Available
	Business Day Conventions.
Floating Amount:	
Floating Rate Payer ("payerPartyReference"):	As specified by the parties.
Currency Amount ("notionalAmount"):	As specified by the parties.
Period End Dates ("unadjustedCalculation Period	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
	<u>Index_Final</u> Index_Initial – 1
	Index_Initial
	rounded in accordance with the 2008 ISDA Inflation
	Derivatives Definitions and subject to the Negative
	Interest Rate Treatment.
Index:	As specified by the parties from among the Available
	Inflation Indices.
Index Initial ("initialIndexLevel"):	As specified by the parties.
Index_Final:	The Index level for the Reference Month(s) specified by
-	the parties in the Reference Year(s) specified by the
	parties.
Reference Month(s):	As specified by the parties.
Reference Year(s)	As specified by the parties.
Day Count Fraction:	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	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

Fixed Floating Default Effective Dates

1/1

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	est 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
Limitations on Available Selections and Default	Caps/Floors"). The terms under which an Interest Rate Cap/Floor may
Settings:	be traded are as specified in these terms and conditions
8	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:	Cap/Floor
Further Limitations:	None
Terms:	
Notional Amount ("notional"):	An amount in one of the Available Currencies (see
	below) agreed by the parties.
Effective Date ("effectiveDate"):	The date specified by the parties, adjusted in accordance with any applicable Business Day Convention.
	The parties may express the unadjusted Effective Date as

	a number of Business Days or Banking Days from the $T = 1 D + c$ (% $1 + i = D$ (5.1)
Effective Date Pusiness Dave:	Trade Date ("relativeEffectiveDate").
Effective Date Business Days:	As specified by the parties from among the Available Business Days.
Effective Data Business Day Convention	As specified by the parties from among the Available
Effective Date Business Day Convention:	Business Day Conventions.
Termination Date ("terminationDate"):	The date specified by the parties, adjusted in accordance
remination 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
Termination Date Dusiness Day Convention.	Business Day Conventions.
Fixed Amount 1:	Dusiness Duy conventions.
Fixed Rate Payer ("payerPartyReference"):	As specified by the parties.
Currency Amount ("notionalAmount"):	As specified by the parties.
Fixed Rate Period End Dates ("unadjustedCalculation	As specified by the parties.
Period Date"):	As specified by the parties.
first Period End Date:	As specified by the parties if there is a short initial
hist i chou End Duce.	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
Tenod End Duces Dusiness Duys.	Business Days.
Period End Dates Business Day Convention:	As specified by the parties from among the Available
Tenod End Duces Dusiness Duy 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
	Business Day Conventions.
Floating Amount:	
Floating Rate Payer ("payerPartyReference"):	As specified by the parties.
Currency Amount ("notionalAmount"):	As specified by the parties.
Period End Dates ("unadjustedCalculation Period	As specified by the parties.
Date"):	
first Period End Date:	As specified by the parties if there is a short initial
	Calculation Period.
Payment Dates ("unadjustedPaymentDate"):	
	As specified by the parties.
Cap Rate:	
Cap Rate: Floor Rate:	As specified by the parties.
Floor Rate:	As specified by the parties. As specified by the parties.
Floor Rate: initial Floating Rate:	As specified by the parties.
Floor Rate:	As specified by the parties. As specified by the parties. As specified by the parties. As specified by the parties.
Floor Rate: initial Floating Rate: Floating Rate Option ("floatingRateIndex"): Designated Maturity ('indexTenor")	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.
Floor Rate: initial Floating Rate: Floating Rate Option ("floatingRateIndex"): Designated Maturity ('indexTenor") Linear Interpolation:	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.For the Calculation Periods specified by the parties.
Floor Rate: initial Floating Rate: Floating Rate Option ("floatingRateIndex"): Designated Maturity ('indexTenor")	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.
Floor Rate: initial Floating Rate: Floating Rate Option ("floatingRateIndex"): Designated Maturity ('indexTenor") Linear Interpolation: Shorter Designated Maturity for Linear Interpolation:	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. For the Calculation Periods specified by the parties. For a Calculation Period to which Linear Interpolation applies, as specified by the parties.
Floor Rate: initial Floating Rate: Floating Rate Option ("floatingRateIndex"): Designated Maturity ('indexTenor") Linear Interpolation:	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. For the Calculation Periods specified by the parties. For a Calculation Period to which Linear Interpolation applies, as specified by the parties. For a Calculation Period to which Linear Interpolation
Floor Rate: initial Floating Rate: Floating Rate Option ("floatingRateIndex"): Designated Maturity ('indexTenor") Linear Interpolation: Shorter Designated Maturity for Linear Interpolation: Longer Designated Maturity for Linear Interpolation:	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. For the Calculation Periods specified by the parties. For a Calculation Period to which Linear Interpolation applies, as specified by the parties. For a Calculation Period to which Linear Interpolation applies, as specified by the parties.
Floor Rate: initial Floating Rate: Floating Rate Option ("floatingRateIndex"): Designated Maturity ('indexTenor") Linear Interpolation: Shorter Designated Maturity for Linear Interpolation: Longer Designated Maturity for Linear Interpolation: Spread:	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. For the Calculation Periods specified by the parties. For a Calculation Period to which Linear Interpolation applies, as specified by the parties. For a Calculation Period to which Linear Interpolation applies, as specified by the parties. For a Specified by the parties. As specified by the parties. As specified by the parties.
Floor Rate: initial Floating Rate: Floating Rate Option ("floatingRateIndex"): Designated Maturity ('indexTenor") Linear Interpolation: Shorter Designated Maturity for Linear Interpolation: Longer Designated Maturity for Linear Interpolation: Spread: Day Count Fraction:	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. For the Calculation Periods specified by the parties. For a Calculation Period to which Linear Interpolation applies, as specified by the parties. For a Calculation Period to which Linear Interpolation applies, as specified by the parties. For a Calculation Period to which Linear Interpolation applies, as specified by the parties. As specified by the parties. As specified by the parties.
Floor Rate: initial Floating Rate: Floating Rate Option ("floatingRateIndex"): Designated Maturity ('indexTenor") Linear Interpolation: Shorter Designated Maturity for Linear Interpolation: Longer Designated Maturity for Linear Interpolation: Spread:	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. For the Calculation Periods specified by the parties. For a Calculation Period to which Linear Interpolation applies, as specified by the parties. For a Calculation Period to which Linear Interpolation applies, as specified by the parties. For a Specified by the parties. As specified by the parties. As specified by the parties.

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

Minimum Notional Amount:	As specified by the parties if Partial Exercise or Multiple
	Exercise is specified.
Maximum Notional Amount:	As specified by the parties if Multiple Exercise is
	specified.
Integral Multiple:	As specified by the parties if Partial Exercise or Multiple
	Exercise is specified.
Optional Early Termination Settlement Terms:	
Cash Settlement:	As specified by the parties.
ISDA Settlement Matrix:	As specified by the parties, if Cash Settlement is
	applicable.
Cash Settlement Valuation Time:	If Cash Settlement is applicable, as specified by the
	parties, directly or via the ISDA Settlement Matrix.
Cash Settlement Valuation Date:	If Cash Settlement is applicable, as specified by the
	parties, directly or via the ISDA Settlement Matrix.
Valuation Business Days:	If Cash Settlement is applicable, as specified by the
•	parties, directly or via the ISDA Settlement Matrix.
Cash Settlement Payment Date:	If Cash Settlement is applicable, as specified by the
5	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
juni internet e e e g	"Cash Price—Alternate" apply, as specified by the
	parties from Available Cash Settlement Methods,
	directly or via the ISDA Settlement Matrix.
Settlement Rate:	If Cash Settlement is applicable, and "Par Yield Curve—
	Adjusted," "Par Yield Curve—Unadjusted" or "Zero
	Coupon Curve—Adjusted" apply, as specified by the
	parties from Available Cash Settlement Methods,
	directly or via the ISDA Settlement Matrix parties from
	Available Cash Settlement Methods, directly or via the
	ISDA Settlement Matrix.
Cash Settlement Reference Banks:	As specified by the parties.
Quotation Rate:	If Cash Settlement is applicable, as specified by the
	parties from among the Available Quotation Rates.
Calculation Agent:	As agreed by the parties.

Cap/Floor Available Currencies and Required Business Days

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

Cap/Floor Available Business Day Conventions

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

Cap/Floor Available Day Count Fractions

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

Cap/Floor Default Effective Dates

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

Cap/Floor Earliest and Latest Effective and Termination Dates

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

Swap Kate-11:00	quoted tenors	N/A	Per ISDA 2006	
	. 1.			Ν
	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	Ν
EUR-LIBOR-BBA- Bloomberg All	quoted tenors	N/A	Per ISDA 2006	Ν
EUR-LIBOR- Reference Banks All	quoted tenors	N/A	Per ISDA 2006	Ν
EUR-TAM-CDC All	quoted tenors	N/A	Per ISDA 2006	Ν
EUR-TEC10-CNO All	quoted tenors	N/A	Per ISDA 2006	Ν
EUR-TEC10-CNO- SwapMarker All	quoted tenors	N/A	Per ISDA 2006	Ν
EUR-TEC10-Reference All	quoted tenors	N/A	Per ISDA 2006	Ν
EUR-TEC5-CNO All	quoted tenors	N/A	Per ISDA 2006	Ν
EUR-TEC5-CNO- SwapMarker All	quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC5-Reference All	quoted tenors	N/A	Per ISDA 2006	N
EUR-TMM-CDC- All COMPOUND	quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-BBA All	quoted tenors	N/A	Per ISDA 2006	Ν
GBP-WMBA-SONIA- COMPOUND All	quoted tenors	N/A	Per ISDA 2006	N
JPY-LIBOR-BBA All	quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TIBOR-17096 All	quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TIBOR-17097 All	quoted tenors	N/A	Per ISDA 2006	Ν
MXN-TIIE-Banxico All	quoted tenors	N/A	Per ISDA 2006	Ν
SEK-Annual Swap 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- All COMPOUND	quoted tenors	N/A	Per ISDA 2006	N
SEK-STIBOR- All Bloomberg	quoted tenors	N/A	Per ISDA 2006	N
SEK-STIBOR- All Reference Banks	quoted tenors	N/A	Per ISDA 2006	N
SEK-STIBOR-SIDE All	quoted tenors	N/A	Per ISDA 2006	Ν
USD-Annual Swap All	quoted tenors	N/A	Per ISDA 2006	N

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

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

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

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 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:	

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

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

Cap/Floor Requirements and Defaults (Cash Settlement)

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

Interest Rate Swaps – ASX Cleared

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

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

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

Interest Rate Swaps – Eurex Cleared

Summary:	This covers interest rate swaps cleared by Eurex Clearing AG ("Eurex") (such swaps, "Interest Rate Swaps – Eurex Cleared").
Limitations on Available Selections and Default Settings:	The terms under which an Interest Rate Swap – Eurex Cleared may be traded are as specified in these terms and conditions, which incorporate the Eurex Clearing Conditions (<i>Clearing-Bedingungen</i>) (collectively, the "Eurex Rules").
	By electing to trade an Interest Rate Swap – Eurex Cleared, participants are representing that they are familiar with the Eurex Rules and the limitations on transaction terms contained therein.
Incorporated Standards:	This contract description incorporates by reference the Eurex Rules as in effect from time to time.
	The Eurex Rules themselves may incorporate certain additional standards, such as the 2000 ISDA Definitions, the 2006 ISDA Definitions or the <i>Rahmenvertrag für Finanztermingeschäfte</i> ("DRV"). 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.

Interest Rate Swaps – JSCC Cleared

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

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

IOS Index Contracts

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

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

MBX Index Contracts

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

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

Municipal Market Data Rate Lock Transactions

	This servers rate look transportions indexed to the
Summary:	This covers rate lock transactions indexed to the
	Thomson Reuters Municipal Market Data ("MMD")
Limitations on Available Selections and Default	AAA Curve ("MMD Rate Lock Transactions"). The terms under which a MMD Rate Lock Transaction
Settings:	
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.
	1
	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
Communication Date (CommunicationDate).	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").
	Encenve Date (Telanve FerninhauonDate).

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

Fixed Floating Available Currencies and Required Business Days

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

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

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 (<i>e.g.</i> , 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) 		
	• HSC—Houston Ship Channel (IFERC)		
	Malin—Pacific Gas Transmission Co., Malin (IFERC)		
	Michigan—Michigan Consolidated Gas Company Citygate		
	(IFERC)		
	NGPC Mid Con—Natural Gas Pipeline Co of America (IFERC)		
	Panhandle—Panhandle Eastern Pipeline Co. (IFERC)		
	Permian—El Paso Natural Gas Co. Permian Basin Pool (IFERC)		
	• PG&E Citygate—PG&E Citygate (IFERC)		
	Rockies—Northwest Pipeline, Rocky Mountain Pool (IFERC)		
	• San Juan— El Paso Natural Gas Co. San Juan Basin Pool (IFERC)		
	• Socal—Socal Citygate (IFERC)		
	• Sumas—Northwest Pipeline, Sumas (IFERC)		
	TCO—Columbia Gas Transmission Company (IFERC)		
	• TETCO M3—Texas Eastern Transmission Corp M3 Zone (IFERC)		
	• Texok— Natural Gas Pipeline Co of Americak TexOK (IFERC)		
	• Trans Z6 NY—Transcontinenal Gas Pipeline, Zone 6 (NY)		
	(IFERC)		
	• Ventura—Northern Border Pipeline, Ventura (IFERC)		
	• Waha—Waha Hub, West Texas (IFERC)		
Settlement Currency:	Currency in which payments are made between the two counterparties:		
	 USD 		
	 CAD (AECO only) 		
Quoting Convention and Minimum	Notional amount, as agreed by counterparties.		
Increment:			
Minimum Size:	Notional amount, as agreed by counterparties.		

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

Natural Gas – Financial Basis Swap Contracts

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 on he based on the price for a given period in a given issue of
	The floating amount can be based on the price for a given period in a given issue of the Parklingting Secure (i.e. monthly based on the first issue of the month) or on
	the Publication Source (<i>e.g.</i> , monthly based on the first issue of the month) or an
	average of prices (<i>e.g.</i> , average of weekly bid prices for each weekly issue), as
	agreed by the parties.
Reference Commodities:	• AECO—Alberta Energy Co. (CGPR)
	ALG—Algonquin Energy Co. (IFERC)
	Chicago—Chicago City Gate (IFERC)
	CIG—Colorado Interstate Gas, North Mainline (IFERC)
	DOM—Dominion Transmission Co. (IFERC)
	HSC—Houston Ship Channel (IFERC)
	Malin—Pacific Gas Transmission Co., Malin (IFERC)
	Michigan—Michigan Consolidated Gas Company Citygate (IFERC)
	NGPC Mid Con—Natural Gas Pipeline Co of America (IFERC)
	Panhandle—Panhandle Eastern Pipeline Co. (IFERC)
	 Permian—El Paso Natural Gas Co. Permian Basin Pool (IFERC)
	 PG&E Citygate—PG&E Citygate (IFERC)
	• 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:
	USD
	• CAD (AECO only)
L	

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

Natural Gas – Fixed/Floating Swap Contracts

Summary:	This covers "Natural Gas – Fixed/Floating Swap Contracts".
	A fixed/floating natural gas swap contract is a cash settled agreement between
	two counterparties whereby one counterparty agrees to pay a fixed amount to
	the other counterparty on a given date, and in exchange the second counterparty
	will pay a floating amount to the first counterparty on the same given date.
	The fixed amount paid is determined based on the notional quantity traded and
	the price of the reference commodity.
	The floating amount paid is determined based on the notional quantity and the
	price of an applicable futures contract based on the reference commodity over
	an agreed future calculation period.
Reference Commodities:	Henry Hub Natural Gas
	Waha Natural Gas
	Permian Natural Gas Basis Swap
	TTF Natural Gas
Contracts on Reference	NYMEX Henry Hub Natural Gas (Index Swap Future)
Commodities:	 NYMEX Waha Natural Gas Basis Swap
Commounties.	
	NYMEX Permian Natural Gas Basis Swap
	ICE TTF Natural Gas (Monthly)
Settlement Currency:	Currency in which payments are made between the two counterparties:
	• USD (Other than TTF)
	• EUR (TTF)
Quoting Convention and	Notional amount, as agreed by counterparties
Minimum Increment:	
Minimum Size:	Notional amount, as agreed by counterparties
Notional Currency:	Currency in which the fixed and floating prices are quoted:
	• USD (Other than TTF)
	• EUR (TTF)
Trading Conventions:	Buy or Sell which refers to whether or not the fixed amount is paid (buy) or
	received (sell).
Calculation Periods:	A single date or date range over which the reference price of the commodity will
	be calculated.
	If a date range the reference price will be averaged across all days.
Trade Date:	The date on which counterparties enter into the contract.
Settlement Date(s):	Specified settlement or payment date when the fixed payment amount and the
	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".
Summary:	A natural gas swing swap contract is a cash settled agreement between two
	counterparties whereby one counterparty agrees to pay a floating amount to the
	other counterparty on a given date(s), which floating amount is calculated
	based on the daily reported price for natural gas at a given hub, and in
	exchange the second counterparty will pay a floating amount to the first
	counterparty on the same given date(s) based on the price at the same hub
	reported for a different period (e.g., weekly or monthly).
	The floating amounts paid are determined based on the notional quantity and,
	in the case of the first floating amount, the daily price of natural gas a stated
	hub published by one of a series of industry publications and, in the case of the
	second floating amount, a price of natural gas the same hub published with
	respect to a different periodicity.
Publication Sources (Non-Daily):	CGPR—Canadian Gas Price Reporter
	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 (<i>e.g.</i> , 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)
	Panhandle—Panhandle Eastern Pipeline Co. (IFERC)
	Permian—El Paso Natural Gas Co. Permian Basin Pool (IFERC)
	PG&E Citygate—PG&E Citygate (IFERC)
	Rockies—Northwest Pipeline, Rocky Mountain Pool (IFERC)
	San Juan— El Paso Natural Gas Co. San Juan Basin Pool (IFERC)
	Socal—Socal Citygate (IFERC)
	Sumas—Northwest Pipeline, Sumas (IFERC)
	TCO—Columbia Gas Transmission Company (IFERC)
	• TETCO M3—Texas Eastern Transmission Corp M3 Zone (IFERC)
	Texok— Natural Gas Pipeline Co of Americak TexOK (IFERC)
	• Trans Z6 NY—Transcontinenal Gas Pipeline, Zone 6 (NY) (IFERC)
	Ventura—Northern Border Pipeline, Ventura (IFERC)
	Waha—Waha Hub, West Texas (IFERC)
Settlement Currency:	Currency in which payments are made between the two counterparties:
	• USD
	• CAD (AECO only)
Quoting Convention and	Notional amount, as agreed by counterparties.
Quoting Convention and Minimum Increment: Minimum Size:	

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

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

	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 Cumonexu	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
	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 ("relative Termination Date").
Termination Date Business Day Convention:	As specified by the parties from among the Available
FY 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
Fixed 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 × Fixed Rate × Current	cy Amount × Day Count Fraction
	If the Currency Amount is not denominated in the
	Settlement Currency and the Index Currency is
	identified as being subject to Asian Terms, then the
	Fixed Amount shall be calculated in accordance with the
	Asian Terms.
Fixed Rate Period End Dates:	As specified by the parties, subject to adjustment in
	accordance with any Fixed Rate Payer Period End Date Business Day Convention.
Fixed Rate Payer Period End Date Business Days:	If a Fixed Rate Payer Period End Date Business Day
	Convention is applicable, as specified by the parties
	from among the Available Business Days.
Fixed Rate Payer Payment Date Day Convention:	As specified by the parties from among the Available
	Business Day Conventions.
	If "No Adjustment" is specified, then the Fixed Rate
	Payer Period End Dates will not be adjusted.
Fixed Rate Payment Dates:	As specified by the parties, subject to adjustment in
	accordance with the Fixed Rate Payer Payment Date
	Business Day Convention.
Fixed Rate Payer Payment Date Business Days:	As specified by the parties from among the Available
	Business Days.
Fixed Rate Payer Payment Date Day Convention:	As specified by the parties from among the Available
	Business Day Conventions.
Day Count Fraction:	As specified by the parties from among the Available
	Day Count Fractions.
Floating Amount:	
Floating Rate Payer ("payerPartyReference"):	As specified by the parties.
Currency Amount ("notional"):	For any Non-Deliverable Single-Currency Swap
	Transaction, an amount in the Index Currency agreed by
	the parties.
	For any Non-Deliverable Cross-Currency Swap, an
	amount in the Settlement Currency agreed by the parties.
	For any other Non-Deliverable Cross-Currency Swap, an
	amount agreed by the parties in whichever of the Index
	Currency or Settlement Currency is not the currency in
	which the Fixed Rate Payer Currency Amount is
	denominated.
Floating Amount:	If the Currency Amount is denominated in the
round rinount.	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
	the 2000 ISDA Definitions, the Floating Annount shall

	Payer Final Exchange Amount.
Fixed Rate Payer Final Exchange Amount:	If the Fixed Rate Payer Final Exchange Amount is denominated in the Settlement Currency, the Fixed Rate
Eined Date Deven Einel Enchangen America	Business Day Conventions.
Final Exchange Business Day Convention:	As specified by the parties from among the Available
	Business Days.
Final Exchange Business Days:	As specified by the parties from among the Available
Final Exchange Date:	As specified by the parties.
Final Exchange:	
Method of Averaging:	As specified by the parties.
Compounding:	As specified by the parties.
Day Count Fraction:	As specified by the parties from among the Available Day Count Fractions.
	Business Day Conventions.
Floating Rate Payer Payment Date Day Convention:	As specified by the parties from among the Available As specified by the parties from among the Available
Floating Rate Payer Payment Date Business Days:	Business Day Convention. As specified by the parties from among the Available
Floating Rate Payment Dates:	As specified by the parties, subject to adjustment in accordance with the Floating Rate Payer Payment Date
	If "No Adjustment" is specified, then the Floating Rate Payer Period End Dates will not be adjusted.
Floating Rate Payer Payment Date Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Electing Date Daver Dayment Date Day Convention	from among the Available Business Days.
Troume Rate Layer Ferror End Date Dusiness Days.	Convention is applicable, as specified by the parties
Floating Rate Payer Period End Date Business Days:	Date Business Day Convention.If a Floating Rate Payer Period End Date Business Day
	accordance with any Floating Rate Payer Period End
Floating Rate Period End Dates:	As specified by the parties, subject to adjustment in
	Business Day Conventions.
Reset Dates Business Day Convention:	Business Days, subject to any Required Business Days.As specified by the parties from among the Available
Reset Dates Business Days:	As specified by the parties from among the Available
Reset Dates ("resetDate"):	As specified by the parties.
Spread:	As specified by the parties.
- · · · · ·	tenors.
Designated Maturity ('indexTenor"):	such Currency.As specified by the parties from among the available
	from among the Available Floating Rate Options for such Currency
Floating Rate Option:	For the relevant Currency, as selected by the parties
	Floating Amount shall be calculated in accordance with the Asian Terms.
	identified as being subject to Asian Terms, then the
	Settlement Currency and the Index Currency is
TA Rule ~ Currency Amount ~ (Flouting Rule	If the Currency Amount is not denominated in the
FX Rate × Currency Amount × (Floating Data	equal an amount in the Settlement Currency equal to:+ Spread) × Floating Rate Day Count Fraction
	the 2006 ISDA Definitions, the Floating Amount shall
	notwithstanding anything to the contrary contained in
	not identified as being subject to Asian Terms, then
	If the Currency Amount is not denominated in the Settlement Currency or BRL and the Index Currency is
	Floating Rate Option.
	Floating Pate Ontion

	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 × Cur	rency 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 order)	Determination Date	Business Days
INR	N/A	N/A	N/A	N/A	INMU
MYR	N/A	N/A	N/A	N/A	MYKL
THB	N/A	N/A	N/A	N/A	THBA

Non-Deliverable Cross-Currency Swap Available Currency Pairs

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

BD PELI				
			BD	PELI

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

Applicability of Asian Terms

Non-Deliverable Swap Floating Rate Options

Index Currency	Floating Rate Option	Defined In	Business Days
ARS	Not Applicable—Fixed Leg ONLY		ARBA
			USNY
BRL	BRL-CDI-CETIP	See below	USNY and any of
			BR{SP,RJ, BR}
CLP	CLP-Indice Cámara	CLP TNA Best Practices	USNY
	Promedio (ICP)		CLSA
CLP	CLP-Unidad de Fomentos	See below	USNY
	(UF/CLF)		CLSA
COP	COP-IBR-OIS-	ISDA 2006	USNY
	COMPOUND		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—	Not Applicable—Fixed Leg ONLY	
			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	
$FX \ Rate \times Currency \ Amount \times \left[\prod_{j=1}^{N} \left(1 + \frac{Relevant \ Rate_j}{252}\right) - 1\right]^{252/N}$		
Where:		
N=number of Reset Dates in the Calculation Period		
j=a particular Reset Date		
	<i>Relevant Rate</i> =the Relevant Rate for instance <i>j</i> of Reset Date	
BRL-CDI-CETIP:	For any Reset Date, the Overnight Brazilian Interbank Deposit	
	Rate Annualized, known as the average ("Media") of the	

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

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

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

Non-Deliverable Swap Available Day Count Fractions

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

Non-Deliverable Swap Available Business Day Conventions

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

Non-Deliverable Single-Currency Swap Notional Amounts

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

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

Non-Deliverable Cross-Currency Swap Notional Amounts

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

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

Non-Deliverable Forward Foreign Exchange Contracts

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>i.e.</i> , 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
Limitations on Available Selections and Default	Transactions (the "Contracts").The terms under which the Contracts may be traded are
Settings:	as specified in these terms and conditions.
Settings.	For amounts or rates, the relevant term cannot be less
	than the specified Minimum, must represent an even
	Increment and cannot exceed the Maximum; for a date,
	the date cannot be earlier than Earliest nor later than
	Latest.
	In many cases there are normal "vanilla" terms on which
	the parties will transact.
	These are shown as "Default" and will apply unless the
	parties vary them.
Incorporated Standards:	This contract description incorporates by reference the
•	following industry standard documentation and
	standards:
	(a) 2006 ISDA Definitions;
	(b) ISDA OTC Taxonomies; and
	(c) the Markit PO Standard Terms Supplement (June
	12, 2010 version) or any subsequent Standard
	Terms Supplement (the "Standard Terms").
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Credit
ISDA OTC Base Product:	Index
ISDA OTC Sub-Product:	PO
ISDA OTC Transaction Type:	РО
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
Anna Data	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
Day Count Engetion	Standard Terms.
Day Count Fraction:	Per the Standard Terms.
Business Days:	For any purpose, per the Standard Terms.
Business Day Convention:	Per the Standard Terms.
Initial Payment:	

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

Single Currency Fixed for Floating Interest Rate Swaps - CME Cleared

This covers single currency fixed for floating interest rate swaps cleared by the Chicago Mercantile Exchange Inc. ("CME").
 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.
 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.
Interest Rate
IR Swap
Fixed Float and OIS
Must comply with CME Clearing Requirements.
The definition set (<i>e.g.</i> , ISDA 2000/ISDA2006) elected by, or otherwise binding on, the parties in accordance with the CME Rulebook.
As per the CME Rulebook.
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.
One of the currencies permitted for the relevant transaction type per the CME Rulebook.
As per the CME Rulebook, which may require certain Business Days be applicable on a per Currency or
Floating Rate Option Basis and may otherwise limit the
· · · · · · · · · · · · · · · · · · ·

Termination Date:	As agreed by the parties, subject to any minimum or
	maximum tenor in the CME Rulebook.
Termination Date Business Day Convention:	As per the CME Rulebook, and thus subject to
	limitations based on other terms of the transaction.
Stub Periods:	Permitted to the extent allowed under the CME
	Rulebook.
Fixed Rate Payer Payment Dates:	As per the CME Rulebook.
Fixed Amount:	As per the CME Rulebook, which may permit use of a
	schedule.
Fixed Rate:	As agreed by the parties, subject to any minimum or
	maximum rate and per-period variability permitted in
	the CME Rulebook.
Floating Rate Payer Payment Dates:	As per the CME Rulebook.
Floating Amount:	As per the CME Rulebook.
Floating Rate Option:	As determined by the parties, subject to the CME
	Rulebook, which may provide a more limited list of
	available options for a Currency than does the
	Definition Set.
Designated Maturity:	As per the CME Rulebook, which may provide a more
c v	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.
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
Curronou	permitted. 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.
Termination Date:	As agreed by the parties, subject to any minimum or
remination Date.	maximum tenor in the LCH Rulebook.
Payer for Additional Payment/Fees:	As determined by the parties, subject to limitations in the
rayer for Additional Layment/Tees.	LCH Rulebook.
Additional Payment/Fees:	As determined by the parties, subject to limitations in the
A wantonui i uyment/1 005.	LCH Rulebook
Payment Date for Additional Payment/Fees	As determined by the parties, subject to limitations in the

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

U.S. Electricity – Fixed/Floating Swap Contracts

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

Applicable Days:	If applicable to the relevant Commodity Reference Price
ripplicable Days.	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	Settle	ement Period
Month	The specified calendar r	nonth; if OFF PEAK/PEAK is
	not specified, PEAK is a	assumed
Season	Season	Days in Specified Year
	Winter	1 January through the last
		day of February in the
		specified year
	Spring	1 March through 30 April
		in the specified year
	Summer	1 July through 31 August
		in the specified year
Quarter	Quarter Number	Days in Specified Year
	Q1	1 January through 31
		March
	Q2	1 April through 30 June
	Q3	1 July through 30
		September
	Q4	1 October through 31
		December
Calendar Year	1 January through 31 De	ecember in the specified year
Planning Year	1 June in the specified b	eginning calendar year through
-	31 May in the specified	ending calendar year

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

ISDA Definitions

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

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

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

Exchange Definitions

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

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

				-	
ELECTRICITY	Electricity	MwH	ICE	USD 0.01	"ELECTRICIT
-NP15 DAY					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- PJM-AEP DAYTON HUB-	Eastern Off Peak	РЈМ	http://www.pjm.com/markets-and- operations/energy/real-time/lmp.aspx	AEP DAYTON HUB, TotalLMP
OFF PEAK REAL TIME				
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	AEP DAYTON
PJM-AEP	Peak		operations/energy/real-time/lmp.aspx	HUB, TotalLMP
DAYTON HUB- OFF PEAK				
REAL TIME				
ELECTRICITY-	N/A	РЈМ	http://www.pjm.com/markets-and-	COMED, TotalLMP
PJM-COMED			operations/energy/day-ahead/lmpda.aspx	ŕ
HUB-ATC DAY				
AHEAD ELECTRICITY-	Eastern Off	РЈМ		
PJM-COMED	Peak	PJM	http://www.pjm.com/markets-and- operations/energy/day-ahead/lmpda.aspx	COMED, TotalLMP
HUB-OFF	1 cuit			
PEAK DAY				
AHEAD		DD (
ELECTRICITY- PJM-COMED	Eastern Peak	РЈМ	http://www.pjm.com/markets-and- operations/energy/day-ahead/lmpda.aspx	COMED, TotalLMP
HUB-OFF	I Cak		operations/energy/day-anead/impua.aspx	
PEAK DAY				
AHEAD				
ELECTRICITY-	N/A	MISO	https://www.misoenergy.org/Library/Ma	Indiana Hub, LMP
MISO- INDIANA HUB-			rketReports/Pages/MarketReports.aspx (Report Type: Day-Ahead, Report:	Prices (\$ per MW)
ATC DAY			Name: Day Ahead Pricing (pdf))	
AHEAD				
ELECTRICITY-	Eastern Off	MISO	https://www.misoenergy.org/Library/Ma	Indiana Hub, LMP
MISO- INDIANA HUB-	Peak		rketReports/Pages/MarketReports.aspx (Report Type: Day-Ahead, Report:	Prices (\$ per MW)
OFF PEAK			Name: Day Ahead Pricing (pdf))	
DAY AHEAD				
ELECTRICITY-	Eastern	MISO	https://www.misoenergy.org/Library/Ma	Indiana Hub, LMP
MISO-	Peak		rketReports/Pages/MarketReports.aspx	Prices (\$ per MW)
INDIANA HUB- PEAK DAY			(Report Type: Day-Ahead, Report: Name: Day Ahead Pricing (pdf))	
AHEAD			Nume. Day Anead Themg (pur))	
ELECTRICITY-	N/A	MISO	https://www.misoenergy.org/Library/Ma	Indiana Hub, LMP
MISO-			rketReports/Pages/MarketReports.aspx	Prices (\$ per MW)
INDIANA HUB- ATC REAL			(Report Type: Real - Time, Report: Real- Time Pricing (pdf))	
TIME			rine riteing (pur))	
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 REAL TIME			Time Pricing (pdf))	
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				
ELECTRICITY- MISO- MICHIGAN HUB-ATC DAY AHEAD	N/A	MISO	https://www.misoenergy.org/Library/Ma rketReports/Pages/MarketReports.aspx (Report Type: Day-Ahead, Report: Name: Day Ahead Pricing (pdf))	Michigan Hub, LMP Prices (\$ per MW)
ELECTRICITY- MISO- MICHIGAN HUB-OFF PEAK DAY AHEAD	Central Off Peak	MISO	https://www.misoenergy.org/Library/Ma rketReports/Pages/MarketReports.aspx (Report Type: Day-Ahead, Report: Name: Day Ahead Pricing (pdf))	Michigan Hub, LMP Prices (\$ per MW)
ELECTRICITY- MISO- MICHIGAN HUB-PEAK DAY AHEAD	Central Peak	MISO	https://www.misoenergy.org/Library/Ma rketReports/Pages/MarketReports.aspx (Report Type: Day-Ahead, Report: Name: Day Ahead Pricing (pdf))	Michigan Hub, LMP Prices (\$ per MW)
ELECTRICITY- MISO- NORTHERN ILLINOIS HUB- ATC DAY AHEAD	N/A	PJM	http://www.pjm.com/markets-and- operations/energy/day-ahead/lmpda.aspx	N ILLINOIS HUB, TotalLMP
ELECTRICITY- MISO- NORTHERN ILLINOIS HUB- OFF PEAK DAY AHEAD	Central Off Peak	РЈМ	http://www.pjm.com/markets-and- operations/energy/day-ahead/Impda.aspx	N ILLINOIS HUB, TotalLMP
ELECTRICITY- MISO- NORTHERN ILLINOIS HUB- PEAK DAY AHEAD	Central Peak	РЈМ	http://www.pjm.com/markets-and- operations/energy/day-ahead/lmpda.aspx	N ILLINOIS HUB, TotalLMP
ELECTRICITY- MISO- NORTHERN ILLINOIS HUB- ATC REAL TIME	N/A	РЈМ	http://www.pjm.com/markets-and- operations/energy/real-time/lmp.aspx	N ILLINOIS HUB, TotalLMP
ELECTRICITY- MISO- NORTHERN ILLINOIS HUB- OFF PEAK REAL TIME	Central Off Peak	РЈМ	http://www.pjm.com/markets-and- operations/energy/real-time/lmp.aspx	N ILLINOIS HUB, TotalLMP
ELECTRICITY- MISO- NORTHERN ILLINOIS HUB- PEAK REAL TIME	Central Peak	РЈМ	http://www.pjm.com/markets-and- operations/energy/real-time/lmp.aspx	N ILLINOIS HUB, TotalLMP
ELECTRICITY-	N/A	ISO NE	http://www.iso-	.Z.CONNECTICUT

ISO NEW ENGLAND- CONNECTICU T ZONE-ATCInterpressionne.com/markets/hst_rpts/hstRpts.do?cate gory=Hourly Ahead LMPs (March 2003 - Present). Locational Marginal Pricing \$/MWhDAY AHEADEastern Off PeakISO NEhttp://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=Hourly
CONNECTICU TZONE-ATC DAY AHEADReport Type: Hourly Data; Report Day- Ahead LMPs (March 2003 - Present)\$/MWhELECTRICITY- ISO NEW CONNECTICU TZONE-OFF PEAK DAY AHEADEastern PeakISO NE Peak Peakhttp://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 n.coational Marginal Pricing \$/MWhAHEADISO NE PeakISO NE ne.com/markets/hst_rpts/hstRpts.do?cate gory=Hourly Report Type: Hourly Data; Report Day- Ahead LMPs (March 2003 - Present)Z.CONNECTICUT n.coational Marginal Pricing \$/MWhCONNECTICU TZONE-PEAKEastern PeakISO 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 n.coational Marginal Pricing \$/MWhDAY AHEADISO 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 \$/MWhMAINE ZONE- FEAKISO 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 \$/MWhMAINE ZONE- FEAK DAY Ahead LMPs (March 2003 - Present)ISO NEW PeakISO NEW PeakZ.MAINE, Locational Marginal Pricing \$/MWhELECTRICITY- ISO NEWEastern PeakISO NE NEWISO NEW PeakISO NEW PeakISO NEW PeakZ.MAINE, Locational Margin
T ZONE-ATC DAY AHEADAhead LMPs (March 2003 - Present)Z.CONNECTICUTELECTRICITY- EASTERN OFF PeakISO NEhttp://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 \$/MWhCONNECTICU T ZONE-OFF PEAK DAY AHEADEasternISO NEhttp://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=HourlyZ.CONNECTICUT , Locational Marginal Pricing \$/MWhCONNECTICU TSO NEW PEAK CONNECTICU T ZONE-PEAK DAY AHEADISO NEhttp://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=Hourly Ahead LMPs (March 2003 - Present)Z.CONNECTICUT , Locational Marginal Pricing \$/MWhADY AHEADISO NEhttp://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 \$/MWhADY AHEADISO NEhttp://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 \$/MWhADY AHEADISO NEWEastern Off PeakISO NEhttp://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=HourlyZ.MAINE, Locational Marginal Pricing \$/MWhADY AHEADISO NEWPeakISO NEZ.MAINE, Necont Type: Hourly Data; Report Day- Ahead LMPs (March 2003 - Present)ADY AHEADISO NEWPeakISO NEhttp://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=Hourly
DAY AHEAD
ELECTRICITY- ISO NEW Eastern Off ISO NE http://www.iso- nec.com/markets/hst_rpts/hstRpts.do?cate gory=Hourly Z.CONNECTICUT, Locational CONNECTICU Peak Report Type: Hourly Data; Report Day- Ahead LMPs (March 2003 - Present) J.Coational PEAK DAY Ahead LMPs (March 2003 - Present) Z.CONNECTICUT, ISO NEW Eastern ISO NE ENGLAND- CONNECTICU Eastern ISO NE http://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=Hourly Z.CONNECTICUT, Locational CONNECTICU Peak ISO NE http://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=Hourly Z.CONNECTICUT, Locational DAY AHEAD N/A ISO NE http://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=Hourly Z.MAINE, Locational Marginal Pricing \$/MWh MAINE ZONE- ATC DAY Fastern Off AHEAD ISO NE http://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=Hourly Z.MAINE, Locational Marginal Pricing \$/MWh MAINE ZONE- OFF PEAK Peak ISO NE http://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=Hourly Z.MAINE, Locational Marginal Pricing \$/MWh MAINE ZONE- OFF PEAK Peak ISO NE http://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=Hourly Z.MAINE, Locational Marginal Pricing \$/MWh BAINE ZONE- DAY AHEAD Feak
ISO NEW ENGLAND- CONNECTICUT TZONE-OFF PEAK DAY AHEADPeakne.com/markets/hst_rpts/hstRpts.do?cate gory=Hourly Report Type: Hourly Data; Report Day- Ahead LMPs (March 2003 - Present), Locational Marginal Pricing %/MWhELECTRICITY- ISO NEW PeakEasternISO NEhttp://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 %/MWhCONNECTICUT TZONE-PEAK DAY AHEADFeakISO NEhttp://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 \$/MWhBUGLAND- MAINE ZONE- ATC DAY ATC DAY ATC DAY ATC DAY AFEADISO NEhttp://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 \$/MWhELECTRICITY- ISO NEW PeakEastern Off PeakISO NEhttp://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 \$/MWhDAY AHEADISO NEW PeakPeakISO NEhttp://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 \$/MWhBLECTRICITY- ISO NEW PeakISO NEhttp://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=Hourly Report Ty
ISO NEW ENGLAND- CONNECTICU TZONE-OFF PEAK DAY AHEADPeakne.com/markets/hst_rpts/hstRpts.do?cate gory=Hourly Report Type: Hourly Data; Report Day- Ahead LMPs (March 2003 - Present). Locational Marginal Pricing S/MWhELECTRICITY- ISO NEW PCONNECTICU TZONE-PEAK DAY AHEADEasternISO 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 S/MWhDAY AHEADN/AISO NE 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 S/MWhELECTRICITY- ISO NEW ENGLAND- MAINE ZONE- ATC DAY ATC DAY ATC DAY ATC DAYISO NE Peakhttp://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 S/MWhELECTRICITY- ISO NEW PeakEastern Off PeakISO NEhttp://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 S/MWhDAY AHEADISO NEW PeakPeakhttp://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=HourlyZ.MAINE, Locational Marginal Pricing S/MWhDAY AHEADPeakISO NEW PeakPeakAccom/markets/hst_rpts/hstRpts.do?cate gory=HourlyZ.MAINE, Locational Marginal Pricing S/MWhBLECTRICITY- ISO NEWEaste
ENGLAND- CONNECTICU TZONE-OFF PEAK DAY AHEADMarginal Pricing \$/MWhELECTRICITY- ISO NEW PONNECTICU ENGLAND- CONNECTICUEastern PeakISO NEhttp://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 \$/MWhDAY AHEADPeakISO NEhttp://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 \$/MWhDAY AHEADN/AISO NEhttp://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 \$/MWhMAINE ZONE- ATC DAY AHEADISO NEhttp://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=HourlyZ.MAINE, Locational Marginal Pricing \$/MWhBUECTRICITY- ISO NEW ENGLAND-ISO NEhttp://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=HourlyZ.MAINE, Locational Marginal Pricing \$/MWhBUECTRICITY- ESO NEW ELECTRICITY- EAK DAY AHEADISO NEhttp://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=HourlyZ.MAINE, Locational Marginal Pricing \$/MWhMAINE ZONE- OFF PEAK DAY AHEADISO NEhttp://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=HourlyZ.MAINE, Locational Marginal Pricing \$/MWhAHEADISO NEW PeakPeakISO NEhttp://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate
CONNECTICU TZONE-OFF PEAK DAY AHEADReport Type: Hourly Data; Report Day- Ahead LMPs (March 2003 - Present)\$/MWhELECTRICITY- ISO NEW ENGLAND- CONNECTICUTEastern PeakISO NEhttp://www.iso- nc.com/markets/hst.rpts/hstRpts.do?cate gory=HourlyZ.CONNECTICUT , Locational Marginal PricingCONNECTICU TZONE-PEAK ISO NEW ELECTRICITY- ISO NEW ELECTRICITY- AHEADISO NEhttp://www.iso- nc.com/markets/hst.rpts/hstRpts.do?cate gory=HourlyZ.MAINE, Locational Marginal PricingCONNECTICUT- TONE-PEAK DAY AHEADN/AISO NEhttp://www.iso- nc.com/markets/hst.rpts/hstRpts.do?cate gory=HourlyZ.MAINE, Locational Marginal Pricing \$/MWhMAINE ZONE- AHEADISO NEhttp://www.iso- nc.com/markets/hst.rpts/hstRpts.do?cate gory=HourlyZ.MAINE, Locational Marginal Pricing \$/MWhMAINE ZONE- ISO NEW ELECTRICITY- ISO NEW ELECTRICITY- ISO NEW PeakISO NEhttp://www.iso- nc.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 \$/MWhMAINE ZONE- ISO NEW PeakISO NEhttp://www.iso- nc.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 \$/MWhMAINE ZONE- ISO NEW PeakISO NEhttp://www.iso- nc.com/markets/hst.rpts/hstRpts.do?cate gory=HourlyZ.MAINE, Locational Marginal Pricing \$/MWhMAINE ZONE- ISO NEW PeakISO NEhttp://www.iso- nc.com
T ZONE-OFF PEAK DAY AHEADAhead LMPs (March 2003 - Present)
PEAK DAY AHEADISO NEIttp://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=HourlyZ.CONNECTICUT , Locational Marginal PricingELECTRICITY- ENGLAND- CONNECTICUISO NEhttp://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 \$/MWhELECTRICITY- ISO NEW ENGLAND- AAHEADN/AISO NEhttp://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 \$/MWhMAINE ZONE- ATC DAY AHEADISO NEhttp://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 \$/MWhMAINE ZONE- OFF PEAK DAY AHEADISO NEhttp://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 \$/MWhMAINE ZONE- OFF PEAK SO NEW PeakISO NEhttp://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 \$/MWhELECTRICITY- ISO NEW PeakISO NEIso NEhttp://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 \$/MWhALECTRICITY- PEAK DAY AHEAD<
AHEADImage: constraint of the second markets/hst rpts/hstRpts.do?cate ne.com/markets/hst rpts/hstRpts.do?cate gory=HourlyZ.CONNECTICUT , Locational Marginal Pricing %/WhRENGLAND- CONNECTICU TZONE-PEAK DAY AHEADISO NEhttp://www.iso- ne.com/markets/hst rpts/hstRpts.do?cate gory=Hourly Ahead LMPs (March 2003 - Present)Z.MAINE, Locational Marginal PricingELECTRICITY- ISO NEW ENGLAND- MAINE ZONE- AHEADN/AISO NEhttp://www.iso- ne.com/markets/hst rpts/hstRpts.do?cate gory=Hourly Ahead LMPs (March 2003 - Present)Z.MAINE, Locational Marginal Pricing \$/MWhMAINE ZONE- AHEADISO NEhttp://www.iso- ne.com/markets/hst rpts/hstRpts.do?cate gory=Hourly Ahead LMPs (March 2003 - Present)Z.MAINE, Locational Marginal Pricing \$/MWhBLECTRICITY- ISO NEW ELECTRICITY- ISO NEW PeakISO NEhttp://www.iso- ne.com/markets/hst rpts/hstRpts.do?cate gory=Hourly Ahead LMPs (March 2003 - Present)Z.MAINE, Locational Marginal Pricing \$/MWhMAINE ZONE- ISO NEW PEAK DAY AHEADISO NEhttp://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 \$/MWhELECTRICITY- ISO NEW PeakISO NEhttp://www.iso- ne.com/markets/hst rpts/hstRpts.do?cate gory=Hourly Ahead LMPs (March 2003 - Present)Z.MAINE, Locational Marginal Pricing \$/MWhELECTRICITY- PEAK DAY AHEADISO NEhttp://www.iso- ne.com/markets/hst rpts/hstRpts.do?cate gory=Hourly Ahead LMPs (March 2003 - Present)Z.MAINE, L
ELECTRICITY- ISO NEWEastern PeakISO NEhttp://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 \$/MWhCONNECTICU TZONE-PEAKN/AISO NEhttp://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 \$/MWhELECTRICITY- ISO NEW ENGLAND- MAINE ZONE- ATC DAY ATC DAY ATE DAY ATC DAY AHEADISO 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 \$/MWhELECTRICITY- ISO NEW ELECTRICITY- ISO NEW PEaK DAY AHEADISO NE Peakhttp://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 \$/MWhBUS NEW ENGLAND- MAINE ZONE- PEAK DAY AHEADISO NEhttp://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 \$/MWhELECTRICITY- ISO NEW EAK DAY AHEADISO NEhttp://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
ISO NEW ENGLAND- CONNECTICU T ZONE-PEAKPeakne.com/markets/hst_rpts/hstRpts.do?cate gory=Hourly Report Type: Hourly Data; Report Day- Ahead LMPs (March 2003 - Present), Locational Marginal Pricing %/MWhELECTRICITY- ISO NEW ENGLAND- MAINE ZONE- FF PEAK ISO NEWN/AISO NEhttp://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 \$/MWhMAINE ZONE- ISO NEWEastern Off PeakISO NEISO NEZ.MAINE, Locational Marginal Pricing \$/MWhELECTRICITY- ISO NEWEastern Off PeakISO NEIttp://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=Hourly Ahead LMPs (March 2003 - Present)Z.MAINE, Locational Marginal Pricing \$/MWhDAY AHEADISO NEhttp://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 \$/MWhMAINE ZONE- ISO NEWISO NEhttp://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 \$/MWhMAINE ZONE- ISO NEWPeakISO NEhttp://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=HourlyZ.MAINE, Locational Marginal Pricing \$/MWhMAINE ZONE- ISO NEWPeakISO NEhttp://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=HourlyZ.MAINE, Locational Marginal Pricing \$/MWhELECTRICITY-<
ENGLAND- CONNECTICU TZONE-PEAK DAY AHEADMarginal Pricing Report Type: Hourly Data; Report Day- Ahead LMPs (March 2003 - Present)Marginal Pricing \$/MWhELECTRICITY- ISO NEW ENGLAND- MAINE ZONE- AFEADN/AISO NEhttp://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 \$/MWhMAINE ZONE- ATC DAY AHEADISO NEhttp://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 \$/MWhMAINE ZONE- DAY AHEADISO NEhttp://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 \$/MWhMAINE ZONE- DAY AHEADISO NEhttp://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 \$/MWhMAINE ZONE- DAY AHEADPeakISO NEhttp://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 \$/MWhMAINE ZONE- PEAK DAY AHEADN/AISO NEhttp://www.iso- ne.com/markets/hst rpts/hstRpts.do?cate gory=Hourly.Z.MAINE, Locational Marginal Pricing \$/MWhELECTRICITY- ISO NEW ELECTRICITY-N/AISO NEhttp://www.iso- ne.com/markets/
CONNECTICU TZONE-PEAK DAY AHEADReport Type: Hourly Data; Report Day- Ahead LMPs (March 2003 - Present)\$/MWhELECTRICITY- ISO NEW ENGLAND- MAINE ZONE- AHEADN/AISO NEhttp://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 \$/MWhELECTRICITY- ISO NEW ENGLAND- MAINE ZONE- ATC DAY AHEADEastern Off PeakISO NEhttp://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 \$/MWhMAINE ZONE- DAY AHEADISO NEhttp://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 \$/MWhMAINE ZONE- DAY AHEADISO NEhttp://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 \$/MWhMAINE ZONE- DAY AHEADISO NEhttp://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 \$/MWhMAINE ZONE- PEAK DAY AHEADN/AISO NEhttp://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=HourlyZ.MAINE, Locational Marginal Pricing \$/MWhELECTRICITY- ISO NEW ENGLAND-N/AISO NEhttp://www.iso- ne.com/markets/hst_rpts/hs
T ZONE-PEAK DAY AHEADAhead LMPs (March 2003 - Present)Z.MAINE, Locational Marginal Pricing \$/MWhELECTRICITY- ISO NEW ENGLAND- MAINE ZONE- AHEADN/AISO NEhttp://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 \$/MWhAHEADISO NEhttp://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 \$/MWhELECTRICITY- ISO NEW PEAK DAY AHEADEastern Off PeakISO NEhttp://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 \$/MWhELECTRICITY- ISO NEW PeakISO NEhttp://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 \$/MWhMAINE ZONE- ISO NEW PeakISO NEhttp://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 \$/MWhMAINE ZONE- PEAK ISO NEWN/AISO NEhttp://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=HourlyZ.MAINE, Locational Marginal Pricing \$/MWhMAINE ZONE- ISO NEWN/AISO NEhttp://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=HourlyZ.MAINE, Locationa
DAY AHEADImage: constraint of the second markets and the second ma
ELECTRICITY- ISO NEWN/AISO NEhttp://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 \$/MWhMAINE ZONE- ATC DAY AHEADEastern Off PeakISO NEhttp://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=Hourly.Z.MAINE, Locational Marginal Pricing \$/MWhBUSO NEW ENGLAND- MAINE ZONE- OFF PEAK DAY AHEADFasternISO NEhttp://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 \$/MWhBELECTRICITY- ISO NEW PeakEasternISO NEhttp://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 \$/MWhMAINE ZONE- ISO NEW PEAK DAY AHEADISO NEhttp://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 \$/MWhMAINE ZONE- PEAK DAY AHEADN/AISO NEhttp://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=Hourly.Z.MAINE, Locational Marginal Pricing \$/MWhELECTRICITY- ISO NEW ENGLAND-N/AISO NEhttp://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=Hourly.Z.MAINE, Locational Marginal Pricing \$/MWh
ISO NEW ENGLAND- MAINE ZONE- ATC DAY AHEADIso NEIne.com/markets/hst rpts/hstRpts.do?cate gory=Hourly Report Type: Hourly Data; Report Day- Ahead LMPs (March 2003 - Present)Locational Marginal Pricing \$/MWhELECTRICITY- ISO NEWEastern Off PeakISO NEhttp://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=HourlyZ.MAINE, Locational Marginal Pricing \$/MWhMAINE ZONE- OFF PEAKPeakISO NEhttp://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=HourlyZ.MAINE, Locational Marginal Pricing \$/MWhMAINE ZONE- OFF PEAKISO NEhttp://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=HourlyZ.MAINE, Locational Marginal Pricing \$/MWhELECTRICITY- ISO NEWEasternISO NEhttp://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=HourlyZ.MAINE, Locational Marginal Pricing \$/MWhMAINE ZONE- ISO NEWPeakISO NEhttp://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=HourlyZ.MAINE, Locational Marginal Pricing \$/MWhMAINE ZONE- ISO NEWISO NEhttp://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=HourlyZ.MAINE, Locational Marginal Pricing \$/MWhMAINE ZONE- ISO NEWISO NEhttp://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=HourlyZ.MAINE, Locational Marginal Pricing \$/MWhELECTRICITY- ISO NEWN/AISO NEhttp://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=HourlyELECTRICITY- ISO NEWN/AISO NEhttp://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gor
ENGLAND- MAINE ZONE- ATC DAY AHEADPricing \$/MWhELECTRICITY- ISO NEWEastern Off PeakISO NEhttp://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=Hourly.Z.MAINE, Locational Marginal Pricing \$/MWhMAINE ZONE- OFF PEAK DAY AHEADISO NEhttp://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=Hourly.Z.MAINE, Locational Marginal Pricing \$/MWhMAINE ZONE- OFF PEAK ISO NEWISO NEhttp://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=Hourly.Z.MAINE, Locational Marginal Pricing \$/MWhELECTRICITY- ISO NEWEastern PeakISO NEhttp://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=Hourly.Z.MAINE, Locational Marginal Pricing \$/MWhMAINE ZONE- PEAK DAY AHEADISO NEhttp://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=Hourly.Z.MAINE, Locational Marginal Pricing \$/MWhMAINE ZONE- PEAK DAY AHEADISO NEhttp://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=Hourly.Z.MAINE, Locational Marginal Pricing \$/MWhELECTRICITY- ISO NEWN/AISO NEhttp://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=Hourly.Z.MAINE, Locational Marginal Pricing \$/MWhELECTRICITY- ISO NEWN/AISO NEhttp://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=Hourly.Z.MAINE, Locational Marginal Pricing \$/MWh
MAINE ZONE- ATC DAY AHEADReport Type: Hourly Data; Report Day- Ahead LMPs (March 2003 - Present)Z.MAINE, Locational Marginal Pricing \$/MWhELECTRICITY- ISO NEW ENGLAND- MAINE ZONE- OFF PEAK DAY AHEADEastern PeakISO NEhttp://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 \$/MWhMAINE ZONE- OFF PEAK DAY AHEADISO NEhttp://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 \$/MWhELECTRICITY- ISO NEW PeakEastern PeakISO NEhttp://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 \$/MWhMAINE ZONE- PEAK DAY AHEADN/AISO NEhttp://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=Hourly.Z.MAINE, Locational Marginal Pricing \$/MWhELECTRICITY- ISO NEW ENGLAND-N/AISO NEhttp://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=Hourly.Z.MAINE, Locational Marginal Pricing \$/MWh
ATC DAY AHEADAhead LMPs (March 2003 - Present)AHEADAhead LMPs (March 2003 - Present)ELECTRICITY- ISO NEWEastern Off PeakISO NEPeakISO NEhttp://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=HourlyZ.MAINE, Locational Marginal Pricing \$/MWhMAINE ZONE- OFF PEAKKeport Type: Hourly Data; Report Day- Ahead LMPs (March 2003 - Present)Pricing \$/MWhDAY AHEADKeport Type: Hourly Data; Report Day- Ahead LMPs (March 2003 - Present)Z.MAINE, Locational Marginal Pricing \$/MWhELECTRICITY- ISO NEWEastern PeakISO NEhttp://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=HourlyZ.MAINE, Locational Marginal Pricing \$/MWhMAINE ZONE- PEAK DAY AHEADISO NEhttp://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=HourlyZ.MAINE, Locational Marginal Pricing \$/MWhELECTRICITY- ISO NEWN/AISO NEhttp://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=HourlyZ.MAINE, Locational Marginal Pricing \$/MWhELECTRICITY- ISO NEWN/AISO NEhttp://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=HourlyZ.MAINE, Locational Marginal Pricing \$/MWh
AHEADImage: constraint of the sector of the sec
ELECTRICITY- ISO NEEastern Off http://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=Hourly.Z.MAINE, Locational Marginal Pricing \$/MWhMAINE ZONE- OFF PEAK DAY AHEAD
ELECTRICITY- ISO NEEastern Off http://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=Hourly.Z.MAINE, Locational Marginal Pricing \$/MWhMAINE ZONE- OFF PEAK DAY AHEAD
ISO NEW ENGLAND- MAINE ZONE- OFF PEAKPeakne.com/markets/hst_rpts/hstRpts.do?cate gory=HourlyLocational Marginal Pricing \$/MWhDAY AHEAD<
ENGLAND- MAINE ZONE- OFF PEAKImage: second sec
MAINE ZONE- OFF PEAK DAY AHEADReport Type: Hourly Data; Report Day- Ahead LMPs (March 2003 - Present)Top- Ahead LMPs (March 2003 - Present)ELECTRICITY- ISO NEW ENGLAND- MAINE ZONE- PEAK DAY AHEADISO NEhttp://www.iso- ne.com/markets/hst rpts/hstRpts.do?cate gory=Hourly Ahead LMPs (March 2003 - Present).Z.MAINE, Locational Marginal Pricing \$/MWhELECTRICITY- MAINE ZONE- PEAK DAY AHEADISO NEhttp://www.iso- ne.com/markets/hst rpts/hstRpts.do?cate gory=Hourly Ahead LMPs (March 2003 - Present).Z.MAINE, Locational Marginal Pricing \$/MWhELECTRICITY- ISO NEW ENGLAND-N/AISO NEhttp://www.iso- ne.com/markets/hst rpts/hstRpts.do?cate gory=Hourly.Z.MAINE, Locational Marginal Pricing \$/MWh
OFF PEAK DAY AHEADAhead LMPs (March 2003 - Present)ELECTRICITY- ISO NEW ENGLAND- MAINE ZONE- PEAK DAY AHEADISO NEhttp://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 \$/MWhELECTRICITY- ISO NEW PEAK DAY AHEADISO NEhttp://www.iso- ne.com/markets/hst rpts/hstRpts.do?cate gory=Hourly Ahead LMPs (March 2003 - Present).Z.MAINE, Locational Marginal Pricing \$/MWhELECTRICITY- ISO NEW ENGLAND-N/AISO NEhttp://www.iso- ne.com/markets/hst rpts/hstRpts.do?cate gory=Hourly.Z.MAINE, Locational Marginal Pricing \$/MWh
DAY AHEADImage: market startImage: market start
ELECTRICITY- ISO NEW ENGLAND- MAINE ZONE- PEAKEastern PeakISO NE http://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=Hourly Ahead LMPs (March 2003 - Present).Z.MAINE, Locational Marginal Pricing \$/MWhELECTRICITY- ISO NEW ENGLAND-N/AISO NEhttp://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate Report Type: Hourly Data; Report Day- Ahead LMPs (March 2003 - Present).Z.MAINE, Locational Marginal Pricing \$/MWhELECTRICITY- ISO NEW ENGLAND-N/AISO NEhttp://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=Hourly.Z.MAINE, Locational Marginal Pricing \$/MWh
ISO NEW ENGLAND- MAINE ZONE- PEAK DAY AHEADPeakne.com/markets/hst rpts/hstRpts.do?cate gory=Hourly Ahead LMPs (March 2003 - Present)Locational Marginal Pricing \$/MWhELECTRICITY- ISO NEW ENGLAND-N/AISO NEhttp://www.iso- ne.com/markets/hst rpts/hstRpts.do?cate gory=Hourly.Z.MAINE, Locational Marginal Pricing \$/MWh
ENGLAND- gory=Hourly Pricing \$/MWh MAINE ZONE- Report Type: Hourly Data; Report Day- Pricing \$/MWh PEAK DAY Ahead LMPs (March 2003 - Present) Pricing \$/MWh AHEAD ISO NE http://www.iso- Z.MAINE, ISO NEW ne.com/markets/hst rpts/hstRpts.do?cate Locational Marginal ENGLAND- gory=Hourly Pricing \$/MWh
MAINE ZONE- Report Type: Hourly Data; Report Day- PEAK DAY Ahead LMPs (March 2003 - Present) AHEAD Http://www.iso- ELECTRICITY- N/A ISO NEW ISO NE ENGLAND- Iso
PEAK DAY AHEAD Ahead LMPs (March 2003 - Present) ELECTRICITY- ISO NEW N/A ISO NE http://www.iso- ne.com/markets/hst rpts/hstRpts.do?cate gory=Hourly .Z.MAINE, Locational Marginal Pricing \$/MWh
AHEAD Image: matrix of the system ELECTRICITY- N/A ISO NE ISO NEW ISO NE http://www.iso- ne.com/markets/hst rpts/hstRpts.do?cate gory=Hourly .Z.MAINE, ENGLAND- Iso NE pricing \$/MWh
ELECTRICITY- ISO NEW N/A ISO NE http://www.iso- ne.com/markets/hst rpts/hstRpts.do?cate gory=Hourly .Z.MAINE, Locational Marginal Pricing \$/MWh
ISO NEW ne.com/markets/hst rpts/hstRpts.do?cate Locational Marginal ENGLAND- gory=Hourly Pricing \$/MWh
ENGLAND- gory=Hourly Pricing \$/MWh
Kepoli Type. Houly Data, Kepoli Day-
ATC DAY Ahead LMPs (March 2003 - Present)
AHEAD
ELECTRICITY- Eastern Off ISO NE <u>http://www.iso-</u> .Z.MAINE,
ISO NEW Peak ne.com/markets/hst_rpts/hstRpts.do?cate Locational Marginal
ENGLAND- gory=Hourly Pricing \$/MWh
MAINE ZONE- Report Type: Hourly Data; Report Day-
OFF PEAK Ahead LMPs (March 2003 - Present)
DAY AHEAD
ISO NEW Peak <u>ne.com/markets/hst rpts/hstRpts.do?cate</u> Locational Marginal
ENGLAND- MADIE ZONE Pricing \$/MWh
MAINE ZONE- Report Type: Hourly Data; Report Day-
PEAK DAY Ahead LMPs (March 2003 - Present)
PEAK DAY Ahead LMPs (March 2003 - Present) AHEAD ELECTRICITY- See ISDA Definition

ISO NEW				
ENGLAND-				
MASS HUB-				
ATC DAY				
AHEAD				
ELECTRICITY-	Eastern Off	ISO NE	http://www.iso-	.H.INTERNAL_HU
ISO NEW	Peak		ne.com/markets/hst rpts/hstRpts.do?cate	B, Locational
ENGLAND-			gory=Hourly	Marginal Pricing
MASS HUB-			Report Type: Hourly Data; Report Day-	\$/MWh
OFF PEAK			Ahead LMPs (March 2003 - Present)	
DAY AHEAD				
ELECTRICITY-	Eastern	ISO NE	http://www.iso-	.H.INTERNAL_HU
ISO NEW	Peak	100112	ne.com/markets/hst_rpts/hstRpts.do?cate	B, Locational
ENGLAND-	1 out		gory=Hourly	Marginal Pricing
MASS HUB-			Report Type: Hourly Data; Report Day-	\$/MWh
PEAK DAY			Ahead LMPs (March 2003 - Present)	φπνινι
AHEAD			Allead Livit's (March 2005 Tresent)	
ELECTRICITY-	N/A	ISO NE	http://www.iso-	.Z.SEMASS,
ISO NEW	11/71	150 NE	<u>nttp://www.iso-</u> <u>ne.com/markets/hst_rpts/hstRpts.do?cate</u>	.Z.SEMASS, Locational Marginal
ENGLAND-			<u>ne.com/markets/nst_rpts/nstkpts.do/cate</u> gory=Hourly	Pricing \$/MWh
				Pricing \$/1vi will
SEMASS ZONE-DAY			Report Type: Hourly Data; Report Day-	
			Ahead LMPs (March 2003 - Present)	
AHEAD	E Off			
ELECTRICITY-	Eastern Off	ISO NE	http://www.iso-	.Z.SEMASS,
ISO NEW	Peak		ne.com/markets/hst_rpts/hstRpts.do?cate	Locational Marginal
ENGLAND-			gory=Hourly	Pricing \$/MWh
SEMASS			Report Type: Hourly Data; Report Day-	
ZONE-OFF			Ahead LMPs (March 2003 - Present)	
PEAK DAY				
AHEAD				
ELECTRICITY-	Eastern	ISO NE	http://www.iso-	.Z.SEMASS,
ISO NEW	Peak		ne.com/markets/hst rpts/hstRpts.do?cate	Locational Marginal
ENGLAND-			<u>gory=Hourly</u>	Pricing \$/MWh
SEMASS			Report Type: Hourly Data; Report Day-	
ZONE-PEAK			Ahead LMPs (March 2003 - Present)	
DAY AHEAD				
ELECTRICITY-	See ISDA De	efinition		
ISO NEW				
ENGLAND-				
NEMASSBOST				
ZONE-DAY				
AHEAD				
ELECTRICITY-	Eastern Off	ISO NE	http://www.iso-	.Z.NEMASSBOST,
ISO NEW	Peak		ne.com/markets/hst_rpts/hstRpts.do?cate	Locational Marginal
ENGLAND-			gory=Hourly	Pricing \$/MWh
NEMASSBOST			Report Type: Hourly Data; Report Day-	0
ZONE-OFF			Ahead LMPs (March 2003 - Present)	
PEAK DAY				
AHEAD				
ELECTRICITY-	Eastern	ISO NE	http://www.iso-	.Z.NEMASSBOST,
ISO NEW	Peak	100111	ne.com/markets/hst_rpts/hstRpts.do?cate	Locational Marginal
ENGLAND-			gory=Hourly	Pricing \$/MWh
NEMASSBOST			Report Type: Hourly Data; Report Day-	
ZONE-PEAK			Ahead LMPs (March 2003 - Present)	
DAY AHEAD			A moute Livit 5 (March 2005 - 1 lesent)	
	1	1		

ELECTRICITY- ISO NEW ENGLAND- WCMASS 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.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?cate gory=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?cate gory=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/Impda.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/Impda.aspx	AECO ZONE, TotalLMP
ELECTRICITY- PJM- BALTIMORE GAS AND ELECTRIC ZONE-ATC DAY AHEAD	N/A	РЈМ	http://www.pjm.com/markets-and- operations/energy/day-ahead/lmpda.aspx	BGE ZONE, TotalLMP
ELECTRICITY- PJM- BALTIMORE GAS AND ELECTRIC ZONE-OFF PEAK DAY AHEAD	Eastern Off Peak	РЈМ	http://www.pjm.com/markets-and- operations/energy/day-ahead/lmpda.aspx	BGE ZONE, TotalLMP
ELECTRICITY- PJM- BALTIMORE GAS AND ELECTRIC	Eastern Peak	РЈМ	http://www.pjm.com/markets-and- operations/energy/day-ahead/Impda.aspx	BGE ZONE, TotalLMP

ZONE DE MZ]
ZONE-PEAK				
DAY AHEAD	NT/A	DIM		DDL ZONE
ELECTRICITY-	N/A	РЈМ	http://www.pjm.com/markets-and-	DPL ZONE,
PJM-DPL			operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-ATC				
DAY AHEAD	E (Off	DD (DDL ZONE
ELECTRICITY-	Eastern Off	РЈМ	http://www.pjm.com/markets-and-	DPL ZONE,
PJM-DPL	Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-OFF				
PEAK DAY				
AHEAD	Eastan	DIM	http://www.aine.com/wearlasta.com/	DDL ZONE
ELECTRICITY-	Eastern	РЈМ	http://www.pjm.com/markets-and-	DPL ZONE,
PJM-DPL	Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-PEAK				
DAY AHEAD		<u> </u>		
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		operations/energy/day-ahead/lmpda.aspx	TotalLMP
HUB-OFF				
PEAK DAY				
AHEAD				
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	EASTERN HUB,
PJM-EASTERN	Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
HUB-PEAK				
DAY AHEAD				
ELECTRICITY-	N/A	PJM	http://www.pjm.com/markets-and-	JCPL ZONE,
PJM-JCPL			operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-ATC				
DAY AHEAD				
ELECTRICITY-	Eastern Off	PJM	http://www.pjm.com/markets-and-	JCPL ZONE,
PJM-JCPL	Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-OFF				
PEAK DAY				
AHEAD	-			
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	JCPL ZONE,
PJM-JCPL	Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-PEAK				
DAY AHEAD				
ELECTRICITY-	N/A	РЈМ	http://www.pjm.com/markets-and-	METED ZONE,
PJM-METED			operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-ATC				
DAY AHEAD				
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	METED ZONE,
PJM-METED	Off-Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-OFF				
PEAK DAY				
AHEAD	-			
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	METED ZONE,
PJM-METED	Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-PEAK				
DAY AHEAD				
ELECTRICITY-	N/A	PJM	http://www.pjm.com/markets-and-	PECO ZONE,

	1			
PJM-PECO			operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-ATC				
DAY AHEAD				
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	PECO ZONE,
PJM-PECO	Off-Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-OFF				
PEAK DAY				
AHEAD				
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	PECO ZONE,
PJM-PECO	Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-PEAK				
DAY AHEAD				
ELECTRICITY-	N/A	PJM	http://www.pjm.com/markets-and-	PEPCO ZONE,
PJM-PEPCO			operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-ATC			<u>-ttttttttt</u>	
DAY AHEAD				
ELECTRICITY-	Eastern	РЈМ	http://www.pjm.com/markets-and-	PEPCO ZONE,
PJM-PEPCO	Off-Peak	1 5101	operations/energy/day-ahead/Impda.aspx	TotalLMP
ZONE-OFF	OII-I Cak		operations/energy/day-anead/impda.aspx	TOTALLIVII
PEAK DAY				
AHEAD	Esstern	PJM		PEPCO ZONE,
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	,
PJM-PEPCO	Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-PEAK				
DAY AHEAD				
ELECTRICITY-	N/A	PJM	http://www.pjm.com/markets-and-	PPL ZONE,
PJM-PPL			operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-ATC				
DAY AHEAD				
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	PPL ZONE,
PJM-PPL	Off-Peak		operations/energy/day-ahead/Impda.aspx	TotalLMP
ZONE-OFF				
PEAK DAY				
AHEAD				
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	PPL ZONE,
PJM-PPL	Peak		operations/energy/day-ahead/Impda.aspx	TotalLMP
ZONE-PEAK				
DAY AHEAD				
ELECTRICITY-	N/A	РЈМ	http://www.pjm.com/markets-and-	PPL ZONE,
PJM-PPL			operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-ATC			<u>aperatorio, energy, day anoud, impoutdopx</u>	
DAY AHEAD				
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	PPL ZONE,
PJM-PPL	Off-Peak	I J IVI	operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-OFF	UII-reak		operations/energy/day-anead/impua.aspx	TOTALLIVIE
PEAK DAY				
AHEAD	Destau			DDL ZONE
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	PPL ZONE,
PJM-PPL	Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-PEAK				
DAY AHEAD				
ELECTRICITY-	See ISDA D	efinition		
PJM-PSEG				
ZONE-ATC				
DAY AHEAD				
.				

ELECTDICITY	Destant	PJM	http://www.pjm.com/markets-and-	DSEC ZONE
ELECTRICITY-	Eastern	PJM		PSEG ZONE,
PJM-PSEG	Off-Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-OFF				
PEAK DAY				
AHEAD				
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	PSEG ZONE,
PJM-PSEG	Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-PEAK				
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-Peak		operations/energy/day-ahead/Impda.aspx	TotalLMP
OFF PEAK				
DAY AHEAD				
ELECTRICITY-	Eastern	РЈМ	http://www.pjm.com/markets-and-	WESTERN HUB,
PJM-WEST-	Peak	1 0 1 / 1	operations/energy/day-ahead/Impda.aspx	TotalLMP
PEAK DAY	1 Uur		<u>operations, energy day anead/impua.aspx</u>	1 OWILDIVII
AHEAD				
ELECTRICITY-	N/A	РЈМ	http://www.pjm.com/markets-and-	WESTERN HUB
PJM-WEST	IN/A	FJIVI	operations/energy/real-time/lmp.aspx	HUB, TotalLMP
HUB-ATC			operations/energy/rear-time/imp.aspx	HUD, IOIAILMP
REALTIME	E (Off	DD (
ELECTRICITY-	Eastern Off	PJM	http://www.pjm.com/markets-and-	WESTERN HUB
PJM-WEST	Peak		operations/energy/real-time/lmp.aspx	HUB, TotalLMP
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				
PEAK REAL				
TIME				
ELECTRICITY-	See ISDA De	efinition		
NYISO-NY				
ZONE A-ATC				
DAY AHEAD				
ELECTRICITY-	Eastern Off	NYISO	http://www.nyiso.com/public/markets_o	WEST, LBMP
NYISO-NY	Peak		perations/market data/pricing data/inde	(\$/MWHr)
ZONE A-OFF			<u>x.jsp</u>	
PEAK DAY			(Report Type: Day-Ahead Market	
AHEAD			LBMP/Zonal)	
ELECTRICITY-	Eastern	NYISO	http://www.nyiso.com/public/markets_o	WEST, LBMP
NYISO-NY	Peak		perations/market data/pricing data/inde	(\$/MWHr)
ZONE A- PEAK			x.jsp	, , ,
DAY AHEAD			(Report Type: Day-Ahead Market	
			LBMP/Zonal)	
ELECTRICITY-	ATC	NYISO	http://www.nyiso.com/public/markets_o	WEST, LBMP
NYISO-NY			perations/market_data/pricing_data/inde	(\$/MWHr)
ZONE A-ATC			x.jsp	(4/1111)
DAY AHEAD			(Report Type: Day-Ahead Market	
			LBMP/Zonal)	
ELECTRICITY-	Eastern Off	NYISO	http://www.nyiso.com/public/markets_o	WEST, LBMP
LLLCINCIII-	Lusien On	11150	<u>map.// www.myiso.com/public/markets_0</u>	

NVICO NV	Deals		a superior a la sector de la se	$(\Phi / \mathbf{M} \mathbf{M} \mathbf{M} \mathbf{M} \mathbf{M} \mathbf{M})$
NYISO-NY	Peak		perations/market_data/pricing_data/inde	(\$/MWHr)
ZONE A-OFF PEAK DAY			<u>x.jsp</u> (Denset Terrey Dev. Algod Modert	
AHEAD			(Report Type: Day-Ahead Market LBMP/Zonal)	
ELECTRICITY-	Eastern	NYISO	http://www.nyiso.com/public/markets_o	CENTRL, LBMP
NYISO-NY	Peak	NTISO	perations/market_data/pricing_data/inde	(\$/MWHr)
ZONE A- PEAK	I Cak		<u>x.jsp</u>	(\$/1 VI VV III)
DAY AHEAD			(Report Type: Day-Ahead Market	
Diff militie			LBMP/Zonal)	
ELECTRICITY-	ATC	NYISO	http://www.nyiso.com/public/markets o	CENTRL, LBMP
NYISO-NY		111100	perations/market_data/pricing_data/inde	(\$/MWHr)
ZONE C-ATC			x.jsp	(\$7.112.11)
DAY AHEAD			(Report Type: Day-Ahead Market	
			LBMP/Zonal)	
ELECTRICITY-	Eastern Off	NYISO	http://www.nyiso.com/public/markets_o	CENTRL, LBMP
NYISO-NY	Peak		perations/market_data/pricing_data/inde	(\$/MWHr)
ZONE C-OFF			<u>x.jsp</u>	
PEAK DAY			(Report Type: Day-Ahead Market	
AHEAD			LBMP/Zonal)	
ELECTRICITY-	Eastern	NYISO	http://www.nyiso.com/public/markets_o	CENTRL, LBMP
NYISO-NY	Peak		perations/market data/pricing data/inde	(\$/MWHr)
ZONE C- PEAK			x.jsp	
DAY AHEAD			(Report Type: Day-Ahead Market	
	See ISDA De	<u> </u>	LBMP/Zonal)	
ELECTRICITY-	See ISDA De	erinition		
NYISO-NY ZONE G-ATC				
DAY AHEAD				
ELECTRICITY-	Eastern Off	NYISO	http://www.nyiso.com/public/markets_o	HUD VL, LBMP
NYISO-NY	Peak	NTISO	perations/market data/pricing data/inde	(\$/MWHr)
ZONE G-OFF	1 cun		x.jsp	(\$,111,111)
PEAK DAY			(Report Type: Day-Ahead Market	
AHEAD			LBMP/Zonal)	
ELECTRICITY-	Eastern	NYISO	http://www.nyiso.com/public/markets_o	HUD VL, LBMP
NYISO-NY	Peak		perations/market_data/pricing_data/inde	(\$/MWHr)
ZONE G- PEAK			<u>x.jsp</u>	
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			<u>X.jsp</u> (Report Turney Day, Ahead Market	
PEAK DAY			(Report Type: Day-Ahead Market	
AHEAD		NYISO	LBMP/Zonal) http://www.nyiso.com/public/markets_o	N.Y.C., LBMP
EI ECTDICITV	Factorn		T HED.// W W W HVISU.COH/ DUDHC/ HIAI KELS O	IN. I.C., LDIVIE
ELECTRICITY-	Eastern Peak	N 1150	· · ·	(\$/MWHr)
NYISO-NY	Eastern Peak	NTISO	perations/market data/pricing data/inde	(\$/MWHr)
NYISO-NY ZONE H- PEAK		NTISO	perations/market_data/pricing_data/inde x.jsp	(\$/MWHr)
NYISO-NY		N1150	perations/market_data/pricing_data/inde x.jsp (Report Type: Day-Ahead Market	(\$/MWHr)
NYISO-NY ZONE H- PEAK DAY AHEAD	Peak		perations/market_data/pricing_data/inde x.jsp (Report Type: Day-Ahead Market LBMP/Zonal)	
NYISO-NY ZONE H- PEAK	Peak	ling the Comn	perations/market_data/pricing_data/inde x.jsp (Report Type: Day-Ahead Market	weighted average of
NYISO-NY ZONE H- PEAK DAY AHEAD ELECTRICITY-	Peak Notwithstand the ELECTR	ling the Comn ICITY-NP15-	perations/market_data/pricing_data/inde x.jsp (Report Type: Day-Ahead Market LBMP/Zonal) nodity Definitions, will be calculated as the v	weighted average of F-PEAK-ICE

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

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

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

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

USD Equity Basket Swap (Broad Based)

Summary:	This covers equity total-return swaps on broad-based		
·	baskets of equities traded in USD.		
	For purposes of relevant CFTC and SEC regulations,		
	such basket shall be on a broad-based index.		
Limitations on Available Selections and Default Settings:	The terms under which USD Equity Basket Swap (Broad Based) may be traded are shown below or in the		
Settings.	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: Terms:	None		
Type of Transaction:	Share Basket Swap Transaction		
Trade Date:	As agreed by the parties.		
Notional Amount ("notional"):	An amount in USD agreed by the parties.		
Effective Date ("effectiveDate"):	Per Annex SS, unless otherwise agreed by the parties.		
Effective Date Business Days:	As specified by the parties from among the Available Business Days.		
Effective Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.		

Termination Date ("terminationDate"):	Per Annex SS, unless otherwise specified by the parties.		
Basket:	As specified by the parties in compliance with the rules		
	and regulations of the CFTC and SEC applicable to		
	broad-based indices.		
Exchange(s):	As specified by the parties with respect to each Share		
	comprised in the Basket.		
Related Exchanges:	Per Annex SS, unless otherwise agreed by the parties.		
Hedging Party:	As specified by the parties.		
Determining Party:	As specified by the parties.		
Equity Amounts:			
Equity Amount Payer ("payerPartyReference"):	As specified by the parties.		
Equity Notional Amount:	As specified by the parties.		
Equity Notional Reset:	Per Annex SS.		
Type of Return:	Total Return		
Initial Price:	As specified by the parties and adjusted in accordance		
	with Annex SS.		
Final Price:	As per Annex SS unless otherwise agreed by the parties.		
Valuation Time:	As per Annex SS unless otherwise agreed by the parties.		
Valuation Date:	As specified by the parties.		
Floating Amount:			
Floating Rate Payer ("payerPartyReference"):	As specified by the parties.		
Notional Amount ("notionalAmount"):	As per Annex SS.		
Payment Dates:	As per Annex SS, unless otherwise agreed by the		
r uj mont Duco.	parties.		
Floating Rate Option ("floatingRateIndex"):	As per Annex SS, unless otherwise agreed by the		
reaming rane of their (meaning rane main).	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:	Sur d'obt		
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.		
	As per Annex 55 unless otherwise agreed by the parties.		
Adjustment Events: Method of Adjustment:	As per Appen SS upless otherwise served by the resting		
	As per Annex SS unless otherwise agreed by the parties. As agreed by the parties if "Options Exchange		
Options Exchange:	Adjustment" is applicable.		
Consequences of Margar Events.	Aujustinent is applicable.		
Consequences of Merger Events: Share-for-Share:	As per Anney SS unless otherwise agreed by the portion		
Share-for-Other:	As per Annex SS unless otherwise agreed by the parties. As per Annex SS unless otherwise agreed by the parties.		
Share-for-Combined:	As per Annex SS unless otherwise agreed by the parties. As per Annex SS unless otherwise agreed by the parties.		
	As per Annex 55 unless otherwise agreed by the parties.		

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

Equity Index Available Business Day Conventions

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

Equity Index Earliest and Latest Effective and Termination Dates

Currency	Earliest Effective	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

USD Equity Basket Swap (Broad Based)

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

Mr. Christopher J. Kirkpatrick July 2, 2021

EXHIBIT III

tpSEF Rulebook – Appendix B (Marked)

tpSEF Inc. Rulebook Appendix B

tpSEF Inc. Swap Specifications

Effective May 8.July 2, 2021

|--|

AECO XW6 Options	Page 5
Agricultural Options	/
Basis Swaps	10
Basis Swaps – CME Cleared	31
Basis Swaps – LCH Cleared	
BCOM WTI Crude Oil Exotic Options	
BRL CDI Deliverable and Non-Deliverable Interest Rate Swap Contracts and Physic Swaptions	•
Bullion Options	43
CDS – ABX Indices (Broad Based) Contracts	47
CDS Index Contract – Emerging Markets Swaps and Swaptions	49
CDS Index Contract – European Crossover 5Y Swaps and Swaptions	51
CDS Index Contract – European HiVol 5Y Swaps and Swaptions	53
CDS Index Contract – European IG 5Y Swaps and Swaptions	55
CDS Index Contract – European IG 10Y Swaps and Swaptions	57
CDS Index Contract - North America Investment Grade and High Yield Swaps and	Swaptions59
CDS Index Contracts – CMBX	62
CDS Index Contracts – iTraxx Australia	64
CDS Index Contracts – iTraxx Japan	66
CDS Index Contracts – ITRXAEJ.IG (iTraxx® Asia ex-Japan Investment Grade)	68
CDS Index Contracts – MCDX Index	69
Commodity Index Swaps	71
Deliverable Foreign Exchange Options	76
Equity Index Swaps	80

Equity Index Variance Swaps	93<u>94</u>
Equity Index Volatility Swaps	<u>9697</u>
Fixed for Floating Agricultural Swaptions	<u>99100</u>
Fixed for Floating Agricultural Swap Contracts	<u>103<u>104</u></u>
Fixed for Floating Interest Rate Swaps	<u>106107</u>
Fixed for Floating Interest Rate Swaptions	129<u>130</u>
Forward Rate Agreements (Uncleared)	<u>145<u>146</u></u>
Forward Rate Agreements – CME Cleared	<u>149<u>150</u></u>
Forward Rate Agreements – LCH Cleared	<u>151<u>152</u></u>
iBoxx Index Swaps	<u>153<u>154</u></u>
Inflation Swaps	<u>161<u>162</u></u>
Interest Rate Caps/Floors	166<u>167</u>
Interest Rate Swaps – ASX Cleared	<u>178<u>179</u></u>
Interest Rate Swaps – Eurex Cleared	<u>180<u>182</u></u>
Interest Rate Swaps – JSCC Cleared	183<u>185</u>
IOS Index Contracts	185<u>187</u>
MBX Index Contracts	<u>187<u>189</u></u>
Municipal Market Data Rate Lock Transactions	<u>189</u> <u>191</u>
Natural Gas Date/Instrument Spread Contracts	<u>192<u>194</u></u>
Natural Gas – Financial Basis Swap Contracts	<u>194<u>196</u></u>
Natural Gas – Fixed/Floating Swap Contracts	196<u>198</u>
Natural Gas – Swing Swap Contracts	<u>197<u>199</u></u>
Non-Deliverable Swaps	<u>199201</u>
Non-Deliverable Foreign Exchange Options	
Non-Deliverable Forward Foreign Exchange Contracts	<u>212</u> 214

PO Index Contracts	. <u>214<u>216</u></u>
Single Currency Fixed for Floating Interest Rate Swaps - CME Cleared	. 216<u>218</u>
Single Currency Fixed for Floating Interest Rate Swaps – LCH Cleared	. 218<u>220</u>
U.S. Electricity – Fixed/Floating Swap Contracts	. 220<u>222</u>
USD Equity Basket Swap (Broad Based)	. 234<u>236</u>

AECO XW6 Options

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

AECO XW6 Options

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

Agricultural Options

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

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

Agricultural Option Available Currencies and Required Business Days

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

Agricultural Options Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
Nearest
Preceding

Agricultural Option Available Option Style

ISDA Name	
American	
European	
Bermuda	
Asian	

Agricultural Options Available Commodity Reference Prices

ISDA Definitions

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

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

Exchange Definitions

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

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

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

<u>Basis Swaps</u>

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 (e.g.,
	London versus NY). In that case the default settings may
	vary by market.
Incorporated Standards:	This contract description incorporates by reference the
	following industry standard documentation and standards:
	(a) 2006 ISDA Definitions
	(b) ISDA Settlement Matrix (if Optional Early
	Termination applies)
	(c) ISDA OTC Taxonomies
	(d) FpML Location Codes
	For convenience, certain terms are mapped to their
	FpML 5.5 equivalent.
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	IR Swap
ISDA OTC Sub-Product:	Basis
Further Limitations:	None

Terms:			
Notional Amount ("notional"):	An amount in one of the Available Currencies (see		
	below) agreed by the parties.		
Effective Date ("effectiveDate"):	The date specified by the parties, adjusted in accordance		
	with any applicable Business Day Convention.		
	The parties may express the unadjusted Effective Date as		
	a number of Business Days or Banking Days from the		
	Trade Date ("relativeEffectiveDate").		
Effective Date Business Days:	As specified by the parties from among the Available		
	Business Days.		
Effective Date Business Day Convention:	As specified by the parties from among the Available		
, ,	Business Day Conventions.		
Termination Date ("terminationDate"):	The date specified by the parties, adjusted in accordance		
	with any applicable Business Day Convention.		
	The parties may express the unadjusted Termination		
	Date as a number of days, months or years from the		
	Effective Date ("relativeTerminationDate").		
Termination Date Business Day Convention:	As specified by the parties from among the Available		
Termination Date Dusiness Day Convention.	Business Day Conventions.		
Floating Amount 1 ("FA1"):	Busiliess Buy conventions.		
FA1 Payer ("payerPartyReference"):	As specified by the parties.		
FA1 Currency Amount ("notionalAmount"):	As specified by the parties.		
FA1 Period End Dates ("unadjustedCalculation Period	As specified by the parties.		
Date"):	As specified by the parties.		
FA1 first Period End Date:	As specified by the parties if there is a short initial		
TAT hist renou End Date.	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"):			
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 Interpolation:	For a Calculation Period to which Linear Interpolation		
FA1 Longer Designated Maturity for Linear	applies, as specified by the parties.		
	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.		

FA1 Reset Dates Business Day Convention:	As specified by the parties from among the Available		
	Business Day Conventions.		
Floating Amount 2 ("FA2"):			
FA2 Payer ("payerPartyReference"):	As specified by the parties.		
FA2 Currency Amount ("notionalAmount"):	As specified by the parties.		
FA2 Period End Dates ("unadjustedCalculation Period	As specified by the parties.		
Date"):			
FA2 first Period End Date:	As specified by the parties if there is a short initial		
	Calculation Period.		
FA2 Payment Dates ("unadjustedPaymentDate"):	As specified by the parties.		
FA2 initial Floating Rate:	As specified by the parties.		
FA2 Floating Rate Option ("floatingRateIndex"):	As specified by the parties.		
FA2 Designated Maturity ("indexTenor"):	As specified by the parties.		
FA2 Linear Interpolation:	For the Calculation Periods specified by the parties.		
FA2 Shorter Designated Maturity for Linear	For a Calculation Period to which Linear Interpolation		
Interpolation:	applies, as specified by the parties.		
FA2 Longer Designated Maturity for Linear	For a Calculation Period to which Linear Interpolation		
Interpolation:	applies, as specified by the parties.		
FA2 Spread:	As specified by the parties.		
FA2 Day Count Fraction:	As specified by the parties.		
FA2 Reset Dates ("resetDate"):	As specified by the parties.		
FA2 Method of Averaging:	As specified by the parties.		
FA2 Compounding:	As specified by the parties.		
FA2 Compounding Dates:	In the event Compounding is selected, as selected by the		
TA2 Compounding Dates.	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		
5	Business Day Conventions.		
FA2 Payment Dates Business Days:	As specified by the parties from among the Available		
	Business Days, subject to any Required Business Days.		
FA2 Payment Dates Business Day Convention:	As specified by the parties from among the Available		
	Business Day Conventions.		
FA2 Reset Dates Business Days:	As specified by the parties from among the Available		
2	Business Days, subject to any Required Business Days.		
FA2 Reset Dates Business Day Convention:	As specified by the parties from among the Available		
·	Business Day Conventions.		
Mark-to-Market Currency Swap:			
Mark-to-Market Currency Swap:	As specified by the parties, if the Currency Amounts are		
	in different Currencies.		
Variable Currency Payer:	As specified by the parties if the transaction is a Mark-		
	to-Market Currency Swap.		
Constant Currency Payer:	As specified by the parties if the transaction is a Mark-		
	to-Market Currency Swap.		
Currency Exchange Rate:	As specified by the parties if the transaction is a Mark-		
	to-Market Currency Swap and ISDA MTM Matrix is not		
	applicable.		
ISDA MTM Matrix:	As specified by the parties if the transaction is a Mark-		
	to-Market Currency Swap.		
Initial Exchange:			
Initial Exchange Date:	As specified by the parties.		
FA1 Payer Initial Exchange Amount:	As specified by the parties.		

FA2 Payer Initial Exchange Amount:	As specified by the parties.	
Interim Exchanges:	As specified by the parties.	
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	
5	terminate.	
Business Days for Payments:	As specified by the parties from among the Available	
5	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 European.	
Wuttiple 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.	
Optional Early Termination Settlement Terms:		
Cash Settlement:	As specified by the parties.	
ISDA Settlement Matrix:	As specified by the parties, if Cash Settlement is	
	applicable to a single currency Transaction.	
ISDA Cross Currency Settlement Matrix:	As specified by the parties, if Cash Settlement is	
	applicable to a cross currency Transaction whose	
	currencies are listed as a "currency pair" in the Cross	
	Currency Settlement Matrix.	
Cash Settlement Valuation Time:	If Cash Settlement is applicable, as specified by the	
	parties, directly or via the ISDA Settlement Matrix.	
Cash Settlement Valuation Date:	If Cash Settlement is applicable, as specified by the	
	parties, directly or via the ISDA Settlement Matrix.	

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

Basis Available Currencies and Required Business Days

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

Basis Available Business Day Conventions

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

Basis Available Day Count Fractions

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

Basis Default Effective Dates

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

Basis Earliest and Latest Effective and Termination Dates

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

Basis Notional Amounts

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

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

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

Basis Floating Rate Options and Defaults

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

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

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

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

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

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

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

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

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

For any Reset Date, the difference between the value of the <i>unidad de fomento</i> (UF/CLF) as certified by the Chilean <i>Banco Central de Chile</i> for the calendar day preceding such Reset Date and the value of the <i>unidad de fomento</i> (UF/CLF) as certified by the Chilean <i>Banco Central de fomento</i> (UF/CLF) as certified by the Chilean <i>Banco Central</i>
<i>de Chile</i> for such Reset Date. The Calculation Agent shall convert such difference to the appropriate

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

Definition of MXN-Unidades de Inversión (UDI)

MXN-Unidades de Inversión (UDI)	For any Reset Date, the difference between the value of the <i>unidad de</i> <i>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</i> <i>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> <i>México</i> , the Calculation Agent shall determine the CLP MXN- <i>Unidades de Inversión</i> (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 Convention:		Modified Following
Linear Interpolation:		Applicable only to long or short stub periods
Designated Maturities for Linear		Tenors quoted next shorter and
Interpolation:		longer than the actual Calculation
		Period length
Compounding:		Inapplicable
Compounding Business Day	Same as Business Day Convention	
Convention:	for Period End Dates	
Method of Averaging:	Weighted Average or Unweighted Average	Unweighted Average
Compounding Method:	Straight Compounding, Flat	
	Compounding, Spread Exclusive	
	Compounding	
ISDA MTM Matrix		Applicable (to Mark-to-Market
		Cross Currency Swaps)
Initial Exchange Date:		Effective Date
Initial Exchange Date Business Day		Following
Convention:		
Interim Exchange Date Business		Modified Following
Day Convention:		
Final Exchange Date:		Termination Date
Final Exchange Date Business Day		Modified Following

Convention:	

Definition of USD-SOFR-COMPOUND

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

Prior to such date:

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

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

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

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 d_0 , each representing the relevant U.S. Government Securities Business Days in chronological order from, and including, the first U.S. Government Securities Business Day in the relevant Calculation Period;

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

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

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

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

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

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

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

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

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

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

Setting	Requirement	Default
Optional Early Termination:		Inapplicable
Mandatory Early Termination:		Inapplicable
Option Style:	American, Bermuda, European	
Cash Settlement:	Required for Mandatory Early	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 and Mandatory Early Termination)

Basis Requirements and Defaults

(Optional Early Termination—Exercise)

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

Basis Requirements and Defaults (Cash Settlement)

Setting	Requirement/Choices	Default
Cash Settlement Amount:		
ISDA Cross Currency Settlement Matrix:		Applicable, if cross currency swap with currency pair included in Matrix
ISDA Settlement Matrix:		Applicable, if single currency swap with Currency included in Matrix
Cash Settlement Valuation Time:		
Cash Settlement Valuation Date:		Two Valuation Business Days before Mandatory/Optional Early Termination Date but one Valuation Business Day before Mandatory/Optional Early Termination Date for MXN and same day for CAD, GBP or DKK with Floating Rate Option of "DKK- CIBOR-DKNA13" or "DKK- CIBOR-DKNA13-Bloomberg"
Valuation Business Day:		Banking Days in locations per the Business Day Location Table, plus additional days required by for fixings under the Floating Rate Option(s)
Cash Settlement Payment Date 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	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:	select when and now such changes become encenter
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
<u>j</u> .	transaction type per the CME Rulebook.
Business Days:	As per the CME Rulebook, which may require certain
	Business Days be applicable on a per Currency or
	Floating Rate Option Basis and may otherwise limit the
	available Business Day locations which can be elected.
Business Day Convention:	As per the CME Rulebook.
Trade Date:	As per the CME Rulebook.
Termination Date:	As agreed by the parties, subject to any minimum or
	maximum tenor in the CME Rulebook.

Termination Date Business Day Convention:	As per the CME Rulebook, and thus subject to
	limitations based on other terms of the transaction.
Stub Periods:	Permitted to the extent allowed under the CME
	Rulebook.
Floating Rate Payer 1 Floating Rate Payer Payment Dates:	As per the CME Rulebook.
Floating Rate Payer 1 Floating Amount:	As per the CME Rulebook.
Floating Rate Payer 1 Floating Rate Option:	As determined by the parties, subject to the CME
	Rulebook, which may provide a more limited list of
	available options for a Currency than does the
	Definition Set.
Floating Rate Payer 1 Designated Maturity:	As per the CME Rulebook, which may provide a more
	limited set of Designated Maturities than does the
	related rate source page.
Floating Rate Payer 1 Spread:	Subject to any minimum or maximum rate and per-
	period variability permitted by the CME Rulebook.
Floating Rate Payer 1 Reset Dates:	As the per CME Rulebook.
Floating Rate Payer 1 Floating Rate Daycount Fraction:	As per the CME Rulebook.
Floating Rate Payer 1 Compounding:	As per the CME Rulebook.
Floating Rate Payer 1 Averaging Method:	As per the CME Rulebook.
Floating Rate Payer 1 Initial Floating Rate:	As per the CME Rulebook.
Floating Rate Payer 2 Floating Rate Payer Payment Dates:	As per the CME Rulebook.
Floating Rate Payer 2 Floating Amount:	As per the CME Rulebook.
Floating Rate Payer 2 Floating Rate Option:	As determined by the parties, subject to the CME
	Rulebook, which may provide a more limited list of
	available options for a Currency than does the
	Definition Set.
Floating Rate Payer 2 Designated Maturity:	As per the CME Rulebook, which may provide a more
	limited set of Designated Maturities than does the
	related rate source page.
Floating Rate Payer 2 Spread:	Subject to any minimum or maximum rate and per-
	period variability permitted by the CME Rulebook.
Floating Rate Payer 2 Reset Dates:	As the per CME Rulebook.
Floating Rate Payer 2 Floating Rate Daycount	As per the CME Rulebook.
Fraction:	
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
Settings:	may be traded are as specified in these terms and
	conditions and which incorporate the LCH Rulebook,
	in particular Schedule 4A (or any successor
	provisions). By electing to trade a Basis Swap/LCH Cleared,
	participants are representing that they are familiar
	with the LCH Rulebook and the limitations on
	transaction terms contained in it.
Incorporated Standards:	This contract description incorporates by reference the
	LCH Rulebook as in effect from time to time.
	The LCH Rulebook itself may incorporate certain
	additional standards, such as the 2000 ISDA
	Definitions and 2006 ISDA Definitions. Be aware that
	the timing of effectiveness of amendments or
	supplements to the ISDA standards may vary
	between bilateral and LCH contracts, since the
	LCH may reserve the right to select when and how
	such changes become effective.
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	IR Swap
ISDA OTC Sub-Product:	Basis
Further Limitations:	Must comply with LCH Clearing Requirements.
Terms:	
Definition Set:	The definition set (<i>e.g.</i> , ISDA 2000/ISDA2006) elected
	by, or otherwise binding on, the parties in accordance
	with the LCH Rulebook.
Notional Amount:	An amount in Currency determined by the parties
	subject to limitations in the LCH Rulebook. This may vary from period to period to the extent
	permitted by the LCH Rulebook.
	The LCH Rulebook may limit the Currencies and
	Floating Rate Options for which variable notionals are
	permitted.
Currency:	One of the currencies permitted for the relevant
	transaction type per the LCH Rulebook.
Trade Date:	As per the LCH Rulebook.
Effective Date:	As per the LCH Rulebook.
Termination Date:	As agreed by parties, subject to any minimum or
	maximum tenor in the LCH Rulebook.
Payer for Additional Payment/Fees:	As determined by the parties, subject to limitations in
	the LCH Rulebook.
Additional Payment/Fees:	As determined by the parties, subject to limitations in
	the LCH Rulebook.
Payment Date for Additional Payment/Fees:	As determined by the parties, subject to limitations in
	the LCH Rulebook, which may limit the earliest or
	latest day on which such fees may be paid based on
	Currency or other factors.

Business Days:	As per the LCH Rulebook, which may require certain
Dusiness Duys.	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
Stud Ferrous.	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	As per the LCH Rulebook.
Fraction:	1
Floating Rate Payer 2:	As determined by the parties.
Floating Rate Payer 2 Payment Dates:	As per the LCH Rulebook.
Floating Rate Payer 2 Compounding Dates:	As per the LCH Rulebook.
Floating Rate Payer 2 Floating Rate Option:	As determined by the parties, subject to LCH
	Rulebook, which may provide a more limited list of
	available options than are available for a Currency than
	does the Definition Set.
Floating Rate Payer 2 Designated Maturity:	As per the LCH Rulebook, which may provide a more
	limited set of Designated Maturities than does the
	related rate source page.
Floating Rate Payer 2 Spread:	Subject to any minimum or maximum rate and per-
rieuning rune rujer 2 spreudi	period variability permitted by the LCH Rulebook.
Floating Rate Payer 2 Reset Dates:	As the per LCH Rulebook.
Floating Rate Payer 2 Floating Rate Daycount	As per the LCH Rulebook.
Fraction:	
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
Governing Luw.	applicable to the Transaction.

BCOM WTI Crude Oil Exotic Options

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

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

Exotic Option Available Option Type

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

Exotic Option Available Option Style

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

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

Exotic Option Available Commodity Reference Prices

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

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

Terms	and	Conditions
-------	-----	------------

Summary:	This covers BRL CDI Deliverable and Non-Deliverable Interest Rate Swap Contracts and Physically-Settled
	Swaptions Thereon (the "Contracts").
	Non-Deliverable Contracts are paid in USD, and
	Deliverable Contracts are paid in BRL.
Limitations on Available Selections and Default	The terms under which the Contracts may be traded are
Settings:	as specified in these terms and conditions and in the
~~~~~	attached tables.
	For amounts or rates, the relevant term cannot be less
	than the specified Minimum, must represent an even
	Increment and cannot exceed the Maximum; for a date,
	the date cannot be earlier than Earliest nor later than
	Latest.
	For Business Days, the defaults shall be the locations specified.
	The parties may add additional locations from the
	Available Locations and may eliminate some or all of
	the other locations, so long as there is at least one
	location in which payment may be made. For these
	purposes "TARGET" is considered a location.
	In many cases there are normal "vanilla" terms on which
	the parties will transact. These are shown as "Default"
In comparada Standardar	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
Due due 4 Tome /ISDA OTC Tener amou	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:	Exotic
Further Limitations:	None
Terms:	
Effective Date ("effectiveDate"):	The date specified by the parties, adjusted in accordance
· · · · · ·	with any applicable Business Day Convention.
	The parties may express the unadjusted Effective Date as
	a number of Business Days or Banking Days from the
	Trade Date ("relativeEffectiveDate").
Effective Date Business Days:	As specified by the parties from among the Available
	Business Days.

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

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

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

## BRL CDI Currencies and Required Business Days

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

# BRL CDI Available Business Day Conventions

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

## BRL CDI Floating Rate Options

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

	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 impl	ied by Termination Date	Future Value Notional A	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 Available Selections and Default	Options"). The terms under which Bullion Options may be traded
Settings:	are shown below and in the attached tables.
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and
	standards:
	2000 ISDA Definitions
	2005 ISDA Commodity Derivatives Definitions
	("Commodity Definitions"), including Sub-Annex B
	thereto.
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Commodity
ISDA OTC Base Product:	Metals
ISDA OTC Sub-Product:	Precious
ISDA OTC Transaction type:	Option
ISDA OTC Settlement type:	Cash or Physical
Further Limitations:	None
Terms:	
Trade Date:	As agreed by the parties.
Bullion:	As specified by the parties from among the Available Bullion.
Number of Ounces:	As specified by the parties. For any type of Bullion, the
	meaning of "Ounce" will be as specified for that Bullion
	in the list of Available Bullion unless otherwise agreed
	by the parties.
Bullion Option Style:	As specified by the parties from among the Available
Bullion Option Type:	Bullion Option Styles.As specified by the parties from among the Available
Bullon 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
Builton Suike Thee.	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
	financial center for the Applicable Currency in which the Bullion Strike Price is denominated.
Method of Averaging:	financial center for the Applicable Currency in which the

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
Buildir Fotoniul Exclose Builds.	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, 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
<b>v</b>	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	Туре
		(FpML Codes)	
AUD	Australian Dollar	AUSY	Physical Only
CHF	Swiss Franc	CHZU	Physical Only
EUR	Euro	EUTA	Cash or Physical
GBP	Sterling	GBLO	Cash or Physical
JPY	Japanese Yen	JATO	Physical Only
USD	United States Dollars	USNY	Cash or Physical

### Bullion Options Available Bullion Business Day Conventions

ISDA Name
Following
Modified/Modified Following
Nearest
Preceding

### Bullion Option Available Bullion Option Style

ISDA Name
American
European
Bermuda

### Bullion Option Available Bullion Option Type

ISDA Name	
Bullion Put Option	
Bullion Call Option	
Bermuda	

### Bullion Options Available Bullion

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

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

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

## **Bullion Options**

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

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

#### CDS – ABX Indices (Broad Based) Contracts

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

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

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
Summary.	Swaps and Swaptions" contracts $-i.e.$ , an agreement to
	buy or sell protection on a broad-based basket of
	emerging markets sovereign entities.
Index:	CDX.EM: Series 12 through current, so long as such
	Index is not a narrow-based Index.
Currency:	USD
Quoting Convention and Minimum Increment:	As agreed by counterparties.
Minimum Size:	As agreed by counterparties.
Trading Conventions:	Buy = Buy Protection, the buyer of protection pays a
	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:	The CEE is also lighting Direction line On which Oracle of
Swaptions:	The SEF is also listing Physically-Settled Swaptions on the Index on the terms described baryin
Connection Option States	the Index on the terms described herein.
Swaption Option Style:	European; the Swaptions may be exercised only on
Constinue Transm	expiration.
Swaption Tenor:	The tenor of the Swaptions will be selected by the
	parties and will be no shorter than three months and no
	longer than three months less than the Swap Tenor.

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

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

Cummouru	This servers "CDS Index Contract Frances
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
T. J	European corporate entities. ITRAXX.EUROPE CROSSOVER: Series 10 to
Index:	
Cumonava	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
с. <b>т</b>	500 bps and exchanged on a quarterly basis.
Swap Tenor:	5Y
Effective Date:	The date on which parties begin calculating accrued
	obligations such as fixed payments. Also known as the
	start date of the swap.
Maturity Date:	The final date on which the obligations no longer
	accrue and the final payment occurs.
Trade Types:	The following swap types may be executed on the
	tpSEF Inc.:
	Outrights
	Roll Trades
	Curve Trades
Settlement:	Contingent payment - Payments related to credit event
	settlement will be determined pursuant to the 2009
	ISDA Credit Derivatives Determination Committees
	and Auction Settlement Supplement, ( <i>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
Swaphon Tenor.	parties and will be no shorter than three months and no
	longer than three months less than the Swap Tenor.
	ionger man unce monuis less man me swap renor.

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

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

Summary:	This covers "CDS Index Contract – European HiVol
Summary.	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.
	EUR
Currency: Quoting Convention and Minimum Increment:	As agreed by counterparties.
Minimum Size:	As agreed by counterparties.
	Buy = Buy Protection, the buyer of protection pays a
Trading Conventions:	premium to the seller in case of a credit event
	occurring.
	Sell = Sell Protection, the seller of protection receives
	the premium payments from the protection buyer. The
	Seller owns the credit risk of the instrument.
Swon Conventions:	European crossover indices are traded on spread.
Swap Conventions:	Fixed coupon payments are calculated at a spread of
	100 bps and exchanged on a quarterly basis.
Swon Tonore	5Y
Swap Tenor: Effective Date:	The date on which parties begin calculating accrued
Effective Date:	obligations such as fixed payments. Also known as the
Maturita Data	start date of the swap.
Maturity Date:	The final date on which the obligations no longer
The de Think and	accrue and the final payment occurs.
Trade Types:	The following swap types may be executed on the
	tpSEF Inc.:
	• Outrights
	Roll Trades
~ · · · ·	Curve Trades
Settlement:	Contingent payment - Payments related to credit event
	settlement will be determined pursuant to the 2009
	ISDA Credit Derivatives Determination Committees
	and Auction Settlement Supplement, ( <i>i.e.</i> , the Big Bang
	Protocol).
	Fixed Quarterly cash payments - reflected in basis
	points and paid by the protection buyer to the protection seller.
	-
	Upfront fee payment - The upfront fee is a portion of the payments expressed in percentage points of the
	the payments, expressed in percentage points of the
	notional, which is present valued and paid immediately to the seller.
Swantians on the Above	
Swaptions on the Above:	The SEE is also listing Derived 1- Settled Server (
Swaptions:	The SEF is also listing Physically-Settled Swaptions on
	the Index on the terms described herein.
Swaption Option Style:	European; the Swaptions may be exercised only on
	expiration.
Swaption Tenor:	The tenor of the Swaptions will be selected by the
	parties and will be no shorter than three months and no
	longer than three months less than the Swap Tenor.

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

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

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

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

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

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

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

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

#### 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

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

	losses have occurred on the point").	he Index (the "detachment	
	In the case of tranched tra CDX.NA.HY, CDX.NA. the tranches include:	insactions in the HY.B or CDX.NA.HY.BB,	
	Attachment Point	Detachment Point	
	0	10%	
	0	15%	
	10%	15%	
	15%	25%	
	25%	35%	
	35%	100%	
	In the case of tranched tra the tranches include:	insactions in the CDX.NA.IG,	
	Attachment Point	Detachment Point	
	0	3%	
	3%	7%	
	7%	10%	
	7%	15%	
	10%	15%	
	15%	30%	
	15%	100%	
	In addition to the customa above, the parties may ag detachment points.	ary tranches enumerated ree to custom attachment and	
Effective Date:	obligations such as fixed	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	s may be executed on the SEF:	
	• Outrights		
	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 protection seller.		

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

#### **CDS Index Contracts – CMBX**

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:	<u>Contingent Payment</u> : Payments related to credit event settlement will be determined pursuant to the 2014 ISDA Credit Derivatives Definitions as published by the International Swaps and Derivatives Association, Inc. 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.

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

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.
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.
iTraxx [®] Australia Index: Series 30 to current.
USD
As agreed by counterparties.
As agreed by counterparties.
Buy = Buy Protection, the buyer of protection pays a premium to the seller in case of a credit event occurring.
Sell = Sell Protection, the seller of protection receives the premium payments from the protection buyer. The Seller owns the credit risk of the instrument.
The indices are traded on spread.
Fixed coupon payments are calculated at a spread of 100 bps and exchanged on a quarterly basis.
As agreed by counterparties, subject to Applicable Law.
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.
The final date (to be agreed by the counterparties) on which the obligations no longer accrue and the final payment occurs.
The following swap types may be executed on tpSEF Inc.: Outrights Roll Trades Curve Trades
Contingent Payment:Payments related to credit eventsettlement will be determined pursuant to the 2014 ISDACredit Derivatives Definitions as published by theInternational Swaps and Derivatives Association, Inc.Fixed Quarterly Cash Payments:Reflected in basispoints and paid by the protection buyer to the protection

Contract by the protection buyer to the protection seller.
------------------------------------------------------------

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

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

<u>Upfront Fee Payment</u> : The upfront fee is a portion of the 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)

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

#### **CDS Index Contracts – MCDX Index**

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

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

#### **Commodity Index Swaps**

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

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

#### Commodity Index Swap Available Commodity Indices

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

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

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

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

# **Deliverable Foreign Exchange Options**

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

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

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

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

Deliverable Foreign Exchange Option Available Currency Pairs

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

#### **Equity Index Swaps**

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

	(d) the Revised ISDA AEJ Reference Price Source
	Matrix (June 25, 2009, or as updated effective prior to
	the Trade Date) ("AEJ Source")
	For convenience, certain terms are mapped to their
	FpML 5.5 equivalent.
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Equity
ISDA OTC Base Product:	Swap
ISDA OTC Sub-Product:	Price Return Basic Performance
ISDA OTC Transaction type:	Single Index
Further Limitations:	None
Terms:	
Trade Date:	As agreed by the parties.
Strike Date:	For a Forward Starting Transaction, as agreed by the
	parties (only for EMEA Indices).
Forward Starting:	As per Annex IS (only for EMEA Indices).
Notional Amount ("notional"):	An amount in one of the Available Currencies (see
	below) agreed by the parties.
Effective Date ("effectiveDate"):	(i) The date specified by the parties, adjusted in
	accordance with any applicable Business Day
	Convention, or (ii) in the case of AEJ Indices, per Annex
	IS.
Effective Date Business Days:	As specified by the parties from among the Available
	Business Days (except for AEJ Indices).
Effective Date Business Day Convention:	As specified by the parties from among the Available
	Business Day Conventions (except for AEJ Indices).
Termination Date ("terminationDate"):	Per Annex IS, unless otherwise specified by the parties.
Index:	As specified by the parties from among the Available Indices.
Number of Index Units:	As specified by the parties or, if not so specified,
	determined by Annex IS (except for AEJ Indices).
Index Unit:	Per Annex IS (except for AEJ Indices and EMEA
	Indices).
Exchange(s):	(i) Per Annex IS, unless otherwise specified by the parties, or (ii) in the case of AEJ Indices, as specified by the parties.
Multiple Exchange Index Annex/Component Security	Per Annex IS (EMEA Indices only).
Index Annex:	r er Annex 15 (EWEA malees only).
Related Exchanges:	(i) Per Annex IS, unless otherwise specified by the
Teluced Exchanges.	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
00	Indices, per Annex IS.
Determining Party:	(i) As specified by the parties, or (ii) in the case of AEJ
	Indices, per Annex IS.
Equity Amounts:	
Equity Amount Payer ("payerPartyReference"):	As specified by the parties.
Equity Notional Amount:	As specified by the parties.
Equity Notional Reset:	As per Annex IS.
Type of Return:	(i) As specified by the parties, or (ii) in the case of AEJ
••	Indices, per Annex IS unless specified by the parties.
Initial Price Election:	As specified by the parties (in the case of an EMEA
	Index only).

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

Dividends:	
Dividend Payment Date(s):	If type of return is "Total Return" (i) as per Annex IS
	unless otherwise agreed by the parties, or (ii) in the case
	of AEJ Indices, as agreed by the parties or, absent such
	agreement, per the Equity Definitions.
Dividend Period:	If type of return is "Total Return" (i) as per Annex IS, or
	(ii) in the case of AEJ Indices, as agreed by the parties
	or, absent such agreement, per the Equity Definitions.
Dividend Amount:	If type of return is "Total Return" (i) as per Annex IS, or
	(ii) in the case of AEJ Indices, as agreed by the parties
	or, absent such agreement, per the Equity Definitions.
Relevant Dividend:	If type of return is "Total Return" (i) as per Annex IS, or
	(ii) in the case of AEJ Indices, as agreed by the parties
	or, absent such agreement, per the Equity Definitions.
Reinvestment of Dividends:	If type of return is "Total Return" (i) as per Annex IS, or
	(ii) in the case of AEJ Indices, as agreed by the parties.
Dividend Recovery:	If type of return is "Total Return" (i) as per Annex IS, or
	(ii) in the case of AEJ Indices, as agreed by the parties
	or, absent such agreement, per the Equity Definitions.
Declared Cash Dividend Percentage:	If type of return is "Total Return" (i) as per Annex IS
	unless otherwise agreed by the parties, (ii) in the case of
	AEJ Indices, as and if agreed by the parties, or (iii) in the
	case of EMEA Indices, as agreed by the parties.
Declared Cash Equivalent Dividend Percentage:	If type of return is "Total Return" (i) as per Annex IS
	unless otherwise agreed by the parties, or (ii) in the case
	of AEJ Indices, as and if agreed by the parties.
Index Adjustment Events:	
Index Cancellation:	As per Annex IS.
Index Modification:	As per Annex IS.
Index Disruption:	As per Annex IS.
Additional Disruption Events:	
Change in Law:	(i) As agreed by the parties from among the provisions in $A = B = C$
	Annex IS, or (ii) in the case of AEJ Indices, as per
I 1 D'1'	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
II. 1. in Direction	Equity Definitions.
Hedging Disruption:	(i) As agreed by the parties from among the provisions in $A = B = C$
	Annex IS, or (ii) in the case of AEJ Indices, as per
	Annex IS (as applicable to the relevant country of underlier) unloss otherwise agreed by the parties
Increased Cost of Hedging:	underlier) unless otherwise agreed by the parties.(i) As agreed by the parties from among the provisions in
increased Cost of neuging:	Annex IS, or (ii) in the case of AEJ Indices, as agreed by
	the parties or, absent such agreement, per the Equity Definition.
Consequences of Hedging Disruption:	(i) As agreed by the parties from among the provisions in
Consequences of freuging Distuption.	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 Slock Dollow.	parties, or (ii) in the case of AEJ Indices, as agreed by
	fhe parties or absent such agreement per the Housty
	the parties or, absent such agreement, per the Equity Definition.

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

### Equity Index Available Currencies and Required Business Days

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

#### Equity Index Available Business Day Conventions

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

#### Equity Index Available Indices

Abbr	Name	
0000AR	S&P/TSX Composite Total Return Index	
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)	

LL AL L Otation Assistee en Continu /III (HMHA)	
CACCotation Assistée en Continu 40 (EMEA)DAXDeutscher Aktien Index (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	
EWINGSIC     RECTERS - REC-S&I EW 500 INDEX       FTSEMIB     FTSE MIB Index (EMEA)	
GCUDCA     MSCI Daily TR Gross Small Cap Canada USD       CCUDUS     MSCI Daily Tatal Patron Carao Small Cap USA USD	
GCUDUS     MSCI Daily Total Return Gross Small Cap USA USD	
GDDLCA     MSCI Canada Index CAD Total Return (Gross Dividends)       GDDLCA     MSCI Canada Index CAD Total Return (Gross Dividends)	
GDDUCA MSCI Canada Index USD Daily Total Return (Gross Dividends)	
GDDUEAFE         MSCI EAFE Index Total Return (Gross Dividends)           CDDUBIA         MSCI N. 41 August 10 Line USD Total Patrice (Gross Dividends)	
GDDUNA         MSCI North American Index USD Total Return (Gross Dividends)           GDDUNA         MSCI US L 1 = T + 1 P, tree (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)	
M8CA0EN MSCI Canada Energy Gross Return Index	
M8CA0FN MSCI Canada Financials Gross Return Index	
MEXBOL Mexican IPC Index (Indice de Precios y Cotizaciones)	
MSLUELAN MSCI Emerging Markets Latin America Small Cap Index (USD) (Net Dividends)	
NDDLCA MSCI Canada Index CAD Total Return (Net Dividends)	
NDDUEAFE MSCI EAFE Net Total Return USD Index	
NDDUNA MSCI North American Index USD Total Return (Net Dividends)	
NDDUUS MSCI US Index Total Return (Net Dividends)	
NDDUJN MSCI Japan Index Total Return (Net Dividends)	
NDEUMXF MSCI Mexico Index USD Total Return (Net Dividends)	
NDEUSCH MSCI Chile Index Total Return (Net Dividends)	
NDEUSCO MSCI Colombia Index Total Return (Net Dividends)	
NDEUSPR         MSCI Peru Index Total Return (Net Dividends)	
NDUEBRAF MSCI Brazil Index USD Total Return (Net Dividends)	
NDUEEGFL MSCI Emerging Markets Latin America USD	
NDX NASDAQ-100	
NKY Nikkei 225 Index (AEJ)	
OEXT S&P 100 Total Return	
OMX OMX Stockholm 30 (EMEA)	
RGUSFL Russell 1000 Financial	
RU10GRTR Russell 1000 Growth Total Return	
RU10INTRRussell 1000 Total ReturnRU10VATRRussell 1000 Value Total Return	

RU20GRTR	Russell 2000 Growth Total Return		
RU200KTK RU20INTR	Russell 2000 Total Return		
RU20INTR RU20VATR	Russell 2000 Value Total Return		
RUMCGRTR	Russell Midcap Growth Index Total Return		
SOLCABTR	Solactive Canada Bank TR Index		
SP5LVIT	Solactive Canada Bank TK Index S&P 500 Low Volatility Total Return Index		
SPSIBITR	5		
SPSIOP	S&P Biotechnology Select Industry Total Return Index           S&P Oil & Gas Exploration & Production Select Industry Index		
SPSIOP	S&P Off & Gas Exploration & Production Select Industry Index S&P 500 Consumer Discretionary Sector Total Return Index		
SPTRCONS SPTRENDS	S&P 500 Consumer Staples Sector Total Return Index		
SPTRENRS SPTRFINL	S&P 500 Energy Sector Total Return Index S&P 500 Financials Sector Total Return Index		
SPTRFINL	S&P 500 Financials Sector Total Return Index S&P 500 Health Care Sector Total Return Index		
	S&P 500 Health Care Sector Total Return Index		
SPTRINDU			
SPTRINFT	S&P 500 Information Technology Sector Total Return Index		
SPTRMATR	S&P 500 Materials Sector Total Return Index		
SPTRMDCP	S&P MidCap 400 Total Return		
SPTRRLST	S&P 500 Real Estate Sector Total Return Index		
SPTRSMCP	S&P SmallCap 600 Total Return		
SPTRSVX	S&P 500 Value Total Return Index		
SPTRUTIL	S&P 500 Utilities Sector Total Return Index		
SPXT	S&P 500 Total Return		
STBANKXR	S&P/TSX Composite Banks GICS Level Industry Group Total Return Index		
STCHEMR	S&P/TSX Composite Index Chemicals GICS Industry Total Return		
STENRS	S&P/TSX Composite Energy Sector GICS Level 1 Index		
STENRSR	S&P/TSX Composite Energy Index Total Return Swap		
STFINLR	S&P/TSX Composite Financials GICS Level Sector Total Return Index		
STINSUR	S&P/TSX Composite Insurance GICS Industry Group Total Return Index		
STMATRR	S&P/TSX Composite Materials GICS Level Sector Total Return Index		
STMEDAR	S&P/TSX Composite Media GICS Industry Group Total Return Index		
STREITSR	S&P/TSX REIT Total Return Index		
STTELSR	S&P/TSX Composite Telecom Services GICS Level Sector Total Return Index		
STUTILR	S&P/TSX Composite Utilities GICS Level Sector Total Return Index		
SX5E	Eurostoxx 50 Index (EMEA)		
TSX69	S&P/TSX 60 Index		
TX60AR	S&P/TSX 60 Total Return Index		
TTENAR	S&P/TSX Capped Energy Total Return Index		
TTUTAR	S&P/TSX Capped Utilities Total Return Index		
UKX	FTSE 100 Index (EMEA)		
XNDX	NASDAQ-100 Total Return		
XSOX	PHLX Semiconductor Sector Index Total Return		

## Equity Index Available FX Rates

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

# Equity Index Available Day Count Fractions

	ISDA Name
1/1	

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

# Equity Index Earliest and Latest Effective and Termination Dates

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

### Equity Index Notional Amounts

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

## Equity Index Floating Rate Options and Defaults

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

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

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

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
GRD-ATHIBOR-ATHIBOR	All quoted tenors	N/A	Per ISDA 2006	Ν
GRD-ATHIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
GRD-ATHIBOR-Telerate	All quoted tenors	N/A	Per ISDA 2006	Ν
GRD-ATHIMID-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
GRD-ATHIMID-Reuters	All quoted tenors	N/A	Per ISDA 2006	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	Ν
HKD-HIBOR-HKAB-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-ISDC	All quoted tenors	N/A	Per ISDA 2006	Ν
HKD-HIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
HKD-HONIX-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
HKD-ISDA-Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	Ν
HKD-ISDA-Swap Rate-4:00	All quoted tenors	N/A	Per ISDA 2006	N
HKD-Quarterly-Annual Swap Rate-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
HKD-Quarterly-Annual Swap Rate-4:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	Ν
HKD-Quarterly-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
JPY-BBSF-Bloomberg-10:00	All quoted tenors	N/A	Per ISDA 2006	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	Ν
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	Ν
JPY-TIBOR-TIBM (All Banks)- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν

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

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

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
USD-Treasury Rate- SwapMarker99	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Treasury Rate-T19901	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Treasury Rate-T500	All quoted tenors	N/A	Per ISDA 2006	Ν

# Equity Index Requirements and Defaults

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

# **Equity Index Variance Swaps**

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

	difference to the buyer. If the difference between the realized variance and the Variance Strike is negative the buyer pays the difference to the seller.
	Settlement of the contract occurs after the Valuation Date and in line with the settlement convention of the underlying equity index.
Settlement Payments/Payment Date:	T+2 (adjustments according to following business day convention).
Minimum Price or Incremental Price:	The contracts are quoted in volatility percentage points. There is no minimum price or minimum incremental price for the contract.
Payment Frequency:	One time.
Payment Exchange:	The buyer of a variance swap pays a fixed rate (the Variance Strike) in exchange for a payout based on the daily realized variance.
	The seller of a variance swap receives a fixed rate (the Variance Strike) in exchange for a payout based on the daily realized variance.
Day Count:	Business Days Per Year = 252
Business Day Convention:	Following business day convention.
Applicable Formula:	The final realized rate of variance will be calculated using the following formula: $100x\sqrt{\frac{252 \times \sum_{i=1}^{n} (\text{Return}(i))^{2}}{N}}$ Where: Return(i) = ln( $\frac{\text{Index}_{i}}{\text{Index}_{i-1}}$ ) n = the number of observations excluding the initial observation on the Observation Start Date, but including the Valuation Date; i = the relevant observation day; Index_{i} = the closing level of the underlying index "i" business days from the Observation Start Date, except for (i) Index_{0} which shall equal the initial index level, and (ii) Index_{n} which shall equal the closing level of the underlying index on the Valuation Date. Index_{i-1} will be modified by deducting the dividend in case it is an ex- date. If applicable, the volatility cap will be set at 2.5x the Volatility Strike.
	N = Expected number of observations as agreed by the parties.

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

# Equity Index Variance Swap Available Indices

Abbr	Name
DAX	Deutscher Aktien Index
DJI	Dow Jones Industrial Average
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
RTY	Russell 2000 Index
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
SPX	S&P 500 Index
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:	<ul> <li>The terms under which an Equity Index Volatility Swap may be traded are shown below or in the attached tables. For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest.</li> <li>For Business Days, the defaults shall be the locations specified for the relevant currency.</li> <li>The parties may add additional locations from the Available Locations and may eliminate some or all of the other locations, so long as there is at least one location. In many cases there are normal "vanilla" terms on which the parties will transact.</li> <li>These are shown as "Default " and will apply unless the parties vary them.</li> <li>It should be noted that these contracts can be traded in a variety of currencies.</li> <li>Since each national market has its own peculiarities, the "Available Terms" and/or "Default Terms" may vary by currency.</li> <li>In some cases, the same contract might have different terms depending on the market in which it is traded (<i>e.g.</i>, London versus NY).</li> </ul>
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 

Product Type/ISDA OTC Taxonomy:			
ISDA OTC Asset Class:	Equity		
ISDA OTC Base Product:	Swap		
ISDA OTC Sub-Product:	Parameter Return Volatility		
ISDA OTC Transaction Type:	Single Index		
Further Limitations:	None.		
Terms:			
Trade Date:	As agreed by the parties.		
Effective Date ("effectiveDate"):	As per Annex IVS (other than for a Japan Index).		
Termination Date ("terminationDate"):	As per Annex IVS.		
Exchanges:	As specified by the parties.		
Related Exchanges:	As per Annex IVS.		
Volatility Buyer:	Not applicable.		
Volatility Seller:	Not applicable.		
Volatility Cap:	If applicable, as specified by the parties.		
Index:	As specified by the parties from among the Equity Index		
	Volatility Swap – Available Indices (see below).		
Equity Amounts:			
Equity Amount Payer ("payerPartyReference"):	The Volatility Seller.		
Equity Notional Amount:	As specified by the parties (other than for an EMEA		
1 5	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.		
	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.	
Settlement Terms:		
Cash Settlement:	As per Annex IVS.	
Settlement Currency:	As per Annex IVS.	
Cash Settlement Payment Date:	As per Annex IVS.	
Index Adjustment Events:		
Index Cancellation:	As per Annex IVS.	
Index Modification:	As per Annex IVS.	
Index Disruption:	As per Annex IVS.	
IVS Cancellation and Payment:	As per Annex IVS.	
Additional Disruption Events:		
Change in Law:	As per Annex IVS.	
Non-Reliance:	As per Annex IVS.	
Agreements and Acknowledgements Regarding Hedging	As per Annex IVS.	
Activities:		
Additional Acknowledgements:	As per Annex IVS.	
Index Disclaimer:	As per Annex IVS.	
Calculation Agent:	As agreed by the parties.	

# Equity Index Volatility Swap - Available Currencies and Required Business Days

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

# Equity Index Volatility Swap - Available Indices

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

# **Fixed for Floating Agricultural Swaptions**

Summary:	This covers uncleared fixed for floating agricultural		
Limitations on Available Selections and Default Settings:	swaptions ("Fixed for Floating Agricultural Swaptions").The terms under which Fixed for Floating AgriculturalSwaptions 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:	( Commonly Deminions )		
ISDA OTC Asset Class:	Commodity		
ISDA OTC Base Product:	Agricultural		
ISDA OTC Base Flottet. ISDA OTC Settlement type:	Cash		
Further Limitations:	None		
Trade Date:			
Option Style:	As agreed by the parties.As specified by the parties from among the Available		
Орнон Зтугс.	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		
5	Business Days as the parties specify.		
Premium Payment Date Business Day Convention:	As specified by the parties from among the Available		
5	Business Day Conventions or otherwise per the		
	Commodity Definitions.		
Physical/Contract Settlement:	Applicable		
Procedure for Exercise:			
Exercise Period:	For an American Option, the period of days and the		
	times on such days specified by the parties.		
	For any other Option Style, the times on the Expiration		
	Date or Potential Exercise Date specified by the parties.		
Potential Exercise Dates:	For a Bermuda Option, the days specified by the parties.		
Expiration Date:	As specified by the parties.		
Expiration Time:	As specified by the parties.		
Automatic Exercise:	Applicable, unless otherwise specified by the parties.		
Written Confirmation:	As specified by the parties.		
Seller's Notice Information:	As specified by the Seller.		
Terms of the Underlying Transaction to which the S			
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		
5	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		
5	Commodity Reference Prices.		
Market Disruption:			
Market Disruption Events:	Unless otherwise specified by the parties, per the		
1	Commodity Definitions.		
Additional Market Disruption Events:	As specified by the parties.		
Consequences of Market Disruption Events:	Unless otherwise specified by the parties, per the		
There are a manual provident provident	Commodity Definitions.		
Disruption Fallbacks:	Unless otherwise specified by the parties, per the		
Distuption ranoacks.			
-	Commodity Definitions.		
Fallback Reference Price:	Commodity Definitions.           None, unless specified by the parties.		
-	Commodity Definitions.		

Fixed for Floating Agricultural Swaptions Available Currencies and Required Business Days

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

#### Fixed-for-Floating Agricultural Swaptions Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
Nearest
Preceding

Fixed-for-Floating Agricultural Swaptions Available Commodity Reference Prices

#### **ISDA Definitions**

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

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

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

## **Exchange Definitions**

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

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

# Fixed for Floating Agricultural Swap Contracts

Summary:	This covers uncleared fixed-for-floating agricultural	
	swaps ("Fixed for Floating Agricultural Swap	
	Contracts").	
Limitations on Available Selections and Default	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	
Incomposited Standards	parties vary them.           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.	
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	
a	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	
Notional Quantity per Calculation Period:	Period. As specified by the parties on a per-Calculation-Period	
Notional Quantity per Calculation Period:	Basis.	
Calculation Periods:	As specified by the parties.	
Calculation Period Business Days:	None, unless specified by the parties.	
Calculation Period Business Day Convention:	As specified by the parties from among the Available	
	Business Day Conventions.	
Payment Dates:	In relation to each Calculation Period, as specified by the	
	parties, each such day being subject to adjustment in	
	accordance with the Payment Date Business Day	
	Convention.	

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

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

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

#### Fixed-for-Floating Agricultural Swap Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
Nearest
Preceding

Fixed-for-Floating Agricultural Swap Available Commodity Reference Prices

#### **ISDA Definitions**

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

	ISDA Definition	
COCOA-GBP-EURONEXT		

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

## **Exchange Definitions**

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

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

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

# **Fixed for Floating Interest Rate Swaps**

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

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

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

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 Multip Exercise is specified.	
Maximum Notional Amount:	As specified by the parties if Multiple Exercise is specified.	
Integral Multiple:	As specified by the parties if Partial Exercise or Multiple Exercise is specified.	
<b>Optional Early Termination Settlement Terms:</b>		
Cash Settlement:	As specified by the parties.	
ISDA Settlement Matrix:	As specified by the parties, if Cash Settlement is applicable to a single currency Transaction.	
ISDA Cross Currency Settlement Matrix:	As specified by the parties, if Cash Settlement is applicable to a cross currency Transaction whose currencies are listed as a "currency pair" in the Cross Currency Settlement Matrix.	
Cash Settlement Valuation Time:	If Cash Settlement is applicable, as specified by the parties, directly or via the ISDA Settlement Matrix.	
Cash Settlement Valuation Date:	If Cash Settlement is applicable, as specified by the parties, directly or via the ISDA Settlement Matrix.	
Valuation Business Days:	If Cash Settlement is applicable, as specified by the parties, directly or via the ISDA Settlement Matrix.	
Cash Settlement Payment Date:	If Cash Settlement is applicable, as specified by the parties, directly or via the ISDA Settlement Matrix.	
Cash Settlement Payment Date Business Days Convention:	If Cash Settlement is applicable, as specified by the parties, directly or via the ISDA Settlement Matrix.	
Cash Settlement Method:	If Cash Settlement is applicable, as specified by the parties from Available Cash Settlement Methods, directly or via the ISDA Settlement Matrix.	
Cash Settlement Currency:	If Cash Settlement is applicable, and "Cash Price" or	

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

# Fixed Floating Available Currencies and Required Business Days

Three Letter Currency Code (ISDA/ISO)	Currency Name (ISDA)	Basic Business Day Locations For Currency (FpML Codes)
AUD	Australian Dollar	AUSY
BRL	Brazilian Reai	Any of BR {SP,RJ,BR} and not otherwise declared a market holiday by the BM&F
CAD	Canadian Dollar	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

# Fixed for Floating Interest Rate Swaps

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

# Fixed Floating Rate Options and Defaults

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

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

DCCANTOD				
BGCANTOR				
CNY-Semi-Annual	A 11	37/4		ЪT
Swap Rate-Reference	All quoted tenors	N/A	Per ISDA 2006	Ν
Banks CNY-SHIBOR-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
COP-IBR-OIS-	•			
COMPOUND	All quoted tenors	N/A	Per ISDA 2006	Ν
CZK-Annual Swap				
Rate-11:00-	All quoted tenors	N/A	Per ISDA 2006	Ν
BGCANTOR	1			
CZK-Annual Swap	A 11 - A - 1 - A	27/4	D 10D 4 2007	Ът
Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
CZK-PRIBOR-PRBO	All quoted tenors	N/A	Per ISDA 2006	Ν
CZK-PRIBOR-				<b>N</b> .
Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
DKK-CIBOR-	A 11 - A - 1 - A	27/4	D 10D 4 2007	Ът
DKNA13	All quoted tenors	N/A	Per ISDA 2006	Ν
DKK-CIBOR-	A 11	<b>N</b> T / <b>A</b>		N
DKNA13-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
DKK-CIBOR-	A 11 ( 1 (	<b>N</b> T / 4		NT
Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
DKK-CIBOR2-		27/4	D 10D 1 0007	N.T.
DKNA13	All quoted tenors	N/A	Per ISDA 2006	Ν
DKK-CITA-DKNA14-		27/1	D 100 1 000 (	
COMPOUND	All quoted tenors	N/A	Per ISDA 2006	Ν
DKK-DKKOIS-OIS-		27/1	D 100 1 000 (	
COMPOUND	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR USD-Basis			D 100 1 000 (	
Swaps-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-Annual Swap		27/4	D 10D 1 0007	N.T.
Rate-10:00	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-Annual Swap	A 11 - A - 1 - A	27/4	D 10D 4 2007	Ът
Rate-10:00-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-Annual Swap		27/4	D 10D 1 0007	N.T.
Rate-10:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-Annual Swap				
Rate-10:00-	All quoted tenors	N/A	Per ISDA 2006	Ν
SwapMarker	1			
EUR-Annual Swap	A 11 1 .	21/4	D 10D 4 2007	Ът
Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-Annual Swap	A 11 ( 1 (	<b>N</b> T/ A	D 10D 4 200/	λī
Rate-11:00-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-Annual Swap	A 11	<b>N</b> T / A		NT
Rate-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-Annual Swap				
Rate-11:00-	All quoted tenors	N/A	Per ISDA 2006	Ν
SwapMarker				
EUR-Annual Swap	All quoted toners	N/A	Per ISDA 2006	N
Rate-3 Month	All quoted tenors	1N/A		Ν
EUR-Annual Swap				
Rate-3 Month-	All quoted tenors	N/A	Per ISDA 2006	Ν
SwapMarker				
EUR-Annual Swap	All quoted tenors	N/A	Per ISDA 2006	Ν
Rate-Reference Banks		11/21	1 CI ISDA 2000	11

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

GBP USD-Basis Swaps-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
GBP-ISDA-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-BBA	All quoted tenors	N/A N/A	Per ISDA 2006	N
GBP-LIBOR-BBA-				
Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
GBP-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-Reference	*	27/4	D 10D 4 2007	ŊŢ
Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
GBP-Semi-Annual	All quoted tenors	N/A	Per ISDA 2006	N
Swap Rate				
GBP-Semi-Annual	All quoted tenors	N/A	Per ISDA 2006	Ν
Swap Rate-11:00-ICAP				
GBP-Semi-Annual		N/A	Per ISDA 2006	N
Swap Rate-Reference	All quoted tenors			
Banks				
GBP-SONIA-OIS-	All quoted tenors	N/A	Per ISDA 2006	Ν
11:00-ICAP				
GBP-WMBA-RONIA-	All quoted tenors	N/A	Per ISDA 2006	Ν
COMPOUND				
GBP-WMBA-SONIA-	All quoted tenors	N/A	Per ISDA 2006	N
COMPOUND				
GRD-ATHIBOR-	All quoted tenors	N/A	Per ISDA 2006	Ν
ATHIBOR	1			
GRD-ATHIBOR-	All quoted tenors	N/A	Per ISDA 2006	Ν
Reference Banks GRD-ATHIBOR-	All quoted tenors	N/A	Per ISDA 2006	N
Telerate				
GRD-ATHIMID-	All quoted tenors	N/A	Per ISDA 2006	N
Reference Banks				
GRD-ATHIMID-				
Reuters	All quoted tenors	N/A	Per ISDA 2006	Ν
HKD-HIBOR-HIBOR-	All quoted tenors	N/A	Per ISDA 2006	N
Bloomberg				
HKD-HIBOR-HIBOR=	All quoted tenors	N/A	Per ISDA 2006	Ν
HKD-HIBOR-HKAB	All quoted tenors	N/A	Per ISDA 2006	Ν
HKD-HIBOR-HKAB-	All quoted tenors	N/A	Per ISDA 2006	Ν
Bloomberg				
HKD-HIBOR-ISDC	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-	All quoted tenors	N/A	Per ISDA 2006	N
Reference Banks				
HKD-HONIX-OIS-	All quoted tenors	N/A	Per ISDA 2006	Ν
COMPOUND				
HKD-ISDA-Swap	All quoted tenors	N/A	Per ISDA 2006	N
Rate-11:00				
HKD-ISDA-Swap	All quoted tenors	N/A	Per ISDA 2006	Ν
Rate-4:00				
HKD-Quarterly-Annual			Per ISDA 2006	Ν
Swap Rate-11:00-	All quoted tenors	N/A		
BGCANTOR				
HKD-Quarterly-Annual	All quoted tenors	N/A	Per ISDA 2006	Ν
Swap Rate-4:00-				
BGCANTOR				

HKD-Quarterly-Annual	A 11	NT/A		N
Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
Banks HUF-BUBOR-				
	All quoted tenors	N/A	Per ISDA 2006	Ν
Reference Banks		<b>NT/A</b>	D 10D 4 200(	N
HUF-BUBOR-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
ILS-TELBOR-	All quoted tenors	N/A	Per ISDA 2006	Ν
Reference Banks	1			
ILS-TELBOR01-	All quoted tenors	N/A	Per ISDA 2006	Ν
Reuters	Ani quoted tenors	1.071	101150112000	
INR-FBIL-MIBOR-	All quoted tenors	N/A	Per ISDA 2006	Ν
OIS-COMPOUND	All quoted tenors	11/71	1 CI 15DA 2000	1
JPY USD-Basis Swaps-	All guated tanang	N/A	Per ISDA 2006	N
11:00-ICAP	All quoted tenors	N/A	Per ISDA 2000	Ν
JPY-BBSF-Bloomberg-	4.11 / 1 /		D 10D 4 2006	N
10:00	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-BBSF-Bloomberg-		27/1		
15:00	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-ISDA-Swap Rate-				
10:00	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-ISDA-Swap Rate-				
15:00	All quoted tenors	N/A	Per ISDA 2006	Ν
				GBLO (Applies to Both
JPY-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	Legs)
				• /
JPY-LIBOR-BBA-	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both
Bloomberg	1			Legs)
JPY-LIBOR-FRASETT	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both
	1			Legs)
JPY-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both
	im quoto a tenero	1.1.1	101100112000	Legs)
JPY-LIBOR-Reference	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both
Banks	7 m quoted tenors	11/21	101150112000	Legs)
JPY-MUTANCALL-	All quoted tenors	N/A	Per ISDA 2006	Ν
TONAR	All quoted tenois	11/71	1 CI ISDA 2000	11
JPY-OIS-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TIBOR-17096	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TIBOR-17097	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TIBOR-TIBM (10				
Banks)	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TIBOR-TIBM (5				
Banks)	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TIBOR-TIBM (All				
Banks)	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TIBOR-TIBM (All	All quoted tenors	N/A	Per ISDA 2006	Ν
Banks)-Bloomberg	1			
JPY-TIBOR-TIBM-	All quoted tenors	N/A	Per ISDA 2006	Ν
Reference Banks	-			
JPY-TIBOR-ZTIBOR	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TONA-OIS-	All quoted tenors	N/A	Per ISDA 2006	Ν
COMPOUND		1 N/ /A	1 CI ISDA 2000	19
JPY-TSR-Reference	All quoted toners	NT/A	Der ICDA 2004	N
Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TSR-Reuters-	All quoted tenors	N/A	Per ISDA 2006	N

10:00				
JPY-TSR-Reuters-				
15:00	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TSR-Telerate-				
10:00	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-TSR-Telerate-				
15:00	All quoted tenors	N/A	Per ISDA 2006	Ν
KRW-CD-3220	All quoted tenors	N/A	Per ISDA 2006	Ν
KRW-CD-KSDA-				
Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
MXN-TIIE-Banxico	All quoted tenors	N/A	Per ISDA 2006	Ν
MXN-TIIE-Banxico-		27/1		
Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
MXN-TIIE-Banxico-		27/4	D. 10D ( 000)	
Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
MYR-KLIBOR-BNM	All quoted tenors	N/A	Per ISDA 2006	Ν
MYR-KLIBOR-	-	<b>NT/A</b>	D 10D 4 2007	NT
Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
NOK-NIBOR-NIBR	All quoted tenors	N/A	Per ISDA 2006	Ν
NOK-NIBOR-NIBR-	-	<b>NT/A</b>		N
Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
NOK-NIBOR-	A 11			N
Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
NZD-BBR-BID	All quoted tenors	N/A	Per ISDA 2006	Ν
NZD-BBR-FRA	All quoted tenors	N/A	Per ISDA 2006	Ν
NZD-BBR-ISDC	All quoted tenors	N/A	Per ISDA 2006	Ν
NZD-BBR-Reference				
Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
NZD-BBR-Telerate	All quoted tenors	N/A	Per ISDA 2006	Ν
NZD-NZIONA-OIS-		<b>NT/A</b>	D 10D 4 2007	NT
COMPOUND	All quoted tenors	N/A	Per ISDA 2006	Ν
NZD-Swap Rate-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
NZD-Swap Rate-ICAP-	-	<b>NT/A</b>	D ICD A 2007	N
Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
PHP-Semi-Annual				
Swap Rate-11:00-	All quoted tenors	N/A	Per ISDA 2006	Ν
BGCANTOR	-			
PHP-Semi-Annual				
Swap Rate-Reference	All quoted tenors	N/A	Per ISDA 2006	Ν
Banks				
PLN-WIBOR-	All quoted tenors	N/A	Per ISDA 2006	Ν
Reference Banks	All quoted tenois			11
PLN-WIBOR-WIBO	All quoted tenors	N/A	Per ISDA 2006	Ν
PLZ-WIBOR-	All quoted tenors	N/A	Per ISDA 2006	Ν
Reference Banks	-			
PLZ-WIBOR-WIBO	All quoted tenors	N/A	Per ISDA 2006	Ν
RON-RBOR-Reuters	All quoted tenors	N/A	Per ISDA 2006	Ν
RUB-Annual Swap				
Rate-11:00-	All quoted tenors	N/A	Per ISDA 2006	Ν
BGCANTOR				
RUB-Annual Swap	A 11	N/A	Per ISDA 2006	Ν
	All quoted tenors	IN/A	Per ISDA Zuug	
RUB-Annual Swap Rate-Reference Banks RUB-MOSPRIME-	All quoted tenors All quoted tenors	N/A N/A	Per ISDA 2006	N

NFEA				
RUB-MOSPRIME-				
Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
SAR-SRIOR-Reference				
Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
SAR-SRIOR-SUAA	All guated tanang	N/A	Per ISDA 2006	N
	All quoted tenors	IN/A	Per ISDA 2000	IN
SEK-Annual Swap	All quoted tenors	N/A	Per ISDA 2006	Ν
Rate	•			
SEK-Annual Swap Rate-SESWFI	All quoted tenors	N/A	Per ISDA 2006	Ν
SEK-SIOR-OIS-	•			
	All quoted tenors	N/A	Per ISDA 2006	Ν
COMPOUND	•			
SEK-STIBOR-	All quoted tenors	N/A	Per ISDA 2006	Ν
Bloomberg	1			
SEK-STIBOR-	All quoted tenors	N/A	Per ISDA 2006	Ν
Reference Banks		<b>N</b> T / A	D 10D 4 200/	NT
SEK-STIBOR-SIDE	All quoted tenors	N/A	Per ISDA 2006	N
SGD-Semi-Annual	A 11	NT/ 4		N
Swap Rate-11:00-	All quoted tenors	N/A	Per ISDA 2006	Ν
BGCANTOR				
SGD-Semi-Annual	All quoted tenors	N/A	Per ISDA 2006	Ν
Swap Rate-ICAP	Ĩ			
SGD-Semi-Annual	. 1.		D 10D 4 2007	N
Swap Rate-ICAP-	All quoted tenors	N/A	Per ISDA 2006	Ν
Reference Banks				
SGD-Semi-Annual	. 1.		D 10D 4 2007	N
Swap Rate-Reference	All quoted tenors	N/A	Per ISDA 2006	Ν
Banks				
SGD-SIBOR-Reference	All quoted tenors	N/A	Per ISDA 2006	Ν
Banks		<b>N</b> T / A	D 10D 4 200/	NT
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-	All quoted tenors	N/A	Per ISDA 2006	Ν
COMPOUND	I			
SGD-SONAR-OIS-	All quoted tenors	N/A	Per ISDA 2006	Ν
VWAP-COMPOUND	1			
SGD-SOR-Reference	All quoted tenors	N/A	Per ISDA 2006	Ν
Banks	-			
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-	All quoted tenors	N/A	Per ISDA 2006	Ν
Reference Banks		1.11.1	101152112000	1,
THB-Semi-Annual				
Swap Rate-11:00-	All quoted tenors	N/A	Per ISDA 2006	Ν
BGCANTOR				
THB-Semi-Annual		37/1		
Swap Rate-Reference	All quoted tenors	N/A	Per ISDA 2006	Ν
Banks				
THB-SOR-Reference	All quoted tenors	N/A	Per ISDA 2006	Ν
Banks				
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	Ν
TWD-Quarterly-				
Annual Swap Rate-	All quoted tenors	N/A	Per ISDA 2006	Ν
11:00-BGCANTOR	1			
TWD-Quarterly-				
Annual Swap Rate-	All quoted tenors	N/A	Per ISDA 2006	Ν
Reference Banks	Ĩ			
TWD-Reference		27/4	D 10D 1 000 (	N.T.
Dealers	All quoted tenors	N/A	Per ISDA 2006	Ν
TWD-Reuters-6165	All quoted tenors	N/A	Per ISDA 2006	N
TWD-Telerate-6165	All quoted tenors	N/A	Per ISDA 2006	Ν
TWD-TWCPBA	All quoted tenors	N/A	Per ISDA 2006	N
USD-Annual Swap		1.0/2.1	101150712000	11
Rate-11:00-	All quoted tenors	N/A	Per ISDA 2006	Ν
BGCANTOR	All quoted tenors	1.0/2.1	101150772000	14
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	Ν
USD-BMA Municipal				
Swap Index	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-BSBY	All quoted tenors	N/A	Per ISDA 2006	N
	<b>i</b>			
USD-CD-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-CD-Reference	All quoted tenors	N/A	Per ISDA 2006	Ν
Dealers	1			
USD-CMS-Reference	All quoted tenors	N/A	Per ISDA 2006	Ν
Banks	1			
USD-CMS-Reference	All quoted tenors	N/A	Per ISDA 2006	Ν
Banks-ICAP SwapPX				
USD-CMS-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Telerate	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-CMT-T7051	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-CMT-T7052	All quoted tenors	N/A	Per ISDA 2006	N
USD-COF11-FHLBSF	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-COF11-Reuters	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-COF11-Telerate	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-CP-H.15	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-CP-Reference	*		D 100 1 000 (	
Dealers	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Federal Funds-				
H.15	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Federal Funds-				
H.15-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Federal Funds-				
H.15-OIS-	All quoted tenors	N/A	Per ISDA 2006	Ν
COMPOUND		11/17	1 CI 15DA 2000	11
USD-Federal Funds-				
Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-FFCB-DISCO	All quoted tenors	N/A	Per ISDA 2006	N
	*			
USD-ISDA-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDA-Swap Rate-	All quoted tenors	N/A	Per ISDA 2006	Ν
3:00	-			

USD-ISDAFIX3-Swap	All quoted tenors	N/A	Per ISDA 2006	N
Rate	7 m quotea tenors	1 1/2 1	101150112000	11
USD-ISDAFIX3-Swap Rate-3:00	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-LIBOR-BBA- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-LIBOR-LIBO	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-LIBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-OIS-11:00- BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-OIS-11:00-LON- ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-OIS-11:00-NY- ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-OIS-3:00- BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-OIS-3:00-NY- ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Prime-H.15	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Prime-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-S&P Index-High Grade	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-SIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-SIBOR-SIBO	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-SIFMA Municipal Swap Index	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-SOFR- COMPOUND	All quoted tenors	N/A	Prior to publication of a supplement to ISDA 2006 including USD- SOFR-COMPOUND, not applicable and thereafter, per ISDA 2006	No
USD-TBILL-H.15	All quoted tenors	N/A	Per ISDA 2006	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	Ν
USD-TIBOR-ISDC	All quoted tenors	N/A	Per ISDA 2006	N
USD-TIBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Treasury Rate- ICAP BrokerTec	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Treasury Rate- SwapMarker100	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Treasury Rate-	All quoted tenors	N/A	Per ISDA 2006	Ν

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

# Definition of BRL Floating Rate Option

Floating Amount:	Notwithstanding anything to the contrary
$FX Rate \times Currency Amount \times \left[\prod_{j=1}^{N} \left(1 + \frac{R_{j}}{2}\right)\right]$	$\frac{e le vant Rate_j}{252} - 1 \right ^{252/N}$
	Where:
	N=number of Reset Dates in the Calculation Period
	j=a particular Reset Date
	<i>Relevant Rate</i> =the Relevant Rate for instance <i>j</i> of Reset Date
BRL-CDI-CETIP:	For any Reset Date, the Overnight Brazilian Interbank Deposit Rate Annualized, known as the average ("Media") of the DIOVER- EXTRA Group as published by CETIP ( <i>Câmara de</i> <i>Custódia e Liquidação</i> ) (the "Overnight CDI Rate") for such date; provided that (i) such rate is published not later than 12:00 p.m. on the Brazil Business Day next following such Reset Date and (ii) any adjustments made by CETIP to such rate at any time later than the end of the business day on such Reset Date shall not be taken into account. 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

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

#### Definition of USD-SOFR-COMPOUND

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

Prior to such date:

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

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

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

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

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  $d_0$ , each representing the relevant U.S. Government Securities Business Days in chronological order from, and including, the first U.S. Government Securities Business Day in the relevant Calculation Period;

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

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

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

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

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

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

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

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

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

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

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

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

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 Time	Other than Expiration Date, the Expiration Time

# Fixed Floating Requirements and Defaults (Cash Settlement)

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

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 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		
	FpML 5.5 equivalent.		
Product Type/ISDA OTC Taxonomy:			
ISDA OTC Asset Class:	Interest Rate		
ISDA OTC Base Product:	IR Swap		
ISDA OTC Sub-Product:	Fixed Floating		
Further Limitations:	None		
Terms:			
Terms of "Underlying Swap Transaction":			
Notional Amount ("notional"):	An amount in one of the Available Currencies (see		
× /	below) agreed by the parties.		

# Fixed for Floating Interest Rate Swaptions Terms and Conditions

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	
Termination Date Business Day Convention:	Effective Date ("relativeTerminationDate"). As specified by the parties from among the Available Business Day Conventions.	
Fixed Amount:		
Fixed Rate Payer ("payerPartyReference"):	As specified by the parties.	
Currency Amount ("notionalAmount"):	As specified by the parties.	
Fixed Rate Period End Dates ("unadjustedCalculation Period Date"):	As specified by the parties.	
first Period End Date:	As specified by the parties if there is a short initial Calculation Period.	
Fixed Rate Payment Dates ("unadjustedPaymentDate"):	As specified by the parties.	
Day Count Fraction:	As specified by the parties.	
Period End Dates Business Days:	As specified by the parties from among the Available Business Days.	
Period End Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.	
Payment Dates Business Days:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.	
Payment Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.	
Floating Amount:		
Floating Rate Payer ("payerPartyReference"):	As specified by the parties.	
Currency Amount ("notionalAmount"):	As specified by the parties.	
Period End Dates ("unadjustedCalculation Period Date"):	As specified by the parties.	
first Period End Date:	As specified by the parties if there is a short initial Calculation Period.	
Payment Dates ("unadjustedPaymentDate"):	As specified by the parties.	
initial Floating Rate:	As specified by the parties.	
Floating Rate Option ("floatingRateIndex"):	As specified by the parties.	
Designated Maturity ('indexTenor")	As specified by the parties.	
Linear Interpolation:	For the Calculation Periods specified by the parties.	
Shorter Designated Maturity for Linear Interpolation:	For a Calculation Period to which Linear Interpolation applies, as specified by the parties.	
Longer Designated Maturity for Linear Interpolation	For a Calculation Period to which Linear Interpolation applies, as specified by the parties.	
Spread:	As specified by the parties.	
Day Count Fraction:	As specified by the parties.	
Reset Dates ("resetDate"):	As specified by the parties.	
Method of Averaging:	As specified by the parties.	
Compounding:	As specified by the parties.	

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

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

Three Letter Currency Code	Currency Name (ISDA)	Basic Business Day Locations
(ISDA/ISO)	•	For Currency (FpML Codes)
AUD	Australian Dollar	AUSY
CAD	Canadian Dollar	САТО
CHF	Swiss Franc	CHZU
EUR	Euro	EUTA
GBP	Sterling	GBLO
ILS	Israeli Shekel	ILTA
JPY	Japanese Yen	ЈРТО
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 Currencies and Required Business Days

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

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 Notional Amounts

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	Ν
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	Ν
AUD-BBR-BBSW	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-BBR-BBSW- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-BBR-BBSY (BID)	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-BBR-ISDC	All quoted tenors	N/A	Per ISDA 2006	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	Ν
AUD-LIBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-Quarterly Swap Rate-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-Quarterly Swap Rate-ICAP-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-Semi-annual Swap Rate-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-Semi-Annual Swap Rate-ICAP- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
AUD-Swap Rate- Reuters	All quoted tenors	N/A	Per ISDA 2006	Ν
CAD-BA-CDOR	All quoted tenors	N/A	Per ISDA 2006	N
CAD-BA-CDOR- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν

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

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

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

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

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

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
USD-CMS-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMT-T7051	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMT-T7052	All quoted tenors	N/A	Per ISDA 2006	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				1
Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds- H.15	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Federal Funds- H.15-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Federal Funds- H.15-OIS- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Federal Funds- Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-FFCB-DISCO	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-ISDA-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDA-Swap Rate- 3:00	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDAFIX3-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-ISDAFIX3-Swap Rate-3:00	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-LIBOR-BBA- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-LIBOR-LIBO	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-LIBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-OIS-11:00- BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-11:00-LON- ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-OIS-11:00-NY- ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-OIS-3:00- BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-OIS-3:00-NY- ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Prime-H.15	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Prime-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-S&P Index-High Grade	All quoted tenors	N/A	Per ISDA 2006	Ν

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

Fixed Floating Swaption Underlying Swap Transaction Requirements and Defaults

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

Linear Interpolation		Applicable only to long or short stub periods
Designated Maturities for Linear Interpolation		Tenors quoted next shorter and longer than the actual Calculation
1		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- DKNA13" or "DKK-CIBOR- DKNA13-Bloomberg"
Valuation Business Day		Banking Days in locations per the Business Day Location Table, plus additional days required by for

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

# Forward Rate Agreements (Uncleared)

Summary:	This covers uncleared forward rate agreements ("Forward Rate Agreements" or "FRAs").
Limitations on Available Selections and Default Settings:	The terms under which an FRA may be traded are as specified in these terms and conditions and in the attached tables.
	For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest.
	For Business Days, the defaults shall be the locations specified for the relevant currency, any additional locations specified for the relevant Floating Rate Options.
	The parties may add additional locations from the Available Locations and may eliminate some or all of the other locations, so long as there is at least one location in which payment may be made. For these purposes "TARGET"/EUTA is considered a location.
	In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default" and will apply unless the parties vary them.
	It should be noted that these contracts can be traded in a variety of currencies. Since each national market has its own peculiarities, the "Available Terms" and/or "Default Terms" may vary by currency.
	In some cases, the same contract might have different terms depending on the market in which it is traded ( <i>e.g.</i> , London versus NY). In that case the default settings may vary by market.
Incorporated Standards:	<ul><li>These terms and conditions incorporate by reference the following industry standard documentation and standards:</li><li>(a) 2006 ISDA Definitions</li><li>(b) ISDA OTC Taxonomies</li></ul>
	<ul><li>(c) FpML Location Codes</li><li>For convenience, certain terms are mapped to their</li><li>FpML 5.2.4 equivalent.</li></ul>
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	САТО
CHF	Swiss Franc	CHZU
CZK	Czech Koruna	CZPR
DKK	Danish Krone	DKCO
EUR	Euro	EUTA
GBP	Sterling	GBLO
HUF	Hungarian Forint	HUBU
ILS	Israeli Shekel	ILTA
JPY	Japanese Yen	JPTO
NOK	Norwegian Krone	NOOS
NZD	New Zealand Dollar	NZAU and NZWE
PLN	Polish Zloty	PLWA
SEK	Swedish Krona	SEST
USD	United States Dollars	USNY
ZAR	South African Rand	ZAJO

#### FRA Available Business Day Conventions

ISDA Name	
Following	
Modified/Modified Following	
No Adjustment	

Preceding

### FRA Available Day Count Fractions

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

#### FRA Notional Amounts

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

## FRA Floating Rate Options and Defaults

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

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

## FRA Discounting Types

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

# Forward Rate Agreements - CME Cleared

Summary:	This covers forward rate agreements ("FRAs") cleared
	by the Chicago Mercantile Exchange Inc. ("CME").
Limitations on Available Selections and Default	The terms under which a Forward Rate
Settings:	Agreement/CME Cleared may be traded are as
	specified in these terms and conditions, which
	incorporate the CME Rulebook, in particular Chapters
	900 and 901 (and any successor provisions) and the
	CME Cleared IRS Product Scope (or any successor).
	By electing to trade a Forward Rate
	Agreement/CME Cleared, participants are
	representing that they are familiar with the CME
	Rulebook and the limitations on transaction terms
	contained in it.
Incorporated Standards:	This contract description incorporates by reference the
	CME Rulebook as in effect from time to time.
	The CME Rulebook itself may incorporate certain
	additional standards, such as the 2006 ISDA
	Definitions.
	Be aware that the timing of effectiveness of
	amendments or supplements to the ISDA standards
	may vary between bilateral and CME contracts,
	since the CME may reserve the right to select when
	and how such changes become effective.
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	FRA
ISDA OTC Sub-Product(s):	N/A
Further Limitations:	Must comply with CME Clearing Requirements.
Terms:	
Definition Set:	The definition set (e.g., ISDA 2000/ISDA2006) elected
	by, or otherwise binding on, the parties in accordance
	with the CME Rulebook.
Effective Date:	As per the CME Rulebook.
Notional Amount:	An amount in Currency determined by the parties
	subject to the limitations in the CME Rulebook.
	This may vary from period to period to the extent
	permitted by the CME Rulebook.
	The CME Rulebook may limit the Currencies and
	Floating Rate Options for which variable notionals are
	permitted.
Currency:	One of the currencies permitted for the relevant
,	transaction type per the CME Rulebook.
Business Days:	As per the CME Rulebook, which may require certain
	Business Days be applicable on a per Currency or
	Floating Rate Option Basis and may otherwise limit the
	available Business Day locations which can be elected.
Business Day Convention:	As per the CME Rulebook.
Trade Date:	As per the CME Rulebook.
Settlement:	As per the CME Rulebook, in advance or arrears.
Termination Date:	1
remination 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 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:	and now such changes become effective.
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	FRA
ISDA OTC Sub-Product:	N/A
Further Limitations:	Must comply with LCH Clearing Requirements.
Terms:	
Definition Set:	The definition set (e.g., ISDA 2000/ISDA2006) elected
	by, or otherwise binding on, the parties in accordance
	with the LCH Rulebook.
Notional Amount:	An amount in Currency determined by the parties
	subject to limitations in the LCH Rulebook.
	This may vary from period to period to the extent
	permitted by the LCH Rulebook.
	The LCH Rulebook may limit the Currencies and
	Floating Rate Options for which variable notionals are permitted.
Currency:	One of the currencies permitted for the relevant
·	transaction type per the LCH Rulebook.
Trade Date:	As per the LCH Rulebook.
Effective Date:	As per the LCH Rulebook.
Termination Date:	As agreed by the parties, subject to any minimum or maximum tenor in the LCH Rulebook.
Payer for Additional Payment/Fees:	As determined by the parties, subject to the limitation
i ayei ioi Additional rayment/rees:	in the LCH Rulebook.
Additional Payment/Fees:	As determined by the parties, subject to the limitation
	in the LCH Rulebook.
Payment Date for Additional Payment/Fees	As determined by the parties, subject to limitations in
	the LCH Rulebook, which may limit the earliest or

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

# <u>iBoxx Index Swaps</u>

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

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

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

## iBoxx Index Available Currencies and Business Days

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

## iBoxx Index Available Business Day Conventions

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

#### iBoxx Index Available Indices

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

## iBoxx Index Available Day Count Fractions

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

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

## iBoxx Index Floating Rate Options and Defaults

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

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

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

# **Inflation Swaps**

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

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

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

#### Fixed Floating Available Currencies and Required Business Days

Three Letter Currency Code	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

## Fixed Floating Default Effective Dates

1/1

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 Settings:	Caps/Floors").The terms under which an Interest Rate Cap/Floor may be traded are as specified in these terms and conditions and in the attached tables.For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even 
Incorporated Standards:	London versus NY). In that case the default settings may vary by market. This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions (b) ISDA Settlement Matrix (if Optional Early Termination applies) (c) ISDA OTC Taxonomies (d) FpML Location Codes For convenience, certain terms are mapped to their FpML 5.5 equivalent.
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	IR Swap
ISDA OTC Sub-Product:	Cap/Floor
Further Limitations:	None
Terms:	
Notional Amount ("notional"):	An amount in one of the Available Currencies (see below) agreed by the parties.
Effective Date ("effectiveDate"):	The date specified by the parties, adjusted in accordance with any applicable Business Day Convention. The parties may express the unadjusted Effective Date as

	a number of Business Days or Banking Days from the
	Trade Date ("relativeEffectiveDate").
Effective Date Business Days:	As specified by the parties from among the Available
	Business Days.
Effective Date Business Day Convention:	As specified by the parties from among the Available
5	Business Day Conventions.
Termination Date ("terminationDate"):	The date specified by the parties, adjusted in accordance
	with any applicable Business Day Convention.
	The parties may express the unadjusted Termination
	Date as a number of days, months or years from the
	Effective Date ("relativeTerminationDate").
Termination Date Business Day Convention:	As specified by the parties from among the Available
	Business Day Conventions.
Fixed Amount 1:	
Fixed Rate Payer ("payerPartyReference"):	As specified by the parties.
Currency Amount ("notionalAmount"):	As specified by the parties.
Fixed Rate Period End Dates ("unadjustedCalculation	As specified by the parties.
Period Date"):	
first Period End Date:	As specified by the parties if there is a short initial
	Calculation Period.
Fixed Rate Payment Dates ("unadjustedPaymentDate"):	As specified by the parties.
Day Count Fraction:	As specified by the parties.
Reset Dates ("resetDate"):	As specified by the parties.
Period End Dates Business Days:	As specified by the parties from among the Available
	Business Days.
Period End Dates Business Day Convention:	As specified by the parties from among the Available
	Business Day Conventions.
Payment Dates Business Days:	As specified by the parties from among the Available
	Business Days, subject to any Required Business Days.
Payment Dates Business Day Convention:	As specified by the parties from among the Available
	Business Day Conventions.
Floating Amount:	A
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
hist i enou Enu Date.	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
Shorter Designated Maturity for Linear interpolation.	applies, as specified by the parties.
Longer Designated Maturity for Linear Interpolation:	For a Calculation Period to which Linear Interpolation
Longer Designated maturity for 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.	1 13 specified by the parties.

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

Minimum Notional Amount:	As specified by the parties if Partial Exercise or Multiple
	Exercise is specified.
Maximum Notional Amount:	As specified by the parties if Multiple Exercise is
	specified.
Integral Multiple:	As specified by the parties if Partial Exercise or Multiple
	Exercise is specified.
<b>Optional Early Termination Settlement Terms:</b>	
Cash Settlement:	As specified by the parties.
ISDA Settlement Matrix:	As specified by the parties, if Cash Settlement is
	applicable.
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
5	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
Such Settlement Currency.	"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—
Settement Rate.	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
Quotation Mate.	parties from among the Available Quotation Rates.
Calculation Agent:	As agreed by the parties.
Calculation Agent.	As agreed by me parties.

Cap/Floor Available Currencies and Required Business Days

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

#### Cap/Floor Available Business Day Conventions

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

## Cap/Floor Available Day Count Fractions

ISDA Name		
1/1		
30/360, 360/360, Bond Basis		
Actual/360		
Actual/365 (Fixed), Act/365 (Fixed), A/365 (Fixed), A/365F		
Actual/Actual (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	Ν
EUR-Annual Swap Rate-10:00	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-Annual Swap Rate-10:00-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν

EUR-Annual Swap Rate-10:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-Annual Swap				
Rate-10:00-	All quoted tenors	N/A	Per ISDA 2006	Ν
SwapMarker	in quoted tenors	1.0/1.1	101 15011 2000	14
EUR-Annual Swap	All quoted tenors	N/A	Per ISDA 2006	Ν
Rate-11:00	1		101122112000	
EUR-Annual Swap	All guated tan and	N/A	Per ISDA 2006	Ν
Rate-11:00-Bloomberg	All quoted tenors	IN/A	Per ISDA 2006	IN
EUR-Annual Swap				
Rate-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-Annual Swap				
Rate-11:00-	All quoted tenors	N/A	Per ISDA 2006	Ν
SwapMarker				
EUR-Annual Swap		/ .		
Rate-3 Month	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-Annual Swap	A 11	3.7.4		27
Rate-3 Month-	All quoted tenors	N/A	Per ISDA 2006	Ν
SwapMarker				
EUR-Annual Swap		s. = ( .		
Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-EONIA-	All quoted tenors	N/A	Per ISDA 2006	Ν
AVERAGE	in quotea tenois	10/11	101155112000	11
EUR-EONIA-OIS-	A 11 - A 1 -	3.1/4		<b>N</b> T
10:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-EONIA-OIS-				
	All quoted tenors	N/A	Per ISDA 2006	Ν
10:00-ICAP	1			
EUR-EONIA-OIS-	All guated tanama	N/A	Per ISDA 2006	Ν
11:00-ICAP	All quoted tenors	N/A	Per ISDA 2000	IN
EUR-EONIA-OIS-				
COMPOUND	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-EONIA-OIS-				
COMPOUND-	All quoted tenors	N/A	Per ISDA 2006	Ν
Bloomberg				
EUR-EONIA-Swap-		2.7.1.		
Index	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-EURIBOR-	All quoted tenors	N/A	Per ISDA 2006	Ν
Act/365	1			
EUR-EURIBOR-	All quoted tenors	NI/A	Dow ISD & 2004	Ν
Act/365-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	1N
EUR-EURIBOR-				
	All quoted tenors	N/A	Per ISDA 2006	Ν
Reference Banks				
EUR-EURIBOR-	All quoted tenors	N/A	Per ISDA 2006	Ν
Reuters				11
EUR-EURIBOR-		3.7/ -		
Telerate	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-EURONIA-OIS-				
	All quoted tenors	N/A	Per ISDA 2006	Ν
COMPOUND	1			
EUR-ISDA-EURIBOR	All quoted for an	NT / A	Don ISD & 2006	NT
Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-ISDA-EURIBOR				
	All quoted tenors	N/A	Per ISDA 2006	Ν
Swap Rate-12:00	-			
EUR-ISDA-LIBOR	All quoted tenors	N/A	Per ISDA 2006	Ν
Swap Rate-10:00	in quoted tenois	1 <b>v</b> / <b>A</b>	1 01 ISDA 2000	11

				1
EUR-ISDA-LIBOR Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
EUR-LIBOR-BBA- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-LIBOR-	All quoted tenors	N/A	Per ISDA 2006	N
Reference Banks		NT/A	D. 10DA 2006	N
EUR-TAM-CDC EUR-TEC10-CNO	All quoted tenors	N/A N/A	Per ISDA 2006 Per ISDA 2006	N N
EUR-TEC10-CNO-	All quoted tenors	IN/A	Per ISDA 2006	IN
SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC10-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-TEC5-CNO	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-TEC5-CNO- SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC5-Reference				
Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
EUR-TMM-CDC-	A 11 . 1 .	<b>N</b> T / A		3.7
COMPOUND	All quoted tenors	N/A	Per ISDA 2006	Ν
GBP-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	Ν
GBP-WMBA-SONIA- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	Ν
JPY-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-17096	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-17097	All quoted tenors	N/A	Per ISDA 2006	Ν
MXN-TIIE-Banxico	All quoted tenors	N/A	Per ISDA 2006	N
SEK-Annual Swap Rate	All quoted tenors	N/A	Per ISDA 2006	Ν
SEK-Annual Swap Rate-SESWFI	All quoted tenors	N/A	Per ISDA 2006	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	Ν
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-	All quoted tenors	N/A	Per ISDA 2006	N
BGCANTOR				
USD-BA-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-BA-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-BMA Municipal Swap Index	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-CD-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-CD-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-CMS-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-CMS-Reference Banks-ICAP SwapPX	All quoted tenors	N/A	Per ISDA 2006	N
Zanao reriti Omupi A				

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	Ν
USD-CMT-T7052	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-COF11-FHLBSF	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-COF11-Reuters	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-COF11-Telerate	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-CP-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-CP-Reference				
Dealers	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Federal Funds-		/ .		
H.15	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Federal Funds-				
H.15-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Federal Funds-				
H.15-OIS-	All quoted tenors	N/A	Per ISDA 2006	Ν
COMPOUND	7 m quotea tenors	1 1/2 1	101150712000	1,
USD-Federal Funds-				
Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-FFCB-DISCO	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDA-Swap Rate	All quoted tenors	N/A N/A	Per ISDA 2006	N
·	All quoted tenois	1N/A	Fel ISDA 2000	IN
USD-ISDA-Swap Rate- 3:00	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-ISDAFIX3-Swap	All quoted tenors	N/A	Per ISDA 2006	Ν
Rate	1			
USD-ISDAFIX3-Swap	All quoted tenors	N/A	Per ISDA 2006	Ν
Rate-3:00		37/4		) I
USD-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
USD-LIBOR-BBA-	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to
Bloomberg	1			Both Legs)
USD-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to
	1			Both Legs)
USD-LIBOR-LIBO	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to
	rin quotea tenoro	1.071	101155112000	Both Legs)
USD-LIBOR-	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to
Reference Banks	7 m quotea tenoro	1 1/2 1	101150712000	Both Legs)
USD-OIS-11:00-	All quoted tenors	N/A	Per ISDA 2006	Ν
BGCANTOR	7 m quotea tenors	1.0/2.1	101150712000	11
USD-OIS-11:00-LON-	All quoted tenors	N/A	Per ISDA 2006	Ν
ICAP	All quoted tellors	11/71	1 CI ISDA 2000	1
USD-OIS-11:00-NY-	All quoted tenors	N/A	Per ISDA 2006	Ν
ICAP	All quoted tenois	1N/A	Fel ISDA 2000	IN
USD-OIS-3:00-	A 11	N/A		Ν
BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	IN
USD-OIS-3:00-NY-	A 11	NT/A		N
ICAP	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-Prime-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-Prime-Reference				
Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-S&P Index-High	4.11	37/1		
Grade	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-SIBOR-Reference				
Banks	All quoted tenors	N/A	Per ISDA 2006	Ν

USD-SIBOR-SIBO	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-SIFMA	All quoted tenors	N/A	Per ISDA 2006	Ν
Municipal Swap Index	-			
USD-TBILL-H.15	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-TBILL-H.15-	All quoted tenors	N/A	Per ISDA 2006	Ν
Bloomberg	An quotea tenors	1.071	101150712000	14
USD-TBILL-	All quoted tenors	N/A	Per ISDA 2006	Ν
Secondary Market	-			
USD-TIBOR-ISDC	All quoted tenors	N/A	Per ISDA 2006	Ν
USD-TIBOR-	All quoted tenors	N/A	Per ISDA 2006	Ν
Reference Banks	nii quotea tenois	10/11	101100112000	10
USD-Treasury Rate-	All quoted tenors	N/A	Per ISDA 2006	Ν
ICAP BrokerTec		1	101102112000	1.
USD-Treasury Rate-	All quoted tenors	N/A	Per ISDA 2006	Ν
SwapMarker100	1			
USD-Treasury Rate-	All quoted tenors	N/A	Per ISDA 2006	Ν
SwapMarker99	1			
USD-Treasury Rate-	All quoted tenors	N/A	Per ISDA 2006	Ν
T19901	1			
USD-Treasury Rate- T500	All quoted tenors	N/A	Per ISDA 2006	Ν
VND-Semi-Annual				
Swap Rate-11:00-	All quoted tenors	N/A	Per ISDA 2006	Ν
BGCANTOR	All quoted tenors	N/A	Per ISDA 2000	IN
VND-Semi-Annual				
Swap Rate-Reference	All quoted tenors	N/A	Per ISDA 2006	Ν
Banks	All quoted tellors	11/7	1 CI 13DA 2000	11
ZAR-DEPOSIT-				
Reference Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
ZAR-DEPOSIT-				
SAFEX	All quoted tenors	N/A	Per ISDA 2006	Ν
ZAR-JIBAR-Reference				
Banks	All quoted tenors	N/A	Per ISDA 2006	Ν
ZAR-JIBAR-SAFEX	All quoted tenors	N/A	Per ISDA 2006	Ν
ZAR-PRIME-				
AVERAGE	All quoted tenors	N/A	Per ISDA 2006	Ν
ZAR-PRIME-				
AVERAGE-Reference	All quoted tenors	N/A	Per ISDA 2006	Ν
Banks	1			
L				

## 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 Convention:	Same as Business Day Convention for Period End Dates	
Method of Averaging:	Weighted Average or Unweighted Average	Unweighted Average
Compounding Method:	Compounding or Flat Compounding	Compounding
Initial Exchange Date:		Effective Date
Initial Exchange Date Business Day Convention:		Following
Interim Exchange Date Business Day Convention:		Modified Following
Final Exchange Date:		Termination Date
Final Exchange Date Business Day Convention:		Modified Following

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

Setting	Requirement	Default
Optional Early Termination:		Inapplicable
Mandatory Early Termination:		Inapplicable
Option Style:	American, Bermuda, European	
Cash Settlement:	Required for Mandatory Early	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		Following
Business Day Convention:		
Cash Settlement Method:	Cash Price	
	Cash Price—Alternate Method	
	Par Yield Curve—Adjusted	
	Par Yield Curve—Unadjusted	
	Zero Coupon Yield—Adjusted	
Cash Settlement Currency:		For single currency, same as
		Notional Amount, otherwise as
		specified in ISDA Master
		Agreement, or otherwise same as
		Notional Amount for Fixed Amount
Settlement Rate:	ISDA Source/Other Price	
	Source/Reference Banks	
Cash Settlement Reference Banks:		Fallbacks per ISDA 2006 Definitions
Quotation Rate:	bid	
	ask	
	mid	
	Exercising Party Pays (Optional	
	Early Termination Only)	

# Interest Rate Swaps – ASX Cleared

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

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

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

# Interest Rate Swaps – Eurex Cleared

Summary:	This covers interest rate swaps cleared by Eurex Clearing AG ("Eurex") (such swaps, "Interest Rate Swaps – Eurex Cleared").
Limitations on Available Selections and Default Settings:	The terms under which an Interest Rate Swap – Eurex Cleared may be traded are as specified in these terms and conditions, which incorporate the Eurex Clearing Conditions ( <i>Clearing-Bedingungen</i> ) (collectively, the "Eurex Rules").
	By electing to trade an Interest Rate Swap – Eurex Cleared, participants are representing that they are familiar with the Eurex Rules and the limitations on transaction terms contained therein.
Incorporated Standards:	This contract description incorporates by reference the Eurex Rules as in effect from time to time.
	The Eurex Rules themselves may incorporate certain additional standards, such as the 2000 ISDA Definitions, the 2006 ISDA Definitions or the <i>Rahmenvertrag für Finanztermingeschäfte</i> ("DRV"). 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.

# Interest Rate Swaps – JSCC Cleared

Summary:	This covers interest rate swaps cleared by Japan Securities Clearing Corporation ("JSCC") (such swaps, "Interest Rate Swaps – JSCC Cleared").
Limitations on Available Selections and Default Settings:	The terms under which an Interest Rate Swap – JSCC Cleared may be traded are as specified in these terms and conditions, which incorporate the JSCC Interest Rate Swap Clearing Business Rules (金利スワップ取引清算業務に関する業務 方法書) and the JSCC Handling Procedures of Interest Rate Swap Business Rules (金利スワップ取引清算業務に関する 業務方法書の取扱い) (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:	<ul> <li>This contract description incorporates by reference the JSCC Rules as in effect from time to time.</li> <li>The JSCC Rules themselves may incorporate certain additional standards, such as the 2000 ISDA Definitions or 2006 ISDA Definitions.</li> <li>Be aware that the timing of effectiveness of amendments or supplements to the ISDA standards may vary between bilateral and JSCC-cleared contracts, since JSCC may reserve the right to select when and how such changes become effective.</li> </ul>
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	IR Swap
ISDA OTC Sub-Product(s):	Fixed Float, 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:	<ul> <li>An amount in Currency determined by the parties subject to limitations in the JSCC Rules.</li> <li>This may vary from period to period to the extent permitted by the JSCC Rules.</li> <li>The JSCC Rules may limit the Currencies and Floating Rate Options for which variable notionals are permitted.</li> </ul>
Currency:	One of the currencies permitted for the relevant transaction type per the JSCC Rules.
Business Days:	As per the JSCC Rules, which may require certain Business Days be applicable on a per Currency or Floating Rate Option Basis and may otherwise limit the available Business Day locations which can be elected.

Business Day Convention:	As per the JSCC Rules.		
Trade Date:	As per the JSCC Rules.		
Effective Date:	As per the JSCC Rules.		
Termination Date:	As agreed by the parties, subject to any minimum or		
	maximum tenor in the JSCC Rules.		
Termination Date Business Day Convention:	As per the JSCC Rules, and thus subject to limitations based		
	on other terms of the transaction.		
Stub Periods:	Permitted to the extent allowed under the JSCC Rules.		
Fixed Rate Payer Payment Dates:	For fixed-for-floating interest rate swaps, as per the JSCC		
Thea faile Fujer Fujinent Dutes.	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		
8	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		
riouting Rule Option.	for each floating leg of a basis swap, as determined by the		
	parties, subject to the JSCC Rules, which may provide a more		
	limited list of available options for a Currency than does the		
	Definition Set.		
Designated Maturity:	For the floating leg of a fixed-for-floating interest rate swap or		
Designated Maturity.	for each floating leg of a basis swap, as per the JSCC Rules,		
	which may provide a more limited set of Designated		
	Maturities than does the related rate source page.		
Spread:	For the floating leg of a fixed-for-floating interest rate swap or		
opicad.	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		
Novi Daus.	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		
Floating Rate Daycount Flaction.	for each floating leg of a basis swap, as per the JSCC Rules.		
Floating Rate for Initial Calculation Dariad	For the floating leg of a fixed-for-floating interest rate swap or		
Floating Rate for Initial Calculation Period:			
Errad Data Davam	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		
Electing Data Davan	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.		
Commounding			
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**

Limitations on Available Selections and Default Settings:	Transactions (the "Contracts").         The terms under which the Contracts may be traded are as specified in these terms and conditions.		
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:			
ISDA OTC Asset Class:	Credit		
ISDA OTC Base Product:	Index		
ISDA OTC Sub-Product:	IOS		
ISDA OTC Transaction Type:	IOS		
Further Limitations:	None		
Terms:			
Effective Date:	As specified by the parties, subject to adjustment in		
	accordance with the Standard Terms.		
Scheduled Termination Date:	As agreed by the parties.		
Termination Date:	Per the Standard Terms.		
Notional Amount:	An amount is USD agreed by the parties.		
Index:	One of the Markit IOS Index series, as specified by the		
	parties from all then-available series (to the extent such		
	series is not then a narrow-based index within the		
	meaning of the CFTC's regulations).		
Annex Date:	As agreed by the parties.		
Index Provider:	Per the Standard Terms.		
Fixed Rate Payer:	As agreed by the parties.		
Floating Rate Payer:	As agreed by the parties.		
Period End Dates:	Per the Standard Terms.		
Payment Dates:	Per the Standard Terms.		
Calculation Agent:	As agreed by the parties or, if not so agreed, per the Standard Terms.		
	Per the Standard Terms.		
Day Count Fraction			
Day Count Fraction: Business Days:	For any purpose, per the Standard Terms		
Business Days:	For any purpose, per the Standard Terms.		
	For any purpose, per the Standard Terms. Per the Standard Terms.		

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

# **MBX Index Contracts**

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

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

# Municipal Market Data Rate Lock Transactions

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

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

# Fixed Floating Available Currencies and Required Business Days

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

# 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

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

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

# 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
i ubication sources.	*
	Gas Daily—Platt's Gas Daily's Daily Report
	IFERC—Platt's Inside FERC Gas Market Reporter
	NGI—Natural Gas Intelligence's Bidweek Survey
	The floating amount can be based on the price for a given period in a given issue of
	the Publication Source ( <i>e.g.</i> , monthly based on the first issue of the month) or an
	average of prices (e.g., average of weekly bid prices for each weekly issue), as
	agreed by the parties.
<b>Reference Commodities:</b>	AECO—Alberta Energy Co. (CGPR)
	ALG—Algonquin Energy Co. (IFERC)
	Chicago—Chicago City Gate (IFERC)
	CIG—Colorado Interstate Gas, North Mainline (IFERC)
	DOM—Dominion Transmission Co. (IFERC)
	HSC—Houston Ship Channel (IFERC)
	<ul> <li>Malin—Pacific Gas Transmission Co., Malin (IFERC)</li> </ul>
	<ul> <li>Michigan—Michigan Consolidated Gas Company Citygate (IFERC)</li> </ul>
	<ul> <li>NGPC Mid Con—Natural Gas Pipeline Co of America (IFERC)</li> </ul>
	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)
	<ul> <li>Waha—Waha Hub, West Texas (IFERC)</li> </ul>
Contracts on Reference	<ul> <li>NYMEX Henry Hub Natural Gas (Index Swap Future) Last Day Settlement</li> </ul>
Commodities:	For transactions where the settlement currency is CAD, this price will be converted
Commonities.	
Sottlomont Current	to CAD at then-current spot.
Settlement Currency:	Currency in which payments are made between the two counterparties:
	• USD
	CAD (AECO only)

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

# Natural Gas – Fixed/Floating Swap Contracts

Summary:	This covers "Natural Gas – Fixed/Floating Swap Contracts".
	A fixed/floating natural gas swap contract is a cash settled agreement between
	two counterparties whereby one counterparty agrees to pay a fixed amount to
	the other counterparty on a given date, and in exchange the second counterparty
	will pay a floating amount to the first counterparty on the same given date.
	The fixed amount paid is determined based on the notional quantity traded and
	the price of the reference commodity.
	The floating amount paid is determined based on the notional quantity and the
	price of an applicable futures contract based on the reference commodity over
	an agreed future calculation period.
<b>Reference Commodities:</b>	Henry Hub Natural Gas
	Waha Natural Gas
	<ul> <li>Permian Natural Gas Basis Swap</li> </ul>
	<ul> <li>TTF Natural Gas</li> </ul>
Contracts on Reference	NYMEX Henry Hub Natural Gas (Index Swap Future)
Commodities:	<ul> <li>NYMEX Waha Natural Gas Basis Swap</li> </ul>
Commountes.	-
	NYMEX Permian Natural Gas Basis Swap
	ICE TTF Natural Gas (Monthly)
Settlement Currency:	Currency in which payments are made between the two counterparties:
	• USD (Other than TTF)
	• EUR (TTF)
Quoting Convention and	Notional amount, as agreed by counterparties
Minimum Increment:	
Minimum Size:	Notional amount, as agreed by counterparties
Notional Currency:	Currency in which the fixed and floating prices are quoted:
	• USD (Other than TTF)
	• EUR (TTF)
Trading Conventions:	Buy or Sell which refers to whether or not the fixed amount is paid (buy) or
	received (sell).
Calculation Periods:	A single date or date range over which the reference price of the commodity will
	be calculated.
	If a date range the reference price will be averaged across all days.
Trade Date:	The date on which counterparties enter into the contract.
Settlement Date(s):	Specified settlement or payment date when the fixed payment amount and the
	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".
Summary.	A natural gas swing swap contract is a cash settled agreement between two
	counterparties whereby one counterparty agrees to pay a floating amount to the
	other counterparty on a given date(s), which floating amount is calculated
	based on the daily reported price for natural gas at a given hub, and in
	exchange the second counterparty will pay a floating amount to the first
	counterparty on the same given date(s) based on the price at the same hub
	reported for a different period (e.g., weekly or monthly).
	The floating amounts paid are determined based on the notional quantity and,
	in the case of the first floating amount, the daily price of natural gas a stated
	hub published by one of a series of industry publications and, in the case of the
	second floating amount, a price of natural gas the same hub published with
	respect to a different periodicity.
Publication Sources (Non-Daily):	CGPR—Canadian Gas Price Reporter
	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)
	Panhandle—Panhandle Eastern Pipeline Co. (IFERC)
	Permian—El Paso Natural Gas Co. Permian Basin Pool (IFERC)
	PG&E Citygate—PG&E Citygate (IFERC)
	Rockies—Northwest Pipeline, Rocky Mountain Pool (IFERC)
	San Juan— El Paso Natural Gas Co. San Juan Basin Pool (IFERC)
	Socal—Socal Citygate (IFERC)
	Sumas—Northwest Pipeline, Sumas (IFERC)
	TCO—Columbia Gas Transmission Company (IFERC)
	TETCO M3—Texas Eastern Transmission Corp M3 Zone (IFERC)
	Texok— Natural Gas Pipeline Co of Americak TexOK (IFERC)
	• Trans Z6 NY—Transcontinenal Gas Pipeline, Zone 6 (NY) (IFERC)
	Ventura—Northern Border Pipeline, Ventura (IFERC)
	Waha—Waha Hub, West Texas (IFERC)
Settlement Currency:	Currency in which payments are made between the two counterparties:
Settlement Currency:	Currency in which payments are made between the two counterparties: • USD
	<ul> <li>Currency in which payments are made between the two counterparties:</li> <li>USD</li> <li>CAD (AECO only)</li> </ul>
Quoting Convention and	Currency in which payments are made between the two counterparties: • USD
	<ul> <li>Currency in which payments are made between the two counterparties:</li> <li>USD</li> <li>CAD (AECO only)</li> </ul>

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 sympton of average
Summary:	This covers non-deliverable single-currency swaps
	("Non-Deliverable Single-Currency Swaps") and non- deliverable cross-currency swaps ("Non-Deliverable
	Cross-Currency Swaps" and, together with Non-
	Deliverable Single-Currency Swaps, "Non-Deliverable
	Swaps").
Limitations on Available Selections and Default	The terms under which Non-Deliverable Single-
Settings:	Currency Swaps and Non-Deliverable Cross-Currency
	Swaps may be traded are as specified in these terms and conditions or in the attached tables.
	For amounts or rates, the relevant term cannot be less
	than the specified Minimum, must represent an even
	Increment and cannot exceed the Maximum; for a date,
	the date cannot be earlier than Earliest nor later than
	Latest.
	For Business Days, the defaults shall be the locations
	specified.
	The parties may add additional locations from the
	Available Locations and may eliminate some or all of the other locations, so long as there is at least one
	location in which payment may be made.
	For these purposes "TARGET" is considered a location.
	In many cases there are normal "vanilla" terms on which
	the parties will transact.
	These are shown as "Default" and will apply unless the
	parties vary them.
Incorporated Standards:	This contract description incorporates by reference the
	following industry standard documentation and
	standards:
	(a) 2006 ISDA Definitions (including Supplement 31
	<ul><li>thereto);</li><li>(b) ISDA OTC Taxonomies;</li></ul>
	(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"); (b) The gurrent ISDA Paviced Non Deliverable Swan
	(h) The current ISDA Revised Non-Deliverable Swap
	Transaction Standard Towns Supplament ("A sign
	Transaction Standard Terms Supplement ("Asian STS"); and
	STS"); and
	<ul><li>STS"); and</li><li>(i) The current ISDA Non-Deliverable Swap</li></ul>
	STS"); and

	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
In Jan Cramer and	Pairs, the currency specified as such in that list.
Index Currency:	With respect to any Non-Deliverable Single-Currency
	Swaps, the currency elected by the parties from among
	those specified in the list of Available Single Currencies. With respect to any Non-Deliverable Cross-Currency
	Swaps, for any currency pair selected by the parties from
	among those specified in the list of Available Currency
	Pairs, the currency specified as such in that list.
Effective Date ("effectiveDate"):	The date specified by the parties, adjusted in accordance
	with any applicable Business Day Convention.
	The parties may express the unadjusted Effective Date as
	a number of Business Days or Banking Days from the
	Trade Date ("relativeEffectiveDate").
Effective Date Business Days:	As specified by the parties from among the Available
,	Business Days.
Effective Date Business Day Convention:	As specified by the parties from among the Available
·	Business Day Conventions.
Termination Date ("terminationDate"):	The date specified by the parties, adjusted in accordance
	with any applicable Business Day Convention.
	The parties may express the unadjusted Termination
	Date as a number of days, months or years from the
	Effective Date ("relativeTerminationDate").
Termination Date Business Day Convention:	As specified by the parties from among the Available
	Business Day Conventions.
FX Rate:	The amount of Index Currency corresponding to one unit
	of the Settlement Currency.
	The FX Rate will be determined on the date determined
	as specified for the relevant Available Single Currency
	or Available Currency Pair and in accordance:
	(a) in the case of Index Currencies not identified as
	subject to Asian Terms, with the specified NDF
	Template and Rate Sources and Fallback Rates, treating the scheduled date of determination of the FX Rate as
	the "Valuation Date" under the NDF Template; and
	(b) in the case of Index Currencies identified as subject
	to Asian Terms, in accordance with the Asian Terms.
Fixed Amount:	
Fixed Rate Payer ("payerPartyReference"):	As specified by the parties.
Currency Amount ("notional"):	For any Non-Deliverable Single-Currency Swap
<i>y</i> ( <i>y</i> ,	Transaction or for any Non-Deliverable Cross-Currency
	Swap Transaction involving ARS or PEN, an amount in
	the Index Currency agreed by the parties.

For any other Non-Deliverable Cross-Currency Swap Transaction, an amount in the Index Currency or Settlement Currency agreed by the parties.         Fixed Amount:       If the Currency Amount is denominated in the Settlement Currency, an amount calculated in accordance with the 2006 ISDA Definitions. If the Currency Amount is not denominated in the Settlement Currency and the Index Currency is not identified as being subject to Asian Terms, then notwithstanding anything to the contrary contained in the 2006 ISDA Definitions, the Fixed Amount shall equal an amount in the Settlement Currency equal to: <i>FX Rate × Fixed Rate × Currency Amount × Day Count Fract</i> If the Currency and the Index Currency is identified as being subject to Asian Terms, then the	
Settlement Currency agreed by the parties.         Fixed Amount:       If the Currency Amount is denominated in the Settlement Currency, an amount calculated in accordance with the 2006 ISDA Definitions. If the Currency Amount is not denominated in the Settlement Currency and the Index Currency is not identified as being subject to Asian Terms, then notwithstanding anything to the contrary contained in the 2006 ISDA Definitions, the Fixed Amount shall equal an amount in the Settlement Currency equal to:         FX Rate × Fixed Rate × Currency Amount × Day Count Fract If the Currency and the Index Currency is	
Fixed Amount:       If the Currency Amount is denominated in the Settlement Currency, an amount calculated in accordance with the 2006 ISDA Definitions.         If the Currency Amount is not denominated in the Settlement Currency and the Index Currency is not identified as being subject to Asian Terms, then notwithstanding anything to the contrary contained in the 2006 ISDA Definitions, the Fixed Amount shall equal an amount in the Settlement Currency equal to:         FX Rate × Fixed Rate × Currency Amount × Day Count Fract         If the Currency and the Index Currency is	
Settlement Currency, an amount calculated in accordance with the 2006 ISDA Definitions.         If the Currency Amount is not denominated in the Settlement Currency and the Index Currency is not identified as being subject to Asian Terms, then notwithstanding anything to the contrary contained in the 2006 ISDA Definitions, the Fixed Amount shall equal an amount in the Settlement Currency equal to:         FX Rate × Fixed Rate × Currency Amount × Day Count Fract         If the Currency and the Index Currency is	
accordance with the 2006 ISDA Definitions.         If the Currency Amount is not denominated in the         Settlement Currency and the Index Currency is not         identified as being subject to Asian Terms, then         notwithstanding anything to the contrary contained in         the 2006 ISDA Definitions, the Fixed Amount shall         equal an amount in the Settlement Currency equal to:         FX Rate × Fixed Rate × Currency Amount × Day Count Fract         If the Currency and the Index Currency is	
If the Currency Amount is not denominated in the         Settlement Currency and the Index Currency is not         identified as being subject to Asian Terms, then         notwithstanding anything to the contrary contained in         the 2006 ISDA Definitions, the Fixed Amount shall         equal an amount in the Settlement Currency equal to:         FX Rate × Fixed Rate × Currency Amount × Day Count Fract         If the Currency Amount is not denominated in the         Settlement Currency and the Index Currency is	
Settlement Currency and the Index Currency is not         identified as being subject to Asian Terms, then         notwithstanding anything to the contrary contained in         the 2006 ISDA Definitions, the Fixed Amount shall         equal an amount in the Settlement Currency equal to:         FX Rate × Fixed Rate × Currency Amount × Day Count Fract         If the Currency Amount is not denominated in the         Settlement Currency and the Index Currency is	
identified as being subject to Asian Terms, then         notwithstanding anything to the contrary contained in         the 2006 ISDA Definitions, the Fixed Amount shall         equal an amount in the Settlement Currency equal to:         FX Rate × Fixed Rate × Currency Amount × Day Count Fract         If the Currency Amount is not denominated in the         Settlement Currency and the Index Currency is	
notwithstanding anything to the contrary contained in the 2006 ISDA Definitions, the Fixed Amount shall equal an amount in the Settlement Currency equal to:         FX Rate × Fixed Rate × Currency Amount × Day Count Fract         If the Currency Amount is not denominated in the Settlement Currency is	
the 2006 ISDA Definitions, the Fixed Amount shall equal an amount in the Settlement Currency equal to:         FX Rate × Fixed Rate × Currency Amount × Day Count Fract         If the Currency Amount is not denominated in the Settlement Currency and the Index Currency is	
equal an amount in the Settlement Currency equal to:         FX Rate × Fixed Rate × Currency Amount × Day Count Fract         If the Currency Amount is not denominated in the         Settlement Currency and the Index Currency is	
FX Rate × Fixed Rate × Currency Amount × Day Count Fract           If the Currency Amount is not denominated in the           Settlement Currency and the Index Currency is	
If the Currency Amount is not denominated in the Settlement Currency and the Index Currency is	
Settlement Currency and the Index Currency is	ion_
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 Da	te
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 part	les.
For any other Non-Deliverable Cross-Currency Swap	, an
amount agreed by the parties in whichever of the Inde	
Currency or Settlement Currency is not the currency	
which the Fixed Rate Payer Currency Amount is	
denominated.	
Floating Amount: If the Currency Amount is denominated in the	
Settlement Currency, an amount calculated in	
accordance with the 2006 ISDA Definitions.	
If the Currency Amount is denominated in BRL, then	
notwithstanding anything to the contrary contained in	
the 2006 ISDA Definitions, the Floating Amount shall	

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

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

Non-Deliverable Swap Settlement Currencies and Required Business Days

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

#### Non-Deliverable Swap Available Currencies

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

Non-Deliverable Cross-Currency Swap Available Currency Pairs

Index	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
СОР	COP-IBR-OIS-	ISDA 2006	USNY
	COMPOUND		COBO
СОР	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
$FX Rate \times Currency Amount \times \left[\prod_{j=1}^{N} \left(1 + \frac{1}{2}\right)\right]$	$\frac{Relevant Rate_j}{252} - 1 \right]^{252/N}$
	Where:
	N=number of Reset Dates in the Calculation Period
	j=a particular Reset Date
	Relevant Rate=the Relevant Rate for instance j of Reset Date
BRL-CDI-CETIP:	For any Reset Date, the Overnight Brazilian Interbank Deposit

BRL-CDI-Reference Dealers:	Rate Annualized, known as the average ("Media") of the DIOVER-EXTRA Group as published by CETIP ( <i>Câmara de</i> <i>Custódia e Liquidação</i> ) (the "Overnight CDI Rate") for such date; provided that (i) such rate is published not later than 12:00 p.m. on the Brazil Business Day next following such Reset Date and (ii) any adjustments made by CETIP to such rate at any time later than the end of the business day on such Reset Date shall not be taken into account. 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 LDI Reference Dealers in any such polls on 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 quot
	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.

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

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

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

Definition of COP-Unidad de Valor Real (UVR)

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

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

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

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

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

#### Non-Deliverable Single-Currency Swap Notional Amounts

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

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

#### Non-Deliverable Cross-Currency Swap Notional Amounts

# 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	UKD/CMV			LICD/CL D
CHF/IWD	HKD/CNY	JPY/TWD	PHP/EUR	USD/CLP
CNH/IDR	HKD/IDR	KRW/AUD	PHP/GBP	USD/CNY
CNH/INR	HKD/INR	KRW/CAD	PHP/HKD	USD/COP
CNH/KRW	HKD/KRW	KRW/CHF	PHP/IDR	USD/EGP
CNH/MYR	HKD/MYR	KRW/CNH	PHP/INR	USD/GHS
CNH/PHP	HKD/PHP	KRW/CNY	PHP/JPY	USD/IDR
CNH/TWD	HKD/TWD	KRW/EUR	PHP/KRW	USD/INR
CNY/AUD	IDR/AUD	KRW/GBP	PHP/MYR	USD/KES
CNY/CAD	IDR/CAD	KRW/IDR	PHP/NZD	USD/KRW
CNY/CHF	IDR/CHF	KRW/INR	PHP/THB	USD/KZT
CNY/EUR	IDR/CNH	KRW/JPY	PHP/TWD	USD/MYR
CNY/GBP	IDR/CNY	KRW/MYR	SGD/CNY	USD/NGN
CNY/HKD	IDR/EUR	KRW/NZD	SGD/IDR	USD/PEN
CNY/IDR	IDR/GBP	KRW/PHP	SGD/INR	USD/PHP
CNY/INR	IDR/HKD	KRW/SGD	SGD/KRW	USD/RUB
CNY/JPY	IDR/INR	KRW/THB	SGD/MYR	USD/TWD
CNY/KRW	IDR/JPY	KRW/TWD	SGD/PHP	USD/UAH
CNY/MYR	IDR/KRW	MYR/AUD	SGD/TWD	USD/VND
CNY/NZD	IDR/MYR	MYR/CAD	THB/CNY	USD/ZMW
CNY/PHP	IDR/NZD	MYR/CHF	THB/IDR	

# **Non-Deliverable Forward Foreign Exchange Contracts**

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>i.e.</i> , 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 ðòng	
	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.	
	Bilateral settlement performed in settlement currency.	
Settlement Procedure:	1 7	
Settlement Procedure: 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:	

# **PO Index Contracts**

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

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

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

Limitations on Available Selections and Default Settings:The trade Floati tradee which Chap and th succe By el Floati with with with with with with with with with with with with with with with with with with with with with with with with with with with with with with with with with with with with with transIncorporated Standards:This G CME The C additi Definition Be av amen may visince additi Definition Set:Product Type/ISDA OTC Taxonomy:Intere ISDA OTC Asset Class:Interest ISDA OTC Sub-Product(s):Fixed Fixed Fixed Fixed Further Limitations:Definition Set:One with the Effective Date:Notional Amount:An ar subje This of permit The C urrency:Currency:One C transBusiness Days:As pe Busin	overs single currency fixed for floating interest waps cleared by the Chicago Mercantile nge Inc. ("CME").
CME The C additi Defin Be av amen may since and H Product Type/ISDA OTC Taxonomy: ISDA OTC Asset Class: Intere ISDA OTC Sub-Product: ISDA OTC Sub-Product(s): Fixed Further Limitations: Terms: Definition Set: Definition Set: Effective Date: Notional Amount: Effective Date: Notional Amount: An ar subjec This i permi The C Floati permi Currency: One of transa Business Days: As pe	rms under which a Single Currency Fixed for ng Interest Rate Swap/CME Cleared may be are as specified in these terms and conditions, incorporate the CME Rulebook, in particular ers 900 and 901 (and any successor provisions) e CME Cleared IRS Product Scope (or any
ISDA OTC Asset Class:IntereISDA OTC Base Product:IR SwISDA OTC Sub-Product(s):FixedFurther Limitations:MustTerms:Image: Sub-Product Sub-P	ontract description incorporates by reference the Rulebook as in effect from time to time. ME Rulebook itself may incorporate certain onal standards, such as the 2000 ISDA itions and 2006 ISDA Definitions. vare that the timing of effectiveness of dments or supplements to the ISDA standards vary between bilateral and CME contracts, the CME may reserve the right to select when ow such changes become effective.
ISDA OTC Base Product:IR SwISDA OTC Sub-Product(s):FixedFurther Limitations:MustTerms:Image: Constraint of the sy of the	
ISDA OTC Sub-Product(s):       Fixed         Further Limitations:       Must         Terms:       The d         Definition Set:       The d         by, or       with t         Effective Date:       As per         Notional Amount:       An ar         subject       This t         permit       The O         Subject       This t         permit       The O         Business Days:       As per	st Rate
Further Limitations:       Must         Terms:       The d         Definition Set:       The d         by, or       with t         Effective Date:       As pe         Notional Amount:       An ar         subject       This r         permit       The C         Floati       permit         Business Days:       As pe	•
Terms:The dDefinition Set:The dby, orwith tEffective Date:As peNotional Amount:An arsubjectThis rpermitThe CFloatipermitCurrency:One cBusiness Days:As peBusiness Days:As pe	Float and OIS
Definition Set:       The d         by, or       with t         Effective Date:       As per         Notional Amount:       An ar         subject       This r         permit       The C         Floati       permit         Currency:       One c         Business Days:       As pe	comply with CME Clearing Requirements.
by, or with t Effective Date: As per Notional Amount: An ar subject This r permi The C Floati permi Currency: One c transa Business Days: As per Busin	
Notional Amount: An ar subject This is permit The C Floati permit Currency: One c transa Business Days: As pe Busin	efinition set ( <i>e.g.</i> , ISDA 2000/ISDA2006) elected otherwise binding on, the parties in accordance he CME Rulebook.
Subject This is permit The C Floati permit Currency: Currency: Business Days: As pe Busin	r the CME Rulebook.
transa       Business Days:       As pe       Busin	
Busin	f the currencies permitted for the relevant ction type per the CME Rulebook.
	r the CME Rulebook, which may require certain ess Days be applicable on a per Currency or ng Rate Option Basis and may otherwise limit the ble Business Day locations which can be elected.
	r the CME Rulebook.
	r the CME Rulebook.

Termination Date:	As agreed by the parties, subject to any minimum or		
	maximum tenor in the CME Rulebook.		
Termination Date Business Day Convention:	As per the CME Rulebook, and thus subject to		
	limitations based on other terms of the transaction.		
Stub Periods:	Permitted to the extent allowed under the CME		
	Rulebook.		
Fixed Rate Payer Payment Dates:	As per the CME Rulebook.		
Fixed Amount:	As per the CME Rulebook, which may permit use of a schedule.		
Fixed Rate:	As agreed by the parties, subject to any minimum or		
	maximum rate and per-period variability permitted in		
	the CME Rulebook.		
Floating Rate Payer Payment Dates:	As per the CME Rulebook.		
Floating Amount:	As per the CME Rulebook.		
Floating Rate Option:	As determined by the parties, subject to the CME		
5 1	Rulebook, which may provide a more limited list of		
	available options for a Currency than does the		
	Definition Set.		
Designated Maturity:	As per the CME Rulebook, which may provide a more		
	limited set of Designated Maturities than does the		
	related rate source page.		
Spread:	Subject to any minimum or maximum rate and per-		
1	period variability permitted by the CME Rulebook.		
Reset Dates:	As the per CME Rulebook.		
Floating Rate Daycount Fraction:	As per the CME Rulebook.		
Floating Rate for Initial Calculation Period:	As per the CME Rulebook.		
Fixed Rate Payer:	As determined by the parties.		
Floating Rate Payer:	As determined by the parties.		
Compounding:	As per the CME Rulebook.		
Payer for Additional Payment/Fees:	As determined by the parties, subject to limitations in		
	the CME Rulebook.		
Additional Payment/Fees:	As determined by the parties, subject to limitations in		
	the CME Rulebook.		
Payment Date for Additional Payment/Fees	As determined by the parties, subject to limitations in		
	the CME Rulebook.		

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

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

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

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

Terms	and	Conditions
-------	-----	------------

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

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

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

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

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

ISDA Name			
Following			
Modified/Modified Following			
Nearest			
Preceding			

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

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

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

#### **ISDA Definitions**

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

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

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

#### **Exchange Definitions**

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

ISDA Definition					
Commodity Relevant Relevant Unit Exchange Currency Specified Price					<b>Specified Price</b>
<b>Reference Price</b>	Commodity				

			1		
ELECTRICITY-	Electricity	MwH	ICE	USD 0.01	"ELECTRICITY-
NP15 DAY					CAISO-NP15-
AHEAD PEAK-					DAY AHEAD"
ICE					
ELECTRICITY-	Electricity	MwH	ICE	USD 0.01	"ELECTRICITY-
NP15 DAY					CAISO-NP15-
AHEAD PEAK-					DAY AHEAD"
ICE					
ELECTRICITY-	Electricity	MwH	ICE	USD 0.01	"ELECTRICITY-
SP15 DAY					CAISO-SP15-
AHEAD OFF					DAY AHEAD"
PEAK-ICE					
ELECTRICITY-	Electricity	MwH	ICE	USD 0.01	"ELECTRICITY-
SP15 DAY					CAISO-SP15-
AHEAD PEAK-					DAY AHEAD"
ICE					
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-ICE	-				MID C PEAK-ICE

#### Non-ISDA, Non-Exchange Definitions

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

Commodity Reference Price	Settlement Period	Source	Page	Heading
ELECTRICITY-	N/A	РЈМ	http://www.pjm.com/markets-and-	AEP DAYTON HUB,
PJM-AEP	1 1/21	1 5101	operations/energy/day-ahead/lmpda.aspx	TotalLMP
DAYTON HUB-			operations/energy/day-anead/impda.aspx	TOTALLIVII
ATC DAY				
AHEAD ELECTRICITY-	Eastern Off	PJM		
	Eastern Off Peak	PJM	http://www.pjm.com/markets-and-	AEP DAYTON HUB,
PJM-AEP	Реак		operations/energy/day-ahead/lmpda.aspx	TotalLMP
DAYTON HUB-				
OFF PEAK DAY				
AHEAD				
ELECTRICITY-	Eastern Peak	PJM	http://www.pjm.com/markets-and-	AEP DAYTON HUB,
PJM-AEP			operations/energy/day-ahead/lmpda.aspx	TotalLMP
DAYTON HUB-				
OFF PEAK DAY				
AHEAD				
ELECTRICITY-	N/A	PJM	http://www.pjm.com/markets-and-	AEP DAYTON HUB,
PJM-AEP			operations/energy/real-time/lmp.aspx	TotalLMP
DAYTON HUB-				
ATC REALTIME				
ELECTRICITY-	Eastern Off	PJM	http://www.pjm.com/markets-and-	AEP DAYTON HUB,
PJM-AEP	Peak		operations/energy/real-time/lmp.aspx	TotalLMP
DAYTON HUB-	i oun		operations, energy, rear time, impluspri	
OFF PEAK REAL				
TIME				
ELECTRICITY-	Eastern Peak	РЈМ	http://www.pjm.com/markets-and-	AEP DAYTON HUB,
PJM-AEP	L'astern r'eak	F J IVI	operations/energy/real-time/lmp.aspx	TotalLMP
DAYTON HUB-			operations/energy/rear-time/imp.aspx	TOTALLIVIE
OFF PEAK REAL				
TIME	NT / A	DDA		
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				
ELECTRICITY-	Eastern Peak	PJM	http://www.pjm.com/markets-and-	COMED, TotalLMP
PJM-COMED			operations/energy/day-ahead/lmpda.aspx	
HUB-OFF PEAK				
DAY AHEAD				
ELECTRICITY-	N/A	MISO	https://www.misoenergy.org/Library/Mark	Indiana Hub, LMP
MISO-INDIANA			etReports/Pages/MarketReports.aspx	Prices (\$ per MW)
HUB-ATC DAY			(Report Type: Day-Ahead, Report: Name:	
AHEAD			Day Ahead Pricing (pdf))	
ELECTRICITY-	Eastern Off	MISO	https://www.misoenergy.org/Library/Mark	Indiana Hub, I.MP
MISO-INDIANA	Peak		etReports/Pages/MarketReports.aspx	Prices (\$ per MW)
HUB-OFF PEAK	r van		(Report Type: Day-Ahead, Report: Name:	
DAY AHEAD			Day Ahead Pricing (pdf))	
	Eastorn D1-	MISO		Indiana II. L VD
ELECTRICITY-	Eastern Peak	IVIISO	https://www.misoenergy.org/Library/Mark	
MISO-INDIANA			etReports/Pages/MarketReports.aspx	Prices (\$ per MW)
HUB-PEAK DAY			(Report Type: Day-Ahead, Report: Name:	
AHEAD			Day Ahead Pricing (pdf))	

	h = / .	h 17 0 0	h // • /~•• /~••	
	N/A	MISO	https://www.misoenergy.org/Library/Mark	
MISO-INDIANA			etReports/Pages/MarketReports.aspx	Prices (\$ per MW)
HUB-ATC REAL			(Report Type: Real -Time, Report: Real-	
TIME			Time Pricing (pdf))	
ELECTRICITY-	Eastern Off	MISO	https://www.misoenergy.org/Library/Mark	Indiana Hub, LMP
MISO-INDIANA	Peak		etReports/Pages/MarketReports.aspx	Prices (\$ per MW)
HUB-OFF PEAK			(Report Type: Real -Time, Report: Real-	
REAL TIME			Time Pricing (pdf))	
ELECTRICITY-	Eastern Peak	MISO	https://www.misoenergy.org/Library/Mark	Indiana Hub, LMP
MISO-INDIANA			etReports/Pages/MarketReports.aspx	Prices (\$ per MW)
HUB-PEAK REAL			(Report Type: Real -Time, Report: Real-	
TIME			Time Pricing (pdf))	
	N/A	MISO		Michigan Hub, LMP
MISO-MICHIGAN			etReports/Pages/MarketReports.aspx	Prices (\$ per MW)
HUB-ATC DAY			(Report Type: Day-Ahead, Report: Name:	
AHEAD			Day Ahead Pricing (pdf))	
ELECTRICITY-	Central Off	MISO		Michigan Hub, LMP
MISO-MICHIGAN			etReports/Pages/MarketReports.aspx	Prices (\$ per MW)
HUB-OFF PEAK	ı van		(Report Type: Day-Ahead, Report: Name:	
DAY AHEAD				
	Central Peak	MISO	Day Ahead Pricing (pdf))	Mishimm Hub IMD
ELECTRICITY-		MISO		Michigan Hub, LMP
MISO-MICHIGAN			etReports/Pages/MarketReports.aspx	Prices (\$ per MW)
HUB-PEAK DAY			(Report Type: Day-Ahead, Report: Name:	
AHEAD	<b>N</b> T / A		Day Ahead Pricing (pdf))	
	N/A	РЈМ	http://www.pjm.com/markets-and-	N ILLINOIS HUB,
MISO-			operations/energy/day-ahead/lmpda.aspx	TotalLMP
NORTHERN				
ILLINOIS HUB-				
ATC DAY				
AHEAD				
	Central Off	PJM	http://www.pjm.com/markets-and-	N ILLINOIS HUB,
MISO-	Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
NORTHERN				
ILLINOIS HUB-				
OFF PEAK DAY				
AHEAD				
ELECTRICITY-	Central Peak	PJM	http://www.pjm.com/markets-and-	N ILLINOIS HUB,
MISO-			operations/energy/day-ahead/lmpda.aspx	TotalLMP
NORTHERN				
ILLINOIS HUB-				
PEAK DAY				
AHEAD				
	N/A	PJM	http://www.pjm.com/markets-and-	N ILLINOIS HUB,
MISO-			operations/energy/real-time/lmp.aspx	TotalLMP
NORTHERN			speranono, energy, rear enno, mip.uspx	
ILLINOIS HUB-				
ATC REAL TIME				
ELECTRICITY-	Central Off	РЈМ	http://www.pjm.com/markets-and-	N ILLINOIS HUB,
		1 J1VI		N ILLINOIS HUB, TotalLMP
MISO-	Peak		operations/energy/real-time/lmp.aspx	TOTALLIVIE
NORTHERN				
ILLINOIS HUB-				
OFF PEAK REAL				
TIME				

ELECTRICITY-	Central Peak	PIM	http://www.pjm.com/markets-and-	N ILLINOIS HUB,
MISO-		1 5101	operations/energy/real-time/lmp.aspx	TotalLMP
NORTHERN			operations/energy/rear-time/imp.aspx	
ILLINOIS HUB-				
PEAK REAL				
TIME				
			1	
ELECTRICITY-	N/A	ISO NE	http://www.iso-	.Z.CONNECTICUT,
ISO NEW			ne.com/markets/hst_rpts/hstRpts.do?catego	
ENGLAND-			ry=Hourly	Pricing \$/MWh
CONNECTICUT			Report Type: Hourly Data; Report Day-	
ZONE-ATC DAY			Ahead LMPs (March 2003 - Present)	
AHEAD	<b>E</b>		1	
ELECTRICITY-	Eastern Off	ISO NE	http://www.iso-	.Z.CONNECTICUT,
ISO NEW	Peak		ne.com/markets/hst_rpts/hstRpts.do?catego	
ENGLAND-			ry=Hourly	Pricing \$/MWh
CONNECTICUT			Report Type: Hourly Data; Report Day-	
ZONE-OFF PEAK			Ahead LMPs (March 2003 - Present)	
DAY AHEAD				
ELECTRICITY-	Eastern Peak	ISO NE	http://www.iso-	.Z.CONNECTICUT,
ISO NEW			ne.com/markets/hst_rpts/hstRpts.do?catego	
ENGLAND-			ry=Hourly	Pricing \$/MWh
CONNECTICUT			Report Type: Hourly Data; Report Day-	
ZONE-PEAK DAY			Ahead LMPs (March 2003 - Present)	
AHEAD				
ELECTRICITY-	N/A	ISO NE	http://www.iso-	.Z.MAINE, Locational
ISO NEW			ne.com/markets/hst_rpts/hstRpts.do?catego	
ENGLAND-			ry=Hourly	\$/MWh
MAINE ZONE-			Report Type: Hourly Data; Report Day-	
ATC DAY			Ahead LMPs (March 2003 - Present)	
AHEAD				
ELECTRICITY-	Eastern Off	ISO NE	http://www.iso-	.Z.MAINE, Locational
ISO NEW	Peak		ne.com/markets/hst_rpts/hstRpts.do?catego	
ENGLAND-			ry=Hourly	\$/MWh
MAINE ZONE-			Report Type: Hourly Data; Report Day-	
OFF PEAK DAY			Ahead LMPs (March 2003 - Present)	
AHEAD				
ELECTRICITY-	Eastern Peak	ISO NE	http://www.iso-	.Z.MAINE, Locational
ISO NEW			ne.com/markets/hst_rpts/hstRpts.do?catego	
ENGLAND-			ry=Hourly	\$/MWh
MAINE ZONE-			Report Type: Hourly Data; Report Day-	
PEAK DAY			Ahead LMPs (March 2003 - Present)	
AHEAD				
	N/A	ISO NE	http://www.iso-	.Z.MAINE, Locational
ISO NEW			ne.com/markets/hst_rpts/hstRpts.do?catego	0 0
ENGLAND-			ry=Hourly	\$/MWh
MAINE ZONE-			Report Type: Hourly Data; Report Day-	
ATC DAY			Ahead LMPs (March 2003 - Present)	
AHEAD				
ELECTRICITY-	Eastern Off	ISO NE	http://www.iso-	.Z.MAINE, Locational
ISO NEW	Peak		ne.com/markets/hst_rpts/hstRpts.do?catego	
ENGLAND-			ry=Hourly	\$/MWh
MAINE ZONE-			Report Type: Hourly Data; Report Day-	
OFF PEAK DAY			Ahead LMPs (March 2003 - Present)	
AHEAD				
ELECTRICITY-	Eastern Peak	ISO NE	http://www.iso-	.Z.MAINE, Locational

ISO NEW			ne.com/markets/hst rpts/hstRpts.do?catego	Manainal Driaina
ENGLAND-			ry=Hourly	\$/MWh
				φ/ IVI VV II
MAINE ZONE-			Report Type: Hourly Data; Report Day-	
PEAK DAY			Ahead LMPs (March 2003 - Present)	
AHEAD		<u> </u>		
ELECTRICITY-	See ISDA Def	inition		
ISO NEW				
ENGLAND-MASS				
HUB-ATC DAY				
AHEAD				
ELECTRICITY-	Eastern Off	ISO NE	http://www.iso-	.H.INTERNAL_HUB,
ISO NEW	Peak		ne.com/markets/hst_rpts/hstRpts.do?catego	Locational Marginal
ENGLAND-MASS			ry=Hourly	Pricing \$/MWh
HUB-OFF PEAK			Report Type: Hourly Data; Report Day-	
DAY AHEAD			Ahead LMPs (March 2003 - Present)	
ELECTRICITY-	Eastern Peak	ISO NE	http://www.iso-	.H.INTERNAL HUB,
ISO NEW			ne.com/markets/hst rpts/hstRpts.do?catego	Locational Marginal
ENGLAND-MASS			ry=Hourly	Pricing \$/MWh
HUB-PEAK DAY			Report Type: Hourly Data; Report Day-	8 *
AHEAD			Ahead LMPs (March 2003 - Present)	
	N/A	ISO NE	http://www.iso-	.Z.SEMASS,
ISO NEW	1.011	IDO IL	ne.com/markets/hst rpts/hstRpts.do?catego	
ENGLAND-				Pricing \$/MWh
SEMASS ZONE-			Report Type: Hourly Data; Report Day-	
DAY AHEAD			Ahead LMPs (March 2003 - Present)	
ELECTRICITY-	Eastern Off	ISO NE	http://www.iso-	.Z.SEMASS,
ISO NEW	Peak	ISO NE	ne.com/markets/hst rpts/hstRpts.do?catego	
ENGLAND-	геак			Pricing \$/MWh
				Pricing \$/1vi win
SEMASS ZONE-			Report Type: Hourly Data; Report Day-	
OFF PEAK DAY			Ahead LMPs (March 2003 - Present)	
AHEAD				
	Eastern Peak	ISO NE	http://www.iso-	.Z.SEMASS,
ISO NEW			ne.com/markets/hst_rpts/hstRpts.do?catego	
ENGLAND-				Pricing \$/MWh
SEMASS ZONE-			Report Type: Hourly Data; Report Day-	
PEAK DAY			Ahead LMPs (March 2003 - Present)	
AHEAD				
ELECTRICITY-	See ISDA Def	inition		
ISO NEW				
ENGLAND-				
NEMASSBOST				
ZONE-DAY				
AHEAD				
ELECTRICITY-	Eastern Off	ISO NE	http://www.iso-	.Z.NEMASSBOST,
ISO NEW	Peak		ne.com/markets/hst_rpts/hstRpts.do?catego	
ENGLAND-				Pricing \$/MWh
NEMASSBOST			Report Type: Hourly Data; Report Day-	-
ZONE-OFF PEAK			Ahead LMPs (March 2003 - Present)	
DAY AHEAD				
	Eastern Peak	ISO NE	http://www.iso-	.Z.NEMASSBOST,
ISO NEW			ne.com/markets/hst rpts/hstRpts.do?catego	
ENGLAND-				Pricing \$/MWh
NEMASSBOST			Report Type: Hourly Data; Report Day-	· · · · · · · · · · · · · · · · · · ·
ZONE-PEAK DAY			Ahead LMPs (March 2003 - Present)	
AHEAD				
	I	1		

ELECTDICITY		ICONE	<b>1</b> 44	ZWCMAGG
	N/A	ISO NE	http://www.iso-	.Z.WCMASS,
ISO NEW			ne.com/markets/hst_rpts/hstRpts.do?catego	
ENGLAND-			ry=Hourly	Pricing \$/MWh
WCMASS ZONE-			Report Type: Hourly Data; Report Day-	
DAY AHEAD			Ahead LMPs (March 2003 - Present)	
ELECTRICITY-	Eastern Off	ISO NE	http://www.iso-	.Z.WCMASS,
ISO NEW	Peak		ne.com/markets/hst_rpts/hstRpts.do?catego	
ENGLAND-			ry=Hourly	Pricing \$/MWh
WCMASS ZONE-			Report Type: Hourly Data; Report Day-	
OFF PEAK DAY			Ahead LMPs (March 2003 - Present)	
AHEAD				
ELECTRICITY-	Eastern Peak	ISO NE	http://www.iso-	.Z.WCMASS,
ISO NEW			ne.com/markets/hst_rpts/hstRpts.do?catego	Locational Marginal
ENGLAND-			ry=Hourly	Pricing \$/MWh
WCMASS ZONE-			Report Type: Hourly Data; Report Day-	C
PEAK DAY			Ahead LMPs (March 2003 - Present)	
AHEAD			, , , , , , , , , , , , , , , , , , ,	
ELECTRICITY-	N/A	PJM	http://www.pjm.com/markets-and-	AECO ZONE,
PJM-ATLANTIC			operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-ATC DAY				
AHEAD				
	Eastern Off	РЈМ	http://www.pjm.com/markets-and-	AECO ZONE,
	Peak	1 5101	operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-OFF PEAK	I Cak		operations/energy/day-anead/impda.aspx	
DAY AHEAD				
ELECTRICITY-	Eastern Peak	РЈМ	http://www.pjm.com/markets-and-	AECO ZONE,
PJM-ATLANTIC	Eastern Peak	PJM		TotalLMP
			operations/energy/day-ahead/lmpda.aspx	TOTALLIVIE
ZONE-PEAK DAY				
AHEAD	NT/ A			
	N/A	РЈМ	http://www.pjm.com/markets-and-	BGE ZONE,
PJM-BALTIMORE			operations/energy/day-ahead/lmpda.aspx	TotalLMP
GAS AND				
ELECTRIC ZONE-				
ATC DAY				
AHEAD				
	Eastern Off	PJM	http://www.pjm.com/markets-and-	BGE ZONE,
PJM-BALTIMORE	Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
GAS AND				
ELECTRIC ZONE-				
OFF PEAK DAY				
AHEAD				
ELECTRICITY-	Eastern Peak	PJM	http://www.pjm.com/markets-and-	BGE ZONE,
PJM-BALTIMORE			operations/energy/day-ahead/lmpda.aspx	TotalLMP
GAS AND				
ELECTRIC ZONE-				
PEAK DAY				
AHEAD				
ELECTRICITY-	N/A	PJM	http://www.pjm.com/markets-and-	DPL ZONE,
PJM-DPL ZONE-			operations/energy/day-ahead/lmpda.aspx	TotalLMP
ATC DAY				
AHEAD				
	Eastern Off	РЈМ	http://www.pjm.com/markets-and-	DPL ZONE,
	Peak	L 0111	operations/energy/day-ahead/lmpda.aspx	TotalLMP
OFF PEAK DAY	- Can		operations, energy, day-anead/impua.aspx	i Juil/1011
AHEAD				
	I	I		<u> </u>

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

		1		
AHEAD				
ELECTRICITY-	Eastern Off-	PJM	http://www.pjm.com/markets-and-	PEPCO ZONE,
PJM-PEPCO	Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-OFF PEAK				
DAY AHEAD				
ELECTRICITY-	Eastern Peak	PJM	http://www.pjm.com/markets-and-	PEPCO ZONE,
PJM-PEPCO			operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-PEAK DAY	•			
AHEAD				
ELECTRICITY-	N/A	PJM	http://www.pjm.com/markets-and-	PPL ZONE, TotalLMP
PJM-PPL ZONE-	1.0.1		operations/energy/day-ahead/lmpda.aspx	
ATC DAY			operations, energy, aug anead, impau.uspx	
AHEAD				
ELECTRICITY-	Eastern Off-	РЈМ	http://www.pjm.com/markets-and-	PPL ZONE, TotalLMP
PJM-PPL ZONE-	Peak	F JIVI		FFL ZONE, IOMILIVIE
	Реак		operations/energy/day-ahead/lmpda.aspx	
OFF PEAK DAY				
AHEAD				
ELECTRICITY-	Eastern Peak	PJM	http://www.pjm.com/markets-and-	PPL ZONE, TotalLMP
PJM-PPL ZONE-			operations/energy/day-ahead/lmpda.aspx	
PEAK DAY				
AHEAD				
ELECTRICITY-	N/A	PJM	http://www.pjm.com/markets-and-	PPL ZONE, TotalLMP
PJM-PPL ZONE-			operations/energy/day-ahead/lmpda.aspx	
ATC DAY				
AHEAD				
ELECTRICITY-	Eastern Off-	PJM	http://www.pjm.com/markets-and-	PPL ZONE, TotalLMP
PJM-PPL ZONE-	Peak		operations/energy/day-ahead/lmpda.aspx	
OFF PEAK DAY				
AHEAD				
ELECTRICITY-	Eastern Peak	PJM	http://www.pjm.com/markets-and-	PPL ZONE, TotalLMP
PJM-PPL ZONE-			operations/energy/day-ahead/lmpda.aspx	,,
PEAK DAY			operations, energy, aug aneau, impautuspri	
AHEAD				
ELECTRICITY-	See ISDA Det	finition		
PJM-PSEG ZONE-	See ISDA Del	linition		
ATC DAY				
AHEAD				
	Eastern Off-			DEEC ZONE
ELECTRICITY-		РЈМ	http://www.pjm.com/markets-and-	PSEG ZONE,
PJM-PSEG ZONE-	Реак		operations/energy/day-ahead/lmpda.aspx	TotalLMP
OFF PEAK DAY				
AHEAD				
ELECTRICITY-	Eastern Peak	PJM	http://www.pjm.com/markets-and-	PSEG ZONE,
PJM-PSEG ZONE-			operations/energy/day-ahead/lmpda.aspx	TotalLMP
PEAK DAY				
AHEAD				
ELECTRICITY-	See ISDA Det	finition		
PJM-WEST-ATC				
DAY AHEAD				
ELECTRICITY-	Eastern Off-	PJM	http://www.pjm.com/markets-and-	WESTERN HUB,
PJM-WEST-OFF	Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
PEAK DAY				
AHEAD				
ELECTRICITY-	Eastern Peak	РЈМ	http://www.pjm.com/markets-and-	WESTERN HUB,
PJM-WEST-PEAK		1 9141	operations/energy/day-ahead/lmpda.aspx	TotalLMP
DAY AHEAD			operations/energy/day-anead/impud.aspx	
		I		

ELECTDICITY			1	WEGTEDNILLID
	N/A	PJM	http://www.pjm.com/markets-and-	WESTERN HUB
PJM-WEST HUB-			operations/energy/real-time/lmp.aspx	HUB, TotalLMP
ATC REALTIME				
ELECTRICITY-	Eastern Off	PJM	http://www.pjm.com/markets-and-	WESTERN HUB
	Peak		operations/energy/real-time/lmp.aspx	HUB, TotalLMP
OFF PEAK REAL				
TIME				
ELECTRICITY-	Eastern Peak	PJM	http://www.pjm.com/markets-and-	WESTERN HUB
PJM-WEST HUB-			operations/energy/real-time/lmp.aspx	HUB, TotalLMP
OFF PEAK REAL				
TIME				
ELECTRICITY-	See ISDA Det	finition		1
NYISO-NY ZONE				
A-ATC DAY				
AHEAD				
ELECTRICITY-	Eastern Off	NYISO	http://www.nyiso.com/public/markets oper	WEST LBMP
NYISO-NY ZONE		11150	ations/market data/pricing data/index.jsp	(\$/MWHr)
A-OFF PEAK	I Cak		(Report Type: Day-Ahead Market	(\$1111)
DAY AHEAD			LBMP/Zonal)	
	Eastern Peak	NYISO	http://www.nyiso.com/public/markets oper	WEST LDMD
ELECTRICITY-	Eastern Peak	N Y ISO		
NYISO-NY ZONE			ations/market_data/pricing_data/index.jsp	(\$/MWHr)
A-PEAK DAY			(Report Type: Day-Ahead Market	
AHEAD			LBMP/Zonal)	
ELECTRICITY-	ATC	NYISO	http://www.nyiso.com/public/markets_oper	
NYISO-NY ZONE			ations/market_data/pricing_data/index.jsp	(\$/MWHr)
A-ATC DAY			(Report Type: Day-Ahead Market	
AHEAD			LBMP/Zonal)	
ELECTRICITY-	Eastern Off	NYISO	http://www.nyiso.com/public/markets_oper	
NYISO-NY ZONE	Peak		ations/market_data/pricing_data/index.jsp	(\$/MWHr)
A-OFF PEAK			(Report Type: Day-Ahead Market	
DAY AHEAD			LBMP/Zonal)	
ELECTRICITY-	Eastern Peak	NYISO	http://www.nyiso.com/public/markets oper	CENTRL, LBMP
NYISO-NY ZONE			ations/market_data/pricing_data/index.jsp	(\$/MWHr)
A- PEAK DAY			(Report Type: Day-Ahead Market	(* )
AHEAD			LBMP/Zonal)	
ELECTRICITY-	ATC	NYISO	http://www.nyiso.com/public/markets oper	CENTRI I BMP
NYISO-NY ZONE	1110	111100	ations/market_data/pricing_data/index.jsp	(\$/MWHr)
C-ATC DAY			(Report Type: Day-Ahead Market	(\$1111)
AHEAD			LBMP/Zonal)	
ELECTRICITY-	Eastern Off	NYISO	http://www.nyiso.com/public/markets oper	CENTRI I DMD
NYISO-NY ZONE		11130	ations/market data/pricing data/index.jsp	(\$/MWHr)
C-OFF PEAK	i cak		_ 1 0_ 51	
			(Report Type: Day-Ahead Market	
DAY AHEAD	E. t. P. 1		LBMP/Zonal)	CENTRE EDECT
ELECTRICITY-	Eastern Peak	NYISO	http://www.nyiso.com/public/markets_oper	
NYISO-NY ZONE			ations/market_data/pricing_data/index.jsp	(\$/MWHr)
C- PEAK DAY			(Report Type: Day-Ahead Market	
AHEAD			LBMP/Zonal)	
ELECTRICITY-	See ISDA Def	inition		
NYISO-NY ZONE				
G-ATC DAY				
AHEAD				
ELECTRICITY-	Eastern Off	NYISO	http://www.nyiso.com/public/markets_oper	HUD VL, LBMP
NYISO-NY ZONE	Peak		ations/market_data/pricing_data/index.jsp	(\$/MWHr)
G-OFF PEAK			(Report Type: Day-Ahead Market	
DAY AHEAD			LBMP/Zonal)	
			1 /	ı]

ELECTRICITY-	Eastern Peak	NVISO	http://www.nyiso.com/public/markets oper	
NYISO-NY ZONE	L'asterni i cak	N 1150		(\$/MWHr)
G-PEAK DAY			(Report Type: Day-Ahead Market	(\$/1 <b>v1 vv 111</b> )
AHEAD			LBMP/Zonal)	
	See ISDA			
NYISO-NY ZONE				
	Definition			
H-ATC DAY				
AHEAD	Eastern Off			
		NYISO	http://www.nyiso.com/public/markets_oper	
NYISO-NY ZONE	Peak			(\$/MWHr)
H-OFF PEAK			(Report Type: Day-Ahead Market	
DAY AHEAD			LBMP/Zonal)	
	Eastern Peak	NYISO	http://www.nyiso.com/public/markets_oper	
NYISO-NY ZONE				(\$/MWHr)
H- PEAK DAY			(Report Type: Day-Ahead Market	
AHEAD			LBMP/Zonal)	
			dity Definitions, will be calculated as the we	
			K-ICE and ELECTRICITY-NP15- OFF-PE.	
ATC			vant period, weighted on the basis of the num	
			are peak and off-peak respectively (with pea	
	the meaning s	pecified in the	definition of the Commodity Reference Price	e by the Exchange).
			dity Definitions, will be calculated as the we	
CAISO-SP 15 ATC	ELECTRICIT	Y-SP15-PEA	K-ICE and ELECTRICITY-SP15- OFF-PEA	K-ICE Commodity
	Reference Price	ces for the rele	vant period, weighted on the basis of the nun	nber of hourly periods
	in the relevant	period which	are peak and off-peak respectively (with pea	k and off peak having
	the meaning s	pecified in the	definition of the Commodity Reference Price	e by the Exchange).
ELECTRICITY-	Notwithstandi	ng the Commo	dity Definitions, will be calculated as the we	eighted average of the
PALO VERDE	ELECTRICIT	Y-PALO VER	DE PEAK-ICE and ELECTRICITY-PALO	VERDE OFF-PEAK-
ATC-ICE	ICE Commodi	ity Reference I	Prices for the relevant period, weighted on th	e basis of the number
			ant period which are peak and off-peak resp	
			specified in the definition of the Commodity	
	the Exchange)		•	2
ELECTRICITY-	Notwithstandi	ng the Commo	dity Definitions, will be calculated as the we	eighted average of the
			K-ICE and ELECTRICITY-MID C OFF-PI	
			vant period, weighted on the basis of the num	
			are peak and off-peak respectively (with pea	
			definition of the Commodity Reference Price	
L	mouning b			je

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

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

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

# USD Equity Basket Swap (Broad Based)

Summary	This covers equity total return swans on broad based
Summary:	This covers equity total-return swaps on broad-based baskets of equities traded in USD.
	For purposes of relevant CFTC and SEC regulations,
	such basket shall be on a broad-based index.
Limitations on Available Selections and Default Settings:	The terms under which USD Equity Basket Swap (Broad Based) may be traded are shown below or in the
	attached tables.
	For amounts or rates, the relevant term cannot be less
	than the specified Minimum, must represent an even
	Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than
	Latest.
	For Business Days, the defaults shall be the locations
	specified for the relevant currency, any additional
	locations specified for the relevant Floating Rate
	Options.
	In many cases there are normal "vanilla" terms on
	which the parties will transact.
	These are shown as "Default " and will apply unless the
	parties vary them.
	In some cases, the same contract might have different terms depending on the market in which it is traded
	( <i>e.g.</i> , London versus NY).
	In 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:	Chang Daglast Group Transact's s
Type of Transaction: Trade Date:	Share Basket Swap Transaction
Notional Amount ("notional"):	As agreed by the parties. An amount in USD agreed by the parties.
Effective Date ("effectiveDate"):	Per Annex SS, unless otherwise agreed by the parties.
Effective Date ( effectiveDate ).	As specified by the parties from among the Available
Encerve Date Dusiness Days.	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		
i dynient Duces.	parties.		
Floating Rate Option ("floatingRateIndex"):	As per Annex SS, unless otherwise agreed by the		
riouning rate option ( riouningration ).	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.		
<b>Consequences of Merger Events:</b>			
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.
<b>Consequences of Tender Offers:</b>	
Tender Offer:	As per Annex SS, unless otherwise agreed by the parties.
Share-for-Share	As agreed by the parties if Tender Offer is applicable.
Share-for-Other:	As agreed by the parties if Tender Offer is applicable.
Share-for-Combined:	As agreed by the parties if Tender Offer is applicable.
Options Exchange:	As agreed by the parties if "Options Exchange Adjustment" is applicable.
Composition of Combined Consideration:	Per Annex SS unless otherwise agreed by the parties.
Nationalization, Insolvency or Delisting:	Per Annex SS unless otherwise agreed by the parties.
Additional Disruption Events:	
Change in Law:	As per Annex SS, unless otherwise agreed by the parties.
Insolvency Filing:	As per Annex SS, unless otherwise agreed by the parties.
Hedging Disruption:	As per Annex SS.
Increased Cost of Hedging:	As per Annex SS unless otherwise agreed by the parties.
Loss of Stock Borrow:	Inapplicable
Increased Cost of Stock Borrow:	Inapplicable
Non-Reliance:	As per Annex SS unless otherwise agreed by the parties.
Agreements and Acknowledgements Regarding Hedging Activities:	As per Annex SS.
Additional Acknowledgements:	As per Annex SS unless otherwise agreed by the parties.
Index Disclaimer:	As per Annex SS unless otherwise agreed by the parties.
Mutual Early Termination Right:	As agreed by the parties.
Interest Breakage Cost:	If Mutual Early Termination Right is applicable, as specified by the parties.
Calculation Agent:	As agreed by the parties.

#### Equity Index Available Business Day Conventions

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

#### Equity Index Earliest and Latest Effective and Termination Dates

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

#### Equity Index Notional Amounts

Curre	ncy	Minimum	Increment	Maximum	Default
US	D	10,000,000	1,000,000	N/A	N/A

# USD Equity Basket Swap (Broad Based)

#### 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

Summary report: Litera® Change-Pro for Word 10.4.0.0 Document comparison done on			
7/2/2021 11:17:39 AM			
Style name: Default Style			
Intelligent Table Comparison: Active			
Original filename: Ap b may 8.docx			
Modified filename: tpSEF Rulebook - Appendix B - Swap Specifications			
(Effective July 2, 2021).docx			
Changes:			
Add	31		
Delete	31		
Move From	0		
Move To	0		
Table Insert	1		
Table Delete	0		
Table moves to	0		
Table moves from	0		
Embedded Graphics (Visio, ChemDraw, Images etc.)	0		
Embedded Excel	0		
Format changes	0		
Total Changes:	63		