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November 14, 2019

By CFTC Portal

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

Re: <u>tpSEF Inc. – Regulation 40.6(d) Weekly Notification of Rule Amendments (tpSEF</u> Submission #19-06R)

Dear Mr. Kirkpatrick:

Pursuant to Section 5c(c) of the Commodity Exchange Act and Section 40.6(d) of the regulations of the Commodity Futures Trading Commission (the "Commission"), tpSEF Inc. hereby notifies the Commission that it has made certain non-substantive revisions to Appendix B of the tpSEF Rulebook (tpSEF Inc. Swap Specifications) effective as of November 4, 2019. Specifically, tpSEF has made the following changes:

- Updated the terms and conditions for Commodity Index Swaps to include each of the Available Commodity Indices listed in <u>Exhibit I</u> hereto, which terms and conditions were separately filed with the Commission pursuant to CFTC Regulation 40.2(a);
- (ii) Updated the Appendix B effective date.

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

Mr. Christopher J. Kirkpatrick November 14, 2019 Page 2



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

Very truly yours,

tpSEF Inc.

By:

Name: Brian D. Donnelly

Title: Chief Compliance Officer

Date: November 14, 2019

Enclosures

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

.

EXHIBIT I

List of Added Available Commodity Indices

- 1. S&P GSCI ER
- 2. S&P GSCI Cocoa ER
- 3. S&P GSCI Corn ER
- 4. S&P GSCI Cotton ER
- 5. S&P GSCI Feeder Cattle ER
- 6. S&P GSCI Gasoil ER
- 7. S&P GSCI North American Copper ER
- 8. S&P GSCI Aluminum ER
- 9. S&P GSCI Copper ER
- 10. S&P GSCI Nickel ER
- 11. S&P GSCI Lead ER
- 12. S&P GSCI Industrial Metals ER
- 13. S&P GSCI Natural Gas ER

Mr. Christopher J. Kirkpatrick November 14, 2019

<u>EXHIBIT II</u>

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tpSEF Rulebook - Appendix B (Clean)

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tpSEF Inc. Rulebook Appendix B

tpSEF Inc. Swap Specifications

Effective November 4, 2019

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Agricultural Options

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

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

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

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

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

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

Basis Available Currencies and Required Business Days

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

Basis Available Business Day Conventions

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

Basis Available Day Count Fractions

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

Basis Default Effective Dates

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

Basis Earliest and Latest Effective and Termination Dates

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

Basis Notional Amounts

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

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

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

Basis Floating Rate Options and Defaults

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

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

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

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

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

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

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

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

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

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

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

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

Definition of MXN-Unidades de Inversión (UDI)

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

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

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

| Final Exchange Date Business Day | Modified Following |
|----------------------------------|--------------------|
| Convention: | |

Definition of USD-SOFR-COMPOUND

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

Prior to such date:

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

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

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

where:

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Basis Requirements and Defaults (Optional Early Termination—Exercise)

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

Basis Requirements and Defaults (Cash Settlement)

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

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

Basis Swaps – CME Cleared

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

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

Basis Swaps – LCH Cleared

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

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

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

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

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

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

BRL CDI Currencies and Required Business Days

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

BRL CDI Available Business Day Conventions

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

BRL CDI Floating Rate Options

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

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

BRL CDI Notionals

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

Bullion Options

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

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

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

Bullion Option Available Currencies and Required Business Days

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

Bullion Options Available Bullion Business Day Conventions

| ISDA Name |
|-----------------------------|
| Following |
| Modified/Modified Following |
| Nearest |
| Preceding |

Bullion Option Available Bullion Option Style

| ISDA Name |
|-----------|
| American |
| European |
| Bermuda |

Bullion Option Available Bullion Option Type

| ISDA Name |
|---------------------|
| Bullion Put Option |
| Bullion Call Option |
| Bermuda |

Bullion Options Available Bullion

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

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

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

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

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

CDS - ABX Indices (Broad Based) Contracts

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

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

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

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

CDS Index Contract – Emerging Markets Swaps and Swaptions

| Summary: | This covers "CDS Index Contract – Emerging Markets |
|---|---|
| Summary. | Swaps and Swaptions" contracts $- i.e.$, an agreement to |
| | buy or sell protection on a broad-based basket of |
| | emerging markets sovereign entities. |
| Index: | CDX.EM: Series 12 through current, so long as such |
| | Index is not a narrow-based Index. |
| Currency: | USD |
| Quoting Convention and Minimum Increment: | As agreed by counterparties. |
| Minimum Size: | As agreed by counterparties. |
| Trading Conventions: | Buy = Buy Protection, the buyer of protection pays a |
| 0 | premium to the seller in case of a credit event occurring. |
| | Credit events include Bankruptcy and Failure to Pay. |
| | Sell = Sell Protection, the seller of protection receives |
| | the premium payments from the protection buyer. The |
| | Seller owns the credit risk of the instrument. |
| | Investment Grade indices are traded on spread. |
| Swap Conventions: | Fixed coupon payments are calculated at a spread of 500 |
| | bps and exchanged on a quarterly basis. |
| Swap Tenor: | As agreed by the parties, subject to Applicable Law. |
| Effective Date: | The date on which parties begin calculating accrued |
| | obligations such as fixed payments. Also known as the |
| | start date of the swap. |
| Maturity Date: | The final date on which the obligations no longer accrue |
| | and the final payment occurs. |
| Trade Types: | The following swap types may be executed on tpSEF |
| | Inc.: |
| | Outrights |
| | Roll Trades |
| | Curve Trades |
| Settlement: | Contingent payment - Payments related to credit event |
| | settlement will be determined pursuant to the 2009 |
| | ISDA Credit Derivatives Determination Committees and |
| | Auction Settlement Supplement (<i>i.e.</i> , the Big Bang and |
| | Little Bang Protocols). |
| | Fixed Quarterly cash payments - reflected in basis points |
| | and paid by the protection buyer to the protection seller. |
| | Upfront payment - The upfront payment is a portion of |
| | the payments, expressed in percentage points of the |
| | notional, which is present valued and paid immediately to the seller. |
| Swaptions on the Above: | |
| Swaptions: | The SEF is also listing Physically-Settled Swaptions on |
| | the Index on the terms described herein. |
| Swaption Option Style: | European; the Swaptions may be exercised only on |
| | expiration. |
| Swaption Tenor: | The tenor of the Swaptions will be selected by the |
| | parties and will be no shorter than three months and no |
| | longer than three months less than the Swap Tenor. |
| Settlement: | The Swaption will be Physically Settled and, if |
| | exercised, will result in the parties entering into a swap |

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

CDS Index Contract – European Crossover 5Y Swaps and Swaptions

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

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

CDS Index Contract – European HiVol 5Y Swaps and Swaptions

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

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

CDS Index Contract – European IG 5Y Swaps and Swaptions

| This covers "CDS Index Contract – European IG 5Y Swaps and Swaptions" – <i>i.e.</i> , an agreement to buy or sell | |
|--|--|
| = 1.2., an agreement to buy of sen | |
| protection on a basket of liquid European based entities | |
| with an investment grade credit rating. | |
| ITRAXX.EUROPE: Series 10 to current. | |
| EUR | |
| As agreed by counterparties. | |
| As agreed by counterparties. | |
| Buy = Buy Protection, the buyer of protection pays a | |
| premium to the seller in case of a credit event occurring. | |
| Sell = Sell Protection, the seller of protection receives | |
| the premium payments from the protection buyer. The | |
| Seller owns the credit risk of the instrument. | |
| European IG indices are traded on spread. | |
| Fixed coupon payments are calculated at a spread of 100 | |
| bps and exchanged on a quarterly basis. | |
| 5Y The date on which partice begin coloulating account | |
| The date on which parties begin calculating accrued obligations such as fixed payments. Also known as the | |
| start date of the swap. | |
| The final date on which the obligations no longer accrue | |
| and the final payment occurs. | |
| The following swap types may be executed on the tpSEF | |
| Inc.: | |
| Outrights | |
| Roll Trades | |
| Curve Trades | |
| Contingent payment - Payments related to credit event | |
| settlement will be determined pursuant to the 2009 | |
| ISDA Credit Derivatives Determination Committees and | |
| Auction Settlement Supplement, (i.e., the Big Bang | |
| Protocol). | |
| Fixed Quarterly cash payments - reflected in basis points | |
| and paid by the protection buyer to the protection seller. | |
| Upfront fee payment - The upfront fee is a portion of the | |
| payments, expressed in percentage points of the | |
| notional, which is present valued and paid immediately | |
| to the seller. | |
| The SEF is also listing Physically-Settled Swaptions on | |
| the Index on the terms described herein. | |
| European; the Swaptions may be exercised only on | |
| expiration. | |
| The tenor of the Swaptions will be selected by the | |
| parties and will be no shorter than three months and no | |
| longer than three months less than the Swap Tenor. | |
| The Swaption will be Physically Settled and, if | |
| exercised, will result in the parties entering into a swap | |
| | |
| on the Index on the terms described herein. | |
| | |

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

CDS Index Contract – European IG 10Y Swaps and Swaptions

| Summary: | This covers "CDS Index Contract – European IG 10Y | |
|---|---|--|
| Standary . | Swaps and Swaptions" $-i.e.$, an agreement to buy or sell | |
| | protection on a basket of liquid European based entities | |
| | with an investment grade credit rating. | |
| Index: | ITRAXX.EUROPE: Series 7 to current. | |
| Currency: | EUR | |
| Quoting Convention and Minimum Increment: | As agreed by counterparties. | |
| Minimum Size: | As agreed by counterparties. | |
| Trading Conventions: | Buy = Buy Protection, the buyer of protection pays a | |
| 0 | premium to the seller in case of a credit event occurring. | |
| | Sell = Sell Protection, the seller of protection receives | |
| | the premium payments from the protection buyer. The | |
| | Seller owns the credit risk of the instrument. | |
| Swap Conventions: | European IG indices are traded on spread. | |
| | Fixed coupon payments are calculated at a spread of 100 | |
| | bps and exchanged on a quarterly basis. | |
| Swap Tenor: | 10Y | |
| Effective Date: | The date on which parties begin calculating accrued | |
| | obligations such as fixed payments. Also known as the | |
| | start date of the swap. | |
| Maturity Date: | The final date on which the obligations no longer accrue | |
| | and the final payment occurs. | |
| Trade Types: | The following swap types may be executed on the tpSEF | |
| | Inc.: | |
| | Outrights | |
| | Roll Trades | |
| | Curve Trades | |
| Settlement: | Contingent payment - Payments related to credit event | |
| | settlement will be determined pursuant to the 2009 | |
| | ISDA Credit Derivatives Determination Committees and | |
| | Auction Settlement Supplement, (<i>i.e.</i> , the Big Bang | |
| | Protocol). | |
| | Fixed Quarterly cash payments - reflected in basis points | |
| | and paid by the protection buyer to the protection seller. | |
| | Upfront fee payment - The upfront fee is a portion of the payments, expressed in percentage points of the | |
| | notional, which is present valued and paid immediately | |
| | to the seller. | |
| | to the serier. | |
| | | |
| Swaptions on the Above: | | |
| Swaptions: | The SEF is also listing Physically-Settled Swaptions on | |
| | the Index on the terms described herein. | |
| Swaption Option Style: | European; the Swaptions may be exercised only on | |
| | expiration. | |
| Swaption Tenor: | The tenor of the Swaptions will be selected by the | |
| | parties and will be no shorter than three months and no | |
| | longer than three months less than the Swap Tenor. | |
| Settlement: | The Swaption will be Physically Settled and, if | |
| | exercised, will result in the parties entering into a swap | |

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

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

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

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

| | In the case of tranched tran the tranches include: | nsactions in the CDX.NA.IG, |
|---|---|--|
| | Attachment Point | Detachment Point |
| | 0 | 3% |
| | 3% | 7% |
| | 7% | 10% |
| | 7% | 15% |
| | 10% | 15% |
| | 15% | 30% |
| | 15% | 100% |
| | In addition to the customa the parties may agree to cu detachment points. | ry tranches enumerated above, ustom attachment and |
| Effective Date: | The date on which parties begin calculating accrued obligations such as fixed payments. Also known as the start date of the swap. | |
| Maturity Date: | The final date on which the obligations no longer accrue and the final payment occurs. | |
| Trade Types: | | may be executed on the tpSEF |
| Settlement: | Contingent payment - Payments related to credit event settlement will be determined pursuant to the relevant ISDA Definitions (see below). Fixed Quarterly cash payments - reflected in basis points and paid by the protection buyer to the protection seller. Upfront fee payment - The upfront fee is a portion of the payments, expressed in percentage points of the notional, which is present valued and paid immediately to the seller. | |
| Swaptions on the Above: | | |
| Swaptions: | each of the CDX.NA.HY described herein. | ysically-Settled Swaptions on and CDX.NA.IG on the terms |
| Swaption Option Style: | European; the Swaptions may be exercised only on expiration. | |
| Swaption Tenor: | The tenor of the Swaptions will be selected by the parties and will be no shorter than three months and no longer than three months less than the Swap Tenor. | |
| Settlement: | The Swaption will be Physically Settled and, if exercised, will result in the parties entering into a swap on the Index on the terms described herein. | |
| Tranching: | Swaptions may be written on tranched or untranched transactions. | |
| ISDA Definitions (2003 v. 2014 Credit Derivatives Definitions): | | |
| 2014/2003 Definitions: | events, particularly as rela financials and certain "orp with no deliverable obliga | e treatment accorded certain tes to sovereigns and han" CDS (Reference Entities tions). |
| Index Sponsor: | Markit, which sponsors th | e Index, has published |

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

| | information on treatment of both legacy and future | |
|------------------------|---|--|
| | indices. | |
| | The parties should consult Markit's documentation to | |
| | determine the exact treatment. It is the SEF's | |
| | understanding that, in general, all CDS index trades will | |
| | convert to the 2014 Definitions, with individual | |
| | components being excluded if they would be impacted | |
| | by the differences between the two. | |
| Cleared Transactions: | Transactions intended to be cleared will use the | |
| | Definitions required by the relevant DCO selected by the | |
| | parties. | |
| | The parties should consult the relevant DCO's | |
| | documentation to determine the exact treatment. It is the | |
| | SEFs understanding that the DCOs will be converting all | |
| | trades to the 2014 definitions, with individual | |
| | component excluded as describe above. | |
| Choice of Definitions: | The parties can elect which Definitions to use as part of | |
| | their Confirmation process. However, this may limit | |
| | clearability and result in creation of a bespoke Index | |
| | transaction. | |

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

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

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

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

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

| whic | ments, expressed in percentage points of the notional, ich is present valued and paid at the inception of the ntract by the protection buyer to the protection seller. |
|------|--|
|------|--|

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

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

CDS Index Contracts – MCDX Index

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

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

Commodity Index Swaps

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

| Payment Dates: | In relation to each Calculation Period, as specified by the parties, each such day being subject to adjustment in accordance with the Payment Date Business Day Convention. | |
|---|---|--|
| Payment Date Business Days: | The Business Days specified for the relevant Commodity, plus any additional Business Days specified by the parties from among the Available Business Days. | |
| Payment Date Business Day Convention: | As specified by the parties from among the Available Business Day Conventions. | |
| Fixed Amount: | | |
| Fixed Price Payer: | As specified by the parties. | |
| Fixed Price or Fixed Amount: | As specified by the parties, expressed as a rate or overall. | |
| Floating Amount: | | |
| Floating Price Payer: | As specified by the parties. | |
| Floating Price: | In relation to each Calculation Period, the level of the specified Available Commodity Index at the end of the such Calculation Period less the level of the specified Available Commodity Index at the start of the such Calculation Period, the result of which is divided by the level of the specified Available Commodity Index at the start of the such Calculation Period. | |
| Market Disruption: | | |
| Market Disruption Events: | Unless otherwise specified by the parties, per the Commodity Definitions. | |
| Additional Market Disruption Events: | As specified by the parties. | |
| Consequences of Market Disruption Events: | Unless otherwise specified by the parties, per the Commodity Definitions. | |
| Disruption Fallbacks: | Unless otherwise specified by the parties, per the Commodity Definitions. | |
| Fallback Reference Price: | None, unless specified by the parties. | |
| Maximum Days of Disruption: | Unless otherwise specified by the parties, per the Commodity Definitions. | |
| Calculation Agent: | As agreed by the parties. | |

Commodity Index Swap Available Currencies and Required Business Days

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

Commodity Index Swap Available Business Day Conventions

| ISDA Name |
|-----------------------------|
| Following |
| Modified/Modified Following |
| Nearest |
| Preceding |

| 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 |
| BCOMNG | BCOM Natural Gas ER |
| BCOMNI | BCOM Nickel ER |
| BCOMOJ | BCOM Orange Juice ER |

Commodity Index Swap Available Commodity Indices

| Abbr | Name |
|---------|------------------------------|
| BCOMPA | BCOM Palladium ER |
| BCOMPL | BCOM Platinum ER |
| BCOMSI | BCOM Silver ER |
| BCOMSM | BCOM Soybean Meal ER |
| BCOMBO | BCOM Soybean Oil ER |
| BCOMSY | BCOM Soybeans ER |
| BCOMSB | BCOM Sugar ER |
| BCOMSN | BCOM Tin ER |
| BCOMRB | BCOM Unleaded Gas ER |
| BCOMWH | BCOM Wheat ER |
| BCOMKW | BCOM Kansas Wheat ER |
| BCOMCL | BCOM WTI Crude Oil ER |
| BCOMZS | BCOM Zinc ER |
| BCOMAU | BCOM AUD ER |
| BCOMEU | BCOM EUR ER |
| BCOMGB | BCOM GBP ER |
| 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 |
| BCOMWHC | BCOM Wheat Capped ER |
| BCOMZSC | BCOM Zinc Capped ER |
| BCOMTR | BCOM TR |
| BCOMF1T | BCOM F1 TR |

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

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

Commodity Index Swap Earliest and Latest Effective and Termination Dates

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

Commodity Index Swap Notional Quantities per Calculation Period

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

Deliverable Foreign Exchange Barrier Options

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

| Summary: | This covers deliverable foreign exchange options with a |
|---|---|
| | barrier. |
| Limitations on Available Selections and Default Settings: | The terms under which a Deliverable Foreign Exchange Barrier Option may be traded are as specified in these terms and conditions and in the attached tables. |
| | For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even |
| | Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than |
| | Latest. |
| | For Business Days, the defaults shall be the locations specified for the relevant currency, any additional locations specified for the relevant Floating Rate |
| | Options. The parties may add additional locations from the |
| | Available Locations and may eliminate some or all of |
| | the other locations, so long as there is at least one location in which payment may be made. |
| | For these purposes "TARGET"/EUTA is considered a |
| | location. In many cases there are normal "vanilla" terms on which |
| | the parties will transact. These are shown as "Default" and will apply unless the parties vary them. |
| | It should be noted that these contracts can be traded in a |
| | variety of currencies. Since each national market has its own peculiarities, the "Available Terms" and/or |
| | "Default Terms" may vary by currency. In some cases, the same contract might have different |
| | terms depending on the market in which it is traded (e.g., |
| | London versus NY). In that case the default settings may |
| Incorporated Standards: | vary by market. This contract description incorporates by reference the |
| | following industry standard documentation and standards: |
| | (a) the 1998 FX and Currency Option Definitions and 2005 Amendment |
| | (b) the 2005 Barrier Option Supplement to the 1998 FX and Currency Option Definitions |
| | (c) the 2000 Annex A to the 1998 FX and Currency |
| | Option Definitions and the March 2013 Compendium of Amendments |
| | (d) ISDA OTC Taxonomies |
| | (e) FpML Location Codes |
| | For convenience, certain terms are mapped to their |
| | FpML equivalent. For purposes of this description, the term COP means |
| | the lawful currency of the Republic of Columbia |
| Product Type/ISDA OTC Taxonomy: | |
| ISDA OTC Asset Class: | Foreign Exchange |
| ISDA OTC Base Product: | Simple Exotic |
| ISDA OTC Sub-Product: | Barrier Option |

| Further Limitations: | None |
|---|--|
| FpML Schema: | "confirmation.fxOption" |
| Terms: | |
| Trade Date: | The date the transaction is agreed between and becomes |
| | legally binding on the parties. |
| Commencement Date | As specified by the parties. This applies only where the |
| ("americanExercise.commencementDate"): | Option Style is American. |
| Buyer ("buyerPartyReference"): | As specified by the parties. |
| Seller ("sellerPartyReference"): | As specified by the parties. |
| Currency Option Style: | As specified by the parties. |
| Currency Option Type: | A Call with respect to the Call Currency and a Put with |
| canon of option Type. | respect to the Put Currency. |
| Call Currency ("callCurrencyAmount"): | The currency and amount as specified by the parties, or, |
| | if not so specified, derived from the Put Currency |
| | Amount and Strike Price. |
| | The Put Currency and Call Currency must represent a |
| | traded pair as shown on the attached list of currencies. |
| Put Currency ("putCurrencyAmount"): | The currency and amount as specified by the parties, or, |
| The charteney (parcourteney mount). | if not so specified, derived from the Call Currency |
| | Amount and Strike Price. |
| Strike Price ("strikePrice"): | As specified by the parties (if only one of the Put |
| | Currency or Call Currency is specified). |
| | If no Strike Price is specified and Automatic Exercise is |
| | applicable, the Strike Price will be calculated using the |
| | Put Currency and Call Currency in order to determine if |
| | the Option is to be automatically exercised. |
| Expiration Date ("expiryDate"): | As specified by the parties. |
| Latest Exercise Time: | As specified by the parties. This applies only where the |
| | Option Style is American. |
| Expiration Time ("americanExercise.expiryTime" or | The time in the location specified by the parities. |
| "europeanExercise.expiryTime"): | The time in the focution specified by the particles. |
| Automatic Exercise: | As specified by the parties. |
| Settlement Date: | As specified by the parties. |
| Premium ("premium"): | As specified by the parties. |
| Premium Payment Date: | As specified by the parties. |
| Barrier ("features.barrier"): | Applicable. |
| Event Type: | As specified by the parties from among the Available |
| Event Type. | Barrier Types. |
| Spot Exchange Rate Direction ("direction"): | As specified by the parties from among the Available |
| Spot Exchange Rate Direction (direction). | Spot Exchange Directions. |
| Derrier Event Data Source ("information Source"): | As specified by the parties. |
| Barrier Event Rate Source ("informationSource"): | |
| Barrier Level ("triggerRate"): | As specified by the parties as a number of one Currency per the other Currency ("quotedCurrencyPair", |
| | |
| Encode Decision of The second The second Street | "currency1", "currency2" and "quoteBasis") |
| Event Period Start Date and Time | As specified by the portion |
| ("observationStartDate", "observationStartTime"): | As specified by the parties. |
| Event Period End Date and Time | |
| ("observationEndDate" "observationEndTime"): | As specified by the parties. |
| Calculation Agent: | As specified by the parties. |
| Business Days for Premium Payment Date: | As specified by the parties. |
| Business Days for Settlement Date: | As specified by the parties. |
| Business Days for Exercise Date | For American Options, as specified by the parties. |
| Business Days for Expiration Date: | As specified by the parties. |
| Business Days (General): | As specified by the parties. |

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

FX Barrier Option Available Currencies and Principal Financial Centers

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

FX Barrier Option Available Currency Pairs, Minimum and Increment

| | CALL | | |
|-----|------|-----|-----|
| PUT | AUD | EUR | USD |
| AUD | | Y | Y |
| EUR | Y | | Y |
| USD | Y | Y | |

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

FX Barrier Option Requirements and Defaults

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

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

FX Barrier Available Option Styles

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

FXO Available Business Day Conventions

| ISDA Name |
|-----------------------------|
| Following |
| Modified/Modified Following |
| Nearest |
| Preceding |

FX Barrier Option Available Event Types

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

FX Barrier Option Available Spot Exchange Rate Direction

| Spot Exchange Rate Direction | Spo |
|------------------------------|-----|
| Greater than or equal to | Gre |
| Less than or equal to | Les |

FX Barrier Option Available Barrier Event Rate Source

| Exchange | Source |
|----------|--------|
| AUD/EUR | |
| AUD/USD | |
| EUR/USD | |

Deliverable Vanilla American or European Style Foreign Exchange Options

| Summary: | This covers deliverable vanilla American or European |
|---|---|
| | style foreign exchange options. |
| Limitations on Available Selections and Default | The terms under which a Deliverable Vanilla American |
| Settings: | or European Style Foreign Exchange Option may be |
| | traded are as specified in these terms and conditions and |
| | in the attached tables. |
| | For amounts or rates, the relevant term cannot be less |
| | than the specified Minimum, must represent an even |
| | Increment and cannot exceed the Maximum; for a date, |
| | the date cannot be earlier than Earliest nor later than |
| | Latest. |
| | For Business Days, the defaults shall be the locations |
| | specified for the relevant currency, any additional |
| | locations specified for the relevant Floating Rate Options. |
| | The parties may add additional locations from the |
| | Available Locations and may eliminate some or all of the other locations, so long as there is at least one location in |
| | which payment may be made. |
| | For these purposes "TARGET"/EUTA is considered a |
| | location. |
| | In many cases there are normal "vanilla" terms on which |
| | the parties will transact. These are shown as "Default" |
| | and will apply unless the parties vary them. |
| | It should be noted that these contracts can be traded in a |
| | variety of currencies. Since each national market has its |
| | own peculiarities, the "Available Terms" and/or "Default |
| | Terms" may vary by currency. |
| | In some cases, the same contract might have different |
| | terms depending on the market in which it is traded (e.g., |
| | London versus NY). In that case the default settings may |
| | vary by market. |
| Incorporated Standards: | This contract description incorporates by reference the |
| | following industry standard documentation and standards: |
| | (a) the 1998 FX and Currency Option Definitions and |
| | 2005 Amendment |
| | (b) ISDA OTC Taxonomies |
| | (c) FpML Location Codes |
| | For convenience, certain terms are mapped to their FpML |
| | 5.2.4 equivalent. |
| | For purposes of this description, the term COP means the |
| | lawful currency of the Republic of Columbia. |
| Product Type/ISDA OTC Taxonomy: | |
| ISDA OTC Asset Class: | Foreign Exchange |
| ISDA OTC Base Product: | Foreign Exchange |
| ISDA OTC Sub-Product: | Vanilla Option |
| ISDA OTC Sub-Product. ISDA OTC Sub-Product Number: | 8 |
| Further Limitations: | None |
| FpML Schema: | "confirmation.fxOption" |
| Terms: | |
| | The date the transaction is agreed between and becomes |
| Trade Date: | The date the transaction is agreed between and becomes |

| legally binding on the parties. As specified by the parties. This applies only where the Option Style is American. As specified by the parties. As specified by the parties. A call with respect to the Call Currency and a Put with respect to the Put Currency The currency and amount as specified by the parties, or, if |
|---|
| Option Style is American. As specified by the parties. As specified by the parties. As specified by the parties. A Call with respect to the Call Currency and a Put with respect to the Put Currency |
| As specified by the parties. As specified by the parties. As specified by the parties. A Call with respect to the Call Currency and a Put with respect to the Put Currency |
| As specified by the parties. As specified by the parties. A Call with respect to the Call Currency and a Put with respect to the Put Currency |
| As specified by the parties. A Call with respect to the Call Currency and a Put with respect to the Put Currency |
| A Call with respect to the Call Currency and a Put with respect to the Put Currency |
| respect to the Put Currency |
| |
| |
| not so specified, derived from the Put Currency Amount and Strike Price. |
| The Put Currency and Call Currency must represent a |
| traded pair as shown on the attached list of currencies. |
| The currency and amount as specified by the parties, or, if |
| not so specified, derived from the Call Currency Amount and 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. |
| As specified by the parties. |
| As specified by the parties. This applies only where the |
| Option Style is American. |
| The time in the location specified by the parities. |
| As specified by the parties. |
| As specified by the parties |
| As specified by the parties. |
| For American Options, as specified by the parties. |
| As specified by the parties. |
| As specified by the parties. |
| As specified by the parties. |
| As specified by the parties. |
| As specified by the parties. |
| As specified by the parties if any Disruption Events are |
| applicable. |
| As specified by the parties. |
| As specified by the parties for each Disruption Event |
| applicable. |
| TtTraf(IaFt)//////////////////////////////////// |

FX Vanilla Option Available Currencies and Principal Financial Centers

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

Deliverable Vanilla American or European Style Foreign Exchange Options

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

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

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

FX Vanilla Option Available Currency Pairs, Minimum and Increment

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

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

FX Vanilla Option Requirements and Defaults

Deliverable Vanilla American or European Style Foreign Exchange Options

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

FX Vanilla Available Option Styles

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

FXO Available Business Day Conventions

| ISDA Name |
|-----------------------------|
| Following |
| Modified/Modified Following |
| Nearest |
| Preceding |

Digital Foreign Exchange Options

| Summary: | This covers digital foreign exchange options. |
|---|--|
| Limitations on Available Selections and Default | The terms under which a Digital Foreign Exchange |
| Settings: | Option may be traded are as specified in these terms and |
| | conditions and in the attached tables. |
| | For amounts or rates, the relevant term cannot be less |
| | than the specified Minimum, must represent an even |
| | Increment and cannot exceed the Maximum; for a date, |
| | the date cannot be earlier than Earliest nor later than Latest. |
| | For Business Days, the defaults shall be the locations |
| | specified for the relevant currency, any additional |
| | locations specified for the relevant Floating Rate |
| | Options. |
| | The parties may add additional locations from the |
| | Available Locations and may eliminate some or all of |
| | the other locations, so long as there is at least one |
| | location in which payment may be made. |
| | For these purposes "TARGET"/EUTA is considered a |
| | location. |
| | In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default" |
| | and will apply unless the parties vary them. |
| | It should be noted that these contracts can be traded in a |
| | variety of currencies. Since each national market has its |
| | own peculiarities, the "Available Terms" and/or "Default |
| | Terms" may vary by currency. |
| | In some cases, the same contract might have different |
| | terms depending on the market in which it is traded (e.g., |
| | London versus NY). In that case the default settings may |
| | vary by market. |
| Incorporated Standards: | This contract description incorporates by reference the |
| | following industry standard documentation and |
| | standards: (a) the 1998 FX and Currency Option Definitions and |
| | 2005 Amendment |
| | (b) the 2005 Barrier Option Supplement to the 1998 FX |
| | and Currency Option Definitions |
| | (c) the 2000 Annex A to the 1998 FX and Currency |
| | Option Definitions and the March 2013 Compendium of |
| | Amendments |
| | (d) ISDA OTC Taxonomies |
| | (e) FpML Location Codes |
| | For convenience, certain terms are mapped to their |
| | FpML 5.5 equivalent. For purposes of this description, the term COP means |
| | the lawful currency of the Republic of Columbia |
| Product Type/ISDA OTC Taxonomy: | |
| ISDA OTC Asset Class: | Foreign Exchange |
| ISDA OTC Base Product: | Simple Exotic |
| ISDA OTC Sub-Product: | Digital Option |
| Further Limitations: | None |

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

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

FX Digital Option Available Currencies and Principal Financial Centers

FX Digital Option Available Currency Pairs, Minimum and Increment

| | CALL | | |
|-----|------|-----|-----|
| PUT | AUD | EUR | USD |
| AUD | | Y | Y |
| EUR | Y | | Y |
| USD | Y | Y | |

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

FX Digital Option Requirements and Defaults

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

FXO Available Business Day Conventions

| ISDA Name |
|-----------------------------|
| Following |
| Modified/Modified Following |
| Nearest |
| Preceding |

FX Digital Option Available Event Types

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

FX Digital Option Available Barrier Event Rate Source

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

Equity Index Swaps

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

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

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

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

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

Equity Index Available Currencies and Required Business Days

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

Equity Index Available Business Day Conventions

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

Equity Index Available Indices

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

| DAX | Deutscher Aktien Index (EMEA) |
|---------------|---|
| DJITR | Dow Jones Industrial Average Total Return |
| DJUSRE | Dow Jones U.S. Real Estate Index |
| EWTRGSPC | REUTERS – REU - S&P EW 500 INDEX |
| FTSEMIB | FTSE MIB Index (EMEA) |
| GCUDCA | MSCI Daily TR Gross Small Cap Canada USD |
| GCUDUS | MSCI Daily Total Return Gross Small Cap USA USD |
| GDDLCA | MSCI Canada Index CAD Total Return (Gross Dividends) |
| GDDUCA | MSCI Canada Index USD Daily Total Return (Gross Dividends) |
| GDDUEAFE | MSCI EAFE Index Total Return (Gross Dividends) |
| GDDUNA | MSCI North American Index USD Total Return (Gross Dividends) |
| GDDUUS | MSCI US Index Total Return (Gross Dividends) |
| HSCEI | Hang Seng China Enterprises Index (AEJ) |
| HSI | Hang Seng Index (AEJ) |
| IBEX | IBEX 35 Index(EMEA) |
| IBOV | BOVESPA Index |
| IXBTR | S&P 500 Material Select Sector Total Return |
| IXCPR | Communication Services Select Sector Index |
| IXCTR | Communication Services Select Sector Index 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 S&P 500 Utilities Select Sector Total Return |
| IXUTR | |
| IXVTR | S&P 500 Health Care Select Sector Total Return |
| IXYTR | S&P 500 Consumer Discretionary Select Sector Total Return |
| KOSPI | Korea Composite Stock Price Index (AEJ) |
| MICNA | MSCI China A Inclusion USD Index (Net) |
| MEXBOL | Mexican IPC Index (Indice de Precios y Cotizaciones) |
| MSLUELAN | MSCI Emerging Markets Latin America Small Cap Index (USD) (Net Dividends) |
| NDDLEAFE | MSCI Canada Index CAD Total Return (Net Dividends) |
| NDDUNA | 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) |
| NDEUSDD | 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 NKV | NASDAQ-100 Nikkei 225 Index (AEJ) |
| NKY | |
| OEXT | S&P 100 Total Return |
| OMX RGUSFL | OMX Stockholm 30 (EMEA) |
| | Russell 1000 Financial |
| RU10GRTR | Russell 1000 Growth Total Return |
| RU10INTR | Russell 1000 Total Return |
| RU10VATR | Russell 1000 Value Total Return |
| RU20GRTR | Russell 2000 Growth Total Return |
| RU20INTR | Russell 2000 Total Return |
| RU20VATR | Russell 2000 Value Total Return |

| SP5LVIT | S&P 500 Low Volatility Total Return Index |
|----------|--|
| SPSIBITR | S&P Biotechnology Select Industry Total Return Index |
| SPSIOP | S&P Oil & Gas Exploration & Production Select Industry Index |
| SPTRMDCP | S&P MidCap 400 Total Return |
| SPTRSMCP | S&P SmallCap 600 Total Return |
| SPXT | S&P 500 Total Return |
| SX5E | Eurostoxx 50 Index (EMEA) |
| TSX69 | S&P/TSX 60 Index |
| UKX | FTSE 100 Index (EMEA) |
| XNDX | NASDAQ-100 Total Return |
| XSOX | PHLX Semiconductor Sector Index Total Return |

Equity Index Available FX Rates

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

Equity Index Available Day Count Fractions

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

Equity Index Earliest and Latest Effective and Termination Dates

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

Equity Index Notional Amounts

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

Equity Index Floating Rate Options and Defaults

| Floating Rate Option | Available Tenors | Default Tenor | Default Day Count Fraction | Additional Business Day Locations |
|---------------------------------------|-------------------|---------------|-------------------------------|---|
| AUD-AONIA-OIS-COMPOUND | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| AUD-AONIA-OIS-COMPOUND- SwapMarker | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| AUD-BBR-AUBBSW | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| AUD-BBR-BBSW | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| AUD-BBR-BBSW-Bloomberg | All quoted tenors | N/A | Per ISDA 2006 | Ν |

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

| Floating Rate Option | Available Tenors | Default Tenor | Default Day Count Fraction | Additional Business Day Locations |
|---|-------------------|---------------|-------------------------------|---|
| Bloomberg | | | | |
| 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 |

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

| Floating Rate Option | Available Tenors | Default Tenor | Default Day Count Fraction | Additional Business Day Locations |
|---|-------------------|---------------|-------------------------------|---|
| 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 | 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 | N |
| JPY-TSR-Reuters-10:00 | All quoted tenors | N/A | Per ISDA 2006 | N |
| JPY-TSR-Reuters-15:00 | All quoted tenors | N/A | Per ISDA 2006 | 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 | N |
| KRW-CD-3220 | All quoted tenors | N/A | Per ISDA 2006 | N |
| KRW-CD-KSDA-Bloomberg | All quoted tenors | N/A | Per ISDA 2006 | N |
| KRW-Quarterly Annual Swap Rate-3:30-ICAP | 3M | N/A | Per ISDA 2006 | N |
| KRW-Bond-3222 | 3M | N/A | Per ISDA 2006 | N |
| SEK-Annual Swap Rate | All quoted tenors | N/A | Per ISDA 2006 | 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 | N |
| SEK-STIBOR-Reference Banks | All quoted tenors | N/A | Per ISDA 2006 | N |
| SEK-STIBOR-SIDE | All quoted tenors | N/A | Per ISDA 2006 | N |
| SEK-Annual Swap Rate | All quoted tenors | N/A | Per ISDA 2006 | N |

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

| Floating Rate Option | Available Tenors | Default Tenor | Default Day Count Fraction | Additional Business Day Locations |
|-------------------------------------|-------------------|---------------|-------------------------------|---|
| USD-OIS-3:00-BGCANTOR | All quoted tenors | N/A | Per ISDA 2006 | 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 |
| USD-Treasury Rate- SwapMarker99 | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| USD-Treasury Rate-T19901 | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| USD-Treasury Rate-T500 | All quoted tenors | N/A | Per ISDA 2006 | Ν |

Equity Index Requirements and Defaults

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

Equity Index Variance Swaps

| Summary: | This covers equity index variance swaps (each, an "Equity Index Variance Swap") |
|--|--|
| Limitations on Available Selections and Default Settings: | "Equity Index Variance Swap"). The terms under which an Equity Index Variance Swap may be traded are shown below or in the attached tables. For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest. For Business Days, the defaults shall be the locations specified for the relevant currency, any additional locations specified for the relevant Floating Rate Options. |
| | The parties may add additional locations from the Available Locations and may eliminate some or all of the other locations, so long as there is at least one location in which payment may be made. For these purposes "TARGET" is considered a location. In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default " and will apply unless the parties vary them. It should be noted that these contracts can be traded in a variety of currencies. Since each national market has its own peculiarities, the |
| | "Available Terms" and/or "Default Terms" may vary by currency. In some cases, the same contract might have different terms depending on the market in which it is traded (<i>e.g.</i>, London versus NY). In that case the default settings may vary by market. |
| Incorporated Standards: | This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions (b) 2002 ISDA Equity Derivatives Definitions (c) Annex IVS to 2007 Americas Master Variance Swap Confirmation Agreement, to the Revised 2007 AEJ Master Variance Swap Confirmation Agreement for AEJ indices or to the 2007 European Variance Swap Master Confirmation Agreement (as indicated on the Equity Index Available Indices attached) For convenience, certain terms are mapped to their FpML 5.5 equivalent. |
| Product Type/ISDA OTC Taxonomy: | |
| ISDA OTC Asset Class: | Equity |
| ISDA OTC Base Product: | Swap |
| ISDA OTC Sub-Product: | Parameter Return Variance |
| ISDA OTC Transaction type: | Single Index |
| Further Limitations: | None |
| Terms: | |

| Trade Date: | As agreed by the parties. |
|--|--|
| Effective Date ("effectiveDate"): | As per Annex IVS |
| Termination Date ("terminationDate"): | As per Annex IVS |
| Exchanges: | As specified by the parties. |
| Related Exchanges: | As per Annex IVS |
| Variance Buyer: | As specified by the parties (other than for an AEJ or EMEA Index). |
| Variance Seller: | As specified by the parties (other than for an AEJ or EMEA Index). |
| Equity Amounts: | |
| Equity Amount Payer ("payerPartyReference"): | As per Annex IVS |
| Equity Notional Amount: | As specified by the parties (other than for an EMEA Index). |
| Variance Amount: | As specified by the parties (for an EMEA Index) |
| Equity Notional Reset: | As per Annex IVS |
| Type of Return: | As per Annex IVS |
| Initial Price: | As per Annex IVS |
| Final Price: | As per Annex IVS |
| Valuation Time: | As per Annex IVS |
| Observation Start Date: | As specified by the parties or otherwise as per Annex IVS. |
| Observation End Date: | As per Annex IVS |
| Observation Day: | As per Annex IVS |
| Non-Disrupted Observation Day: | As per Annex IVS |
| Observation Period: | As per Annex IVS |
| Futures Price Valuation: | As specified by the parties or determined in accordance with Annex IVS. |
| Default Exchange-traded Contract: | As per Annex IVS |
| Equity Amount: | As per Annex IVS |
| Variance Strike Price: | As specified by the parties and calculated in accordance with Annex IVS. |
| Variance Cap: | As specified by the parties, or otherwise as per Annex IVS. |
| Final Realized Volatility: | As per Annex IVS |
| Initial Index Level: | As specified by the parties. |
| Closing Index Level: | If specified by the parties, and determined per Annex IVS. |
| Expiring Contract Level: | If specified by the parties or as determined per Annex IVS. |
| Variance Amount: | As specified by the parties. |
| Volatility Strike Price: | As specified by the parties if Variance Strike Price is not specified. |
| Variance Strike Price: | As specified by the parties if Volatility Strike Price is not specified, or calculated in accordance with Annex IVS. |
| Variance Cap Amount: | As specified by the parties or otherwise per Annex IVS. |
| Final Realized Volatility ("FRV"): | Per Annex IVS |
| N: | As specified by the parties or otherwise per Annex IVS (other than for an AEJ Index). |
| ExpectedN: | As specified by the parties or otherwise per Annex IVS (only for an AEJ Index). |
| Market Disruption Event: | As per Annex IVS |
| Floating Amount: | |
| Floating Amount: | As per Annex IVS |
| Settlement Terms: | |

| Cash Settlement: | As per Annex IVS |
|---|---------------------------|
| Settlement Currency: | As per Annex IVS |
| Cash Settlement Payment Date: | As per Annex IVS |
| Index Adjustment Events: | |
| Index Cancellation: | As per Annex IVS |
| Index Modification: | As per Annex IVS |
| Index Disruption: | As per Annex IVS |
| IVS Cancellation and Payment: | As per Annex IVS |
| Additional Disruption Events: | |
| Change in Law: | As per Annex IVS |
| Non-Reliance: | As per Annex IS |
| Agreements and Acknowledgements Regarding Hedging | As per Annex IS |
| Activities: | |
| Additional Acknowledgements: | As per Annex IS |
| Index Disclaimer: | As per Annex IS |
| Calculation Agent: | As agreed by the parties. |

Equity Index Available Currencies and Required Business Days

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

Equity Index Available Indices

| Abbr | Name |
|----------|--|
| DAX | Deutscher Aktien Index (EMEA) |
| DJITR | Dow Jones Industrial Average Total Return |
| DJUSRE | Dow Jones U.S. Real Estate Index |
| GDDLCA | MSCI Canada Index CAD Total Return (Gross Dividends) |
| GDDUEAFE | MSCI EAFE Index Total Return (Gross Dividends) |
| GDDUNA | MSCI North American Index USD Total Return (Gross Dividends) |
| GDDUUS | MSCI US Index Total Return (Gross Dividends) |
| HSCEI | Hang Seng China Enterprises Index (AEJ) |
| HSI | Hang Seng Index (AEJ) |
| IBOV | BOVESPA Index |
| KOSPI | Korea Composite Stock Price Index (AEJ) |
| MDCPSPTR | S&P MidCap 400 Total Return |
| MEXBOL | Mexican IPC index (Indice de Precios y Cotizaciones) |
| NDDLCA | MSCI Canada Index CAD Total Return (Net Dividends) |
| NDDUNA | MSCI North American Index USD Total Return (Net Dividends) |
| NDDUUS | MSCI US Index Total Return (Net Dividends) |
| NDEUBRAF | MSCI Brazil Index USD Total Return (Net Dividends) |
| NDEUMXF | MSCI Mexico Index USD Total Return (Net Dividends) |
| NDEUSCH | MSCI Chile Index Total Return (Net Dividends) |
| NDEUSCO | MSIC Colombia Index Total Return (Net Dividends) |
| NDUEEGFL | MSCI Emerging Markets Latin America USD |
| NDX | NASDAQ-100 |
| OEXT | S&P 100 Total Return |
| RGUSFL | Russell 1000 Financial |
| RU10GRTR | Russell 1000 Growth Total Return |

| RU10INTR | Russell 1000 Total Return |
|-----------------|----------------------------------|
| RU10VATR | Russell 1000 Value Total Return |
| RU20GRTR | Russell 2000 Growth Total Return |
| RU20INTR | Russell 2000 Total Return |
| RU20VATR | Russell 2000 Value Total Return |
| SMCPSPTR | S&P SmallCap 600 Total Return |
| SPXT | S&P 500 Total Return |
| SX5E | Eurostoxx 50 Index (EMEA) |
| UKX | FTSE 100 Index (EMEA) |

Equity Index Volatility Swaps

| Summary: | This covers equity index volatility swaps (each, an "Equity Index Volatility Swap"). |
|--|---|
| Limitations on Available Selections and Default Settings: | "Equity Index Volatility Swap"). The terms under which an Equity Index Volatility Swap may be traded are shown below or in the attached tables. For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest. For Business Days, the defaults shall be the locations specified for the relevant currency. The parties may add additional locations from the Available Locations and may eliminate some or all of the other locations, so long as there is at least one location. In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default " and will apply unless the parties vary them. It should be noted that these contracts can be traded in a variety of currencies. |
| | 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). |
| Incorporated Standards: | In that case the default settings may vary by market.This contract description incorporates by reference the following industry standard documentation and standards:(a) 2006 ISDA Definitions(b) 2002 ISDA Equity Derivatives Definitions(c) Annex IVS to:(i) the 2006 Japan Master Variance Swap Confirmation Agreement for Japan Indices, (ii) the 2007 Americas Master Variance Swap Confirmation Agreement, (iii) the Revised 2007 AEJ Master Variance Swap Confirmation Agreement for AEJ indices, or (iv) |

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

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

Equity Index Volatility Swap - Available Currencies and Required Business Days

| Three Letter Currency Code (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 swaptions ("Fixed for Floating Agricultural Swaptions"). | |
|--|--|--|
| Limitations on Available Selections and Default | The terms under which Fixed for Floating Agricultural | |
| Settings: | Swaptions may be traded are shown below and in the | |
| Settingst | 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 | |
| Effective Date Duciness De- | 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 | |
| Termination Data | 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 |
| 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 |
| consequences of market Disruption Bronts. | Commodity Definitions. |
| Disruption Fallbacks: | Unless otherwise specified by the parties, per the |
| | Commodity Definitions. |
| Fallback Reference Price: | None, unless specified by the parties. |
| Maximum Days of Disruption: | Unless otherwise specified by the parties, per the |
| maximum Days of Distuption. | Commodity Definitions. |
| Calculation Agent: | As agreed by the parties. |
| Carculation Agent. | As agreed by the parties. |

Fixed for Floating Agricultural Swaptions Available Currencies and Required Business Days

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

Fixed-for-Floating Agricultural Swaptions Available Business Day Conventions

| ISDA Name |
|-----------------------------|
| Following |
| Modified/Modified Following |
| Nearest |
| Preceding |

Fixed-for-Floating Agricultural Swaptions Available Commodity Reference Prices

ISDA Definitions

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

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

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

Exchange Definitions

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

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

Fixed for Floating Agricultural Swap Contracts

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

Terms and Conditions

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

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

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

Fixed-for-Floating Agricultural Swap Available Business Day Conventions

| ISDA Name |
|-----------------------------|
| Following |
| Modified/Modified Following |
| Nearest |
| Preceding |

Fixed-for-Floating Agricultural Swap Available Commodity Reference Prices

ISDA Definitions

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

| | ISDA Definition | |
|--------------------|-----------------|--|
| COCOA-GBP-EURONEXT | | |

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

Exchange Definitions

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

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

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

Fixed for Floating Interest Rate Swaps

Terms and Conditions

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

| Product Type/ISDA OTC Taxonomy: | |
|--|--|
| ISDA OTC Asset Class: | Interest Rate |
| ISDA OTC Base Product: | IR Swap |
| ISDA OTC Sub-Product: | Fixed Floating |
| Further Limitations: | None |
| Terms: | |
| Notional Amount ("notional"): | An amount in one of the Available Currencies (see below) agreed by the parties. |
| Effective Date ("effectiveDate"): | The date specified by the parties. 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. |
| 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 |

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

Fixed Floating Available Currencies and Required Business Days

| Three Letter Currency Code (ISDA/ISO) | Currency Name (ISDA) | Basic Business Day Locations For Currency (FpML Codes) |
|--|-----------------------|---|
| AUD | Australian Dollar | AUSY |
| BRL | Brazilian Reai | Any of BR{SP,RJ,BR} and not otherwise declared a market holiday by the BM&F |
| CAD | Canadian Dollar | САТО |
| CHF | Swiss Franc | CHZU |
| CLP | Chilean Peso | CLSA |
| CNH | Chinese Renminbi (HK) | HKHK and CNBE |
| CNY | Chinese Renminbi | CNBE |
| COP | 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 |

| 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 | Ν |
| AUD-LIBOR-BBA | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| AUD-LIBOR-BBA- Bloomberg | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| AUD-LIBOR- Reference Banks | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| AUD-Quarterly Swap Rate-ICAP | All quoted tenors | N/A | Per ISDA 2006 | N |
| AUD-Quarterly Swap Rate-ICAP-Reference Banks | All quoted tenors | N/A | Per ISDA 2006 | N |
| AUD-Semi-annual Swap Rate-ICAP | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| AUD-Semi-Annual Swap Rate-ICAP- | All quoted tenors | N/A | Per ISDA 2006 | N |

| Reference Banks | | | | |
|---|-------------------|-----|---------------|--------------------------------|
| AUD-Swap Rate- Reuters | All quoted tenors | N/A | Per ISDA 2006 | N |
| BRL-CDI-CETIP | See below | N/A | See below | See below |
| CAD-BA-CDOR | All quoted tenors | N/A | Per ISDA 2006 | N |
| CAD-BA-CDOR- Bloomberg | All quoted tenors | N/A | Per ISDA 2006 | N |
| CAD-BA-ISDD | All quoted tenors | N/A | Per ISDA 2006 | 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 | N |
| 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 | 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 | 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 | 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- BGCANTOR | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| CNY-Semi-Annual Swap Rate-Reference Banks | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| CNY-SHIBOR-Reuters | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| COP-IBR-OIS- COMPOUND | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| CZK-Annual Swap Rate-11:00- BGCANTOR | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| CZK-Annual Swap Rate-Reference Banks | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| CZK-PRIBOR-PRBO | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| CZK-PRIBOR- Reference Banks | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| DKK-CIBOR- DKNA13 | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| DKK-CIBOR- DKNA13-Bloomberg | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| DKK-CIBOR- Reference Banks | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| DKK-CIBOR2- DKNA13 | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| DKK-CITA-DKNA14- COMPOUND | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| DKK-DKKOIS-OIS- COMPOUND | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| EUR USD-Basis Swaps-11:00-ICAP | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| EUR-Annual Swap Rate-10:00 | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| EUR-Annual Swap Rate-10:00-Bloomberg | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| EUR-Annual Swap Rate-10:00-ICAP | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| EUR-Annual Swap Rate-10:00- SwapMarker | All quoted tenors | N/A | Per ISDA 2006 | Ν |

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

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

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

| JPY-ISDA-Swap Rate- 15:00 | All quoted tenors | N/A | Per ISDA 2006 | Ν |
|---|-------------------|-----|---------------|--------------------------------|
| JPY-LIBOR-BBA | All quoted tenors | N/A | Per ISDA 2006 | GBLO (Applies to Both Legs) |
| JPY-LIBOR-BBA- Bloomberg | All quoted tenors | N/A | Per ISDA 2006 | GBLO (Applies to Both Legs) |
| JPY-LIBOR-FRASETT | All quoted tenors | N/A | Per ISDA 2006 | GBLO (Applies to Both Legs) |
| JPY-LIBOR-ISDA | All quoted tenors | N/A | Per ISDA 2006 | GBLO (Applies to Both Legs) |
| JPY-LIBOR-Reference Banks | All quoted tenors | N/A | Per ISDA 2006 | GBLO (Applies to Both Legs) |
| JPY-MUTANCALL- TONAR | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| JPY-OIS-11:00-ICAP | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| JPY-TIBOR-17096 | All quoted tenors | N/A | Per ISDA 2006 | 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 |
| 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 | N |
| KRW-CD-KSDA- Bloomberg | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| MXN-TIIE-Banxico | All quoted tenors | N/A | Per ISDA 2006 | N |
| MXN-TIIE-Banxico- Bloomberg | All quoted tenors | N/A | Per ISDA 2006 | Ν |

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

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

| THB-THBFIX-Reuters | All quoted tenors | N/A | Per ISDA 2006 | Ν |
|--|-------------------|-----|---------------|---|
| TRY-TRYIBOR- Reuters | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| TWD-Quarterly- Annual Swap Rate- 11:00-BGCANTOR | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| TWD-Quarterly- Annual Swap Rate- Reference Banks | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| TWD-Reference Dealers | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| TWD-Reuters-6165 | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| TWD-Telerate-6165 | All quoted tenors | N/A | Per ISDA 2006 | 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-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 | N |
| USD-ISDA-Swap Rate- 3:00 | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| USD-ISDAFIX3-Swap Rate | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| USD-ISDAFIX3-Swap Rate-3:00 | All quoted tenors | N/A | Per ISDA 2006 | N |
| USD-LIBOR-BBA | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| USD-LIBOR-BBA- Bloomberg | All quoted tenors | N/A | Per ISDA 2006 | GBLO (Applies to Both Legs) |
| USD-LIBOR-ISDA | All quoted tenors | N/A | Per ISDA 2006 | GBLO (Applies to Both Legs) |
| USD-LIBOR-LIBO | All quoted tenors | N/A | Per ISDA 2006 | GBLO (Applies to Both Legs) |
| USD-LIBOR- Reference Banks | All quoted tenors | N/A | Per ISDA 2006 | GBLO (Applies to Both Legs) |
| USD-OIS-11:00- BGCANTOR | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| USD-OIS-11:00-LON- ICAP | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| USD-OIS-11:00-NY- ICAP | All quoted tenors | N/A | Per ISDA 2006 | N |
| USD-OIS-3:00- BGCANTOR | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| USD-OIS-3:00-NY- ICAP | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| USD-Prime-H.15 | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| USD-Prime-Reference Banks | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| USD-S&P Index-High Grade | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| USD-SIBOR-Reference Banks | All quoted tenors | N/A | Per ISDA 2006 | N |
| USD-SIBOR-SIBO | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| USD-SIFMA Municipal Swap Index | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| USD-SOFR- COMPOUND | All quoted tenors | N/A | Prior to publication of a supplement to ISDA 2006 including USD- SOFR-COMPOUND, not applicable and thereafter, per ISDA 2006 | No |
| USD-TBILL-H.15 | All quoted tenors | N/A | Per ISDA 2006 | N |
| | 1 | | | |

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

Definition of BRL Floating Rate Option

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

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

Definition of USD-SOFR-COMPOUND

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

Prior to such date:

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

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

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

where:

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Fixed Floating Requirements and Defaults (Cash Settlement)

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

| Cash Settlement Valuation Date: | | Two Valuation Business Days before Mandatory/Optional Early Termination Date but same day for CAD, GBP or DKK with Floating Rate Option of "DKK-CIBOR- DKNA13" or "DKK-CIBOR- DKNA13-Bloomberg" |
|--|--|--|
| Valuation Business Day: | | Banking Days in locations per the Business Day Location Table, plus additional days required by for fixings under the Floating Rate Option(s) |
| Cash Settlement Payment Date 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 |
| 0 | and conditions and in the attached tables. |
| | For amounts or rates, the relevant term cannot be less |
| | than the specified Minimum, must represent an even |
| | Increment and cannot exceed the Maximum; for a date, |
| | the date cannot be earlier than Earliest nor later than Latest. |
| | For Business Days, the defaults shall be the locations |
| | specified for the relevant currency, any additional |
| | locations specified for the relevant Floating Rate |
| | Options. |
| | The parties may add additional locations from the |
| | Available Locations and may eliminate some or all of |
| | the other locations, so long as there is at least one |
| | location in which payment may be made. |
| | For these purposes "TARGET" is considered a location. |
| | In many cases there are normal "vanilla" terms on which the parties will transact. |
| | These are shown as "Default" and will apply unless the |
| | parties vary them. |
| | It should be noted that these contracts can be traded in a |
| | variety of currencies. |
| | Since each national market has its own peculiarities, the |
| | "Available Terms" and/or "Default Terms" may vary by |
| | currency. |
| | In some cases, the same contract might have different |
| | terms depending on the market in which it is traded (<i>e.g.</i> |
| | London versus NY). |
| | In that case the default settings may vary by market. |
| Incorporated Standards: | This contract description incorporates by reference the |
| | following industry standard documentation and |
| | standards: (a) 2006 ISDA Definitions |
| | (b) ISDA Settlement Matrix (if Optional Early |
| | Termination applies) |
| | (c) ISDA OTC Taxonomies |
| | (d) FpML Location Codes |
| | For convenience, certain terms are mapped to their |
| | FpML 5.5 equivalent. |
| Product Type/ISDA OTC Taxonomy: | |
| ISDA OTC Asset Class: | Interest Rate |
| ISDA OTC Base Product: | IR Swap |
| ISDA OTC Sub-Product: | Fixed Floating |
| Further Limitations: | None |
| Terms: | |
| Terms of "Underlying Swap Transaction": | |
| Notional Amount ("notional"): | An amount in one of the Available Currencies (see below) agreed by the parties. |
| Effective Date ("effectiveDate"): | The date specified by the parties, adjusted in accordance |

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

| | 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 Data Pusiness Day Convention: | Effective Date ("relativeTerminationDate"). As specified by the parties from among the Available |
| Termination Date Business Day Convention: | Business Day Conventions. |
| Fixed Amount: | Business Day 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"): | |
| 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 |
| Dermont Dates Pusiness Dere | 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 |
| r dynent Dues Dusness Day Convention. | 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 |
| | Business Day Conventions. |
| Swaption Terms: | · · · · · |
| Option Style: | As specified by the parties. |
| Seller: | As specified by the parties. |
| Buyer: | As specified by the parties. |
| Seller's Agent: | As specified by the parties. |
| Premium: | As specified by the parties. |
| Premium Payment Date: | As specified by the parties. |
| Business Day Convention for Premium Payment Date: | As specified by the parties. |
| Business Days for Payments: | As specified by the parties from among the Available |
| Dusiness Duys for Fuynents. | Business Days, subject to any Required Business Days. |
| Exercise Business Days: | As specified by the parties. |
| Swaption Procedure for Exercise: | As specified by the parties. |
| Commencement Date: | As specified by the parties, if the Option Style is |
| Commencement Date. | American. |
| Bermuda Option Exercise Dates: | As specified by the parties, if the Option Style is |
| berniddu 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. As specified by the parties, if Option Style is European. |
| Multiple Exercise: | As specified by the parties, if Option Style is European. |
| Wulliple Excluse. | or Bermuda. |
| Minimum Notional Amount: | As specified by the parties if Partial Exercise or Multiple |
| Millinum Notional Amount. | Exercise is specified. |
| Maximum Notional Amount: | As specified by the parties if Multiple Exercise is |
| Maximum Notional Amount. | specified. |
| Integral Multiple: | As specified by the parties if Partial Exercise or Multiple |
| integrat Multiple. | Exercise is specified. |
| Automatic Exercise: | As specified by the parties. |
| Threshold: | |
| THESHOLO. | As specified by the parties if Automatic Exercise is |
| Follbook Exercises | specified. |
| Fallback Exercise: | As specified by the parties (if required). |
| Swaption Settlement Terms: | |
| Cash Settlement | As specified by the parties. |
| Physical Settlement | As specified by the parties. |
| Cleared Physical Settlement | As specified by the parties. |
| ISDA Settlement Matrix: | As specified by the parties, if Cash Settlement is |

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

| 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 | 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 |

| Fixed Floating Swaptions | Underlying Swap Transaction N | Jotional Amounts |
|---------------------------------|-------------------------------|------------------|
| | | |

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

Fixed Floating Swaptions Underlying Swap Transaction Rate Options and Defaults

| Floating Rate Option | Available Tenors | Default Tenor | Default Day Count Fraction | Additional Business Day Locations |
|---|-------------------|---------------|-------------------------------|--------------------------------------|
| AUD-AONIA-OIS- COMPOUND | All quoted tenors | N/A | Per ISDA 2006 | 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- | All quoted tenors | N/A | Per ISDA 2006 | Ν |

| Floating Rate Option | Available Tenors | Default Tenor | Default Day Count Fraction | Additional Business Day Locations |
|---|-------------------|---------------|-------------------------------|--------------------------------------|
| Reuters | | | | |
| 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 |
| GBP-SONIA-OIS- | All quoted tenors | N/A | Per ISDA 2006 | N |

| Floating Rate Option | Available Tenors | Default Tenor | Default Day Count Fraction | Additional Business Day Locations |
|---|-------------------|---------------|-------------------------------|--------------------------------------|
| 11:00-ICAP | | | | |
| GBP-WMBA-RONIA- COMPOUND | All quoted tenors | N/A | Per ISDA 2006 | 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 | 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 |

| Floating Rate Option | Available Tenors | Default Tenor | Default Day Count Fraction | Additional Business Day Locations |
|---|-------------------|---------------|-------------------------------|--------------------------------------|
| JPY-TONA-OIS- COMPOUND | All quoted tenors | N/A | Per ISDA 2006 | 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 |
| SGD-SONAR-OIS- VWAP-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-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 |
| USD-Federal Funds- H.15 | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| USD-Federal Funds- | All quoted tenors | N/A | Per ISDA 2006 | Ν |

| Floating Rate Option | Available Tenors | Default Tenor | Default Day Count Fraction | Additional Business Day Locations |
|---|-------------------|---------------|-------------------------------|--------------------------------------|
| H.15-Bloomberg | | | | |
| USD-Federal Funds- H.15-OIS- COMPOUND | All quoted tenors | N/A | Per ISDA 2006 | 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 | N |
| USD-LIBOR-BBA- Bloomberg | All quoted tenors | N/A | Per ISDA 2006 | GBLO (Applies to Both Legs) |
| USD-LIBOR-ISDA | All quoted tenors | N/A | Per ISDA 2006 | GBLO (Applies to Both Legs) |
| USD-LIBOR-LIBO | All quoted tenors | N/A | Per ISDA 2006 | GBLO (Applies to Both Legs) |
| USD-LIBOR- Reference Banks | All quoted tenors | N/A | Per ISDA 2006 | GBLO (Applies to Both Legs) |
| USD-OIS-11:00- BGCANTOR | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| USD-OIS-11:00-LON- ICAP | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| USD-OIS-11:00-NY- ICAP | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| USD-OIS-3:00- BGCANTOR | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| USD-OIS-3:00-NY- ICAP | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| USD-Prime-H.15 | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| USD-Prime-Reference Banks | All quoted tenors | N/A | Per ISDA 2006 | 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- | All quoted tenors | N/A | Per ISDA 2006 | Ν |

| Floating Rate Option | Available Tenors | Default Tenor | Default Day Count Fraction | Additional Business Day Locations |
|---|-------------------|---------------|-------------------------------|--------------------------------------|
| Bloomberg | | | | |
| USD-TBILL- Secondary Market | All quoted tenors | N/A | Per ISDA 2006 | 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 | | Tenors quoted next shorter and |
|----------------------------------|---------------------------------|------------------------------------|
| Interpolation | | longer than the actual Calculation |
| | | Period length |
| Compounding | | Inapplicable |
| Compounding Business Day | Same as Business Day Convention | |
| Convention | for Period End Dates | |
| Method of Averaging | Weighted Average or Unweighted | Unweighted Average |
| | Average | |
| Compounding Method | Compounding or Flat Compounding | Compounding |

Fixed Floating Swaption Requirements and Defaults

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

Fixed Floating Swaption Requirements and Defaults (Swaption—Exercise)

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

Fixed Floating Swaption Requirements and Defaults (Swaption Cash Settlement)

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

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

Forward Rate Agreements (Uncleared)

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

FRA Available Business Day Conventions

| ISDA Name |
|-----------------------------|
| Following |
| Modified/Modified Following |
| No Adjustment |
| Preceding |

FRA Available Day Count Fractions

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

FRA Notional Amounts

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

FRA Floating Rate Options and Defaults

| Currency | Floating Rate Option (any from ISDA 2006 if not specified) | Available Tenors | Default Tenor | Default Day Count Fraction | Additional Business Day Locations | Default for Currency (Y/N) |
|----------|--|---------------------|------------------|-------------------------------|--|----------------------------------|
| AUD | | | | Actual/360 | 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 Agreement/CME |
| Settings: | 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 Asset Class: ISDA OTC Base Product: | FRA |
| ISDA OTC Sub-Product(s): | N/A |
| Further Limitations: | Must comply with CME Clearing Requirements. |
| Terms: | Must compty with CME Clearing Requirements. |
| Definition Set: | The definition set (<i>e.g.</i> , ISDA 2000/ISDA2006) elected |
| Demitton 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 |
| Totional 7 mount. | 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 |
| 5 | transaction type per the CME Rulebook. |
| Business Days: | As per the CME Rulebook, which may require certain |
| | Business Days be applicable on a per Currency or |
| | Floating Rate Option Basis and may otherwise limit the |
| | available Business Day locations which can be elected. |
| Business Day Convention: | As per the CME Rulebook. |
| Trade Date: | As per the CME Rulebook. |
| Settlement: | As per the CME Rulebook, in advance or arrears. |
| Termination Date: | As agreed by the parties, subject to any minimum or |
| | maximum tenor in the CME Rulebook. |
| Termination Date Business Day Convention: | As per the CME Rulebook, and thus subject to |

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

Forward Rate Agreements – LCH Cleared

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

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

<u>iBoxx Index Swaps</u>

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

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

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

iBoxx Index Available Currencies and Business Days

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

iBoxx Index Available Business Day Conventions

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

iBoxx Index Available Indices

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

iBoxx Index Available Day Count Fractions

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

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

iBoxx Index Floating Rate Options and Defaults

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

| EUR USD-Basis Swaps-11:00-ICAP | All quoted tenors | N/A | Per ISDA 2006 | 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 | Ν |
| GBP-LIBOR-Reference Banks | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| GBP-Semi-Annual Swap Rate | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| GBP-Semi-Annual Swap Rate-11:00-ICAP | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| | | | | |

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

Inflation Swaps

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

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

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

Fixed Floating Available Currencies and Required Business Days

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

Fixed Floating Available Business Day Conventions

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

Fixed Floating Available Day Count Fractions

ISDA Name

1/1

Fixed Floating Default Effective Dates

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

Fixed Floating Earliest and Latest Effective and Termination Dates

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

Fixed Floating Notional Amounts

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

Inflation Swap Indices

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

| ITL-BC-EXTIduly: ITL- Inflation for Blue Collar Workers and Employees-Excluding Tobacco ConsumerITL-BC-INT-Iduly: ITL- Inflation for Blue Collar Workers and Employees-Including Tobacco ConsumerITL-HICPIduly: ITL- Non-revised Harmonised Consumer Price Index (HICP)ITL-Worke-EXT-Iduly: ITL- Whole Community-Excluding Tobacco Consumer Price IndexITL-WorkerIduly: ITL- Whole Community-Including Tobacco Consumer Price IndexITL-WorkerIduxembourg: LUX - Non-revised Consumer Price Index (CPI)ILUX-CPIIduxembourg: LUX - Non-revised Consumer Price Index (CPI)NIG-CPIScherlands: NLG - Non-revised Consumer Price Index (MICP)NIG-CPIPortugal: POR - Non-revised Consumer Price Index (MICP)POR-CPIOrtugal: POR - Non-revised Consumer Price Index (MICP)ILK-HICPInited Kingdom: GBP - Non-revised Consumer Price Index (UKRPI)ILK-RPIXÜnited Kingdom: GBP - Non-revised Retail Price Index Schuling Mottage Interest PaymentsILSA-CPI-LUUnited States: USA - Non-revised Retail Price Index (MICP) | | | |
|--|-----------|--|--|
| CPIPrice IndexITL-HICPItaly: ITL – Non-revised Harmonised Consumer Price Index (HICP)ITL-WC-EXT- CPIItaly: ITL – Whole Community –Excluding Tobacco Consumer Price IndexITL-WC-INT- CPIItaly: ITL – Whole Community –Including Tobacco Consumer Price IndexLUX-CPILuxembourg: LUX – Non-revised Consumer Price Index (CPI)LUX-HICPLuxembourg: LUX – Harmonised-Non-revised Consumer Price Index (HICP)NLG-CPINetherlands: NLG – Non-revised Consumer Price Index (HICP)NLG-HICPNetherlands: NLG – Harmonised-Non-revised Consumer Price Index (HICP)POR-CPIPortugal: POR – Non-revised Consumer Price Index (CPI)POR-HICPVoited Kingdom: GBP – Harmonised-Non-revised Consumer Price Index (HICP)UK-RPIUnited Kingdom: GBP – Non-revised Retail Price Index (UKRPI)UK-RPIXUnited Kingdom: GBP – Non-revised Retail Price Index Excluding Mortgage Interest Payments | | | |
| ITL-WC-EXT- CPIItaly: ITL - Whole Community -Excluding Tobacco Consumer Price IndexITL-WC-INT- CPIItaly: ITL - Whole Community -Including Tobacco Consumer Price IndexLUX-CPILuxembourg: LUX - Non-revised Consumer Price Index (CPI)LUX-HICPLuxembourg: LUX - Harmonised-Non-revised Consumer Price Index (HICP)NLG-CPINetherlands: NLG - Non-revised Consumer Price Index (CPI)NLG-HICPNetherlands: NLG - Harmonised-Non-revised Consumer Price Index (HICP)POR-CPIPortugal: POR - Non-revised Consumer Price Index (CPI)POR-HICPPortugal: POR - Harmonised-Non-revised Consumer Price Index (HICP)UK-HICPUnited Kingdom: GBP - Harmonised-Non-revised Consumer Price Index (HICP)UK-RPIXUnited Kingdom:: GBP - Non-revised Retail Price Index (UKRPI) | | | |
| CPIItaly: ITL - Whole Community -Excluding Tobacco Consumer Price IndexITL-WC-INT- CPIItaly: ITL - Whole Community -Including Tobacco Consumer Price IndexLUX-CPILuxembourg: LUX - Non-revised Consumer Price Index (CPI)LUX-HICPLuxembourg: LUX - Harmonised-Non-revised Consumer Price Index (HICP)NLG-CPINetherlands: NLG - Non-revised Consumer Price Index (CPI)NLG-HICPNetherlands: NLG - Harmonised-Non-revised Consumer Price Index (HICP)POR-CPIPortugal: POR - Non-revised Consumer Price Index (CPI)POR-HICPPortugal: POR - Non-revised Consumer Price Index (HICP)UK-HICPUnited Kingdom: GBP - Harmonised-Non-revised Consumer Price Index (HICP)UK-RPIXUnited Kingdom: GBP - Non-revised Retail Price Index (UKRPI) | ITL-HICP | Italy: ITL – Non-revised Harmonised Consumer Price Index (HICP) | |
| CPIItaly: ITL - Whole Community - Including Tobacco Consumer Price IndexLUX-CPILuxembourg: LUX - Non-revised Consumer Price Index (CPI)LUX-HICPLuxembourg: LUX - Harmonised-Non-revised Consumer Price Index (HICP)NLG-CPINetherlands: NLG - Non-revised Consumer Price Index (CPI)NLG-HICPNetherlands: NLG - Harmonised-Non-revised Consumer Price Index (HICP)POR-CPIPortugal: POR - Non-revised Consumer Price Index (CPI)POR-HICPPortugal: POR - Non-revised Consumer Price Index (HICP)UK-HICPUnited Kingdom: GBP - Harmonised-Non-revised Consumer Price Index (HICP)UK-RPIXUnited Kingdom: GBP - Non-revised Retail Price Index (UKRPI) | | Italy: ITL – Whole Community –Excluding Tobacco Consumer Price Index | |
| LUX-HICPLuxembourg: LUX – Harmonised-Non-revised Consumer Price Index (HICP)NLG-CPINetherlands: NLG – Non-revised Consumer Price Index (CPI)NLG-HICPNetherlands: NLG – Harmonised-Non-revised Consumer Price Index (HICP)POR-CPIPortugal: POR – Non-revised Consumer Price Index (CPI)POR-HICPPortugal: POR – Harmonised-Non-revised Consumer Price Index (HICP)UK-HICPUnited Kingdom: GBP – Harmonised-Non-revised Consumer Price Index (HICP)UK-RPIUnited Kingdom: GBP – Non-revised Retail Price Index (UKRPI)UK-RPIXVanited Kingdom: GBP – Non-revised Retail Price Index Excluding Mortgage Interest Payments | | Italy: ITL – Whole Community –Including Tobacco Consumer Price Index | |
| NLG-CPINetherlands: NLG – Non-revised Consumer Price Index (CPI)NLG-HICPNetherlands: NLG – Harmonised-Non-revised Consumer Price Index (HICP)POR-CPIPortugal: POR – Non-revised Consumer Price Index (CPI)POR-HICPPortugal: POR – Harmonised-Non-revised Consumer Price Index (HICP)UK-HICPUnited Kingdom: GBP – Harmonised-Non-revised Consumer Price Index (HICP)UK-RPIUnited Kingdom: GBP – Non-revised Retail Price Index (UKRPI)UK-RPIXVanited Kingdom: GBP – Non-revised Retail Price Index Excluding Mortgage Interest Payments | LUX-CPI | Luxembourg: LUX – Non-revised Consumer Price Index (CPI) | |
| NLG-HICPNetherlands: NLG – Harmonised-Non-revised Consumer Price Index (HICP)POR-CPIPortugal: POR – Non-revised Consumer Price Index (CPI)POR-HICPPortugal: POR – Harmonised-Non-revised Consumer Price Index (HICP)UK-HICPUnited Kingdom: GBP – Harmonised-Non-revised Consumer Price Index (HICP)UK-RPIUnited Kingdom: GBP – Non-revised Retail Price Index (UKRPI)UK-RPIXVnited Kingdom: GBP – Non-revised Retail Price Index Excluding Mortgage Interest Payments | LUX-HICP | Luxembourg: LUX – Harmonised-Non-revised Consumer Price Index (HICP) | |
| POR-CPIPortugal: POR – Non-revised Consumer Price Index (CPI)POR-HICPPortugal: POR – Harmonised-Non-revised Consumer Price Index (HICP)UK-HICPUnited Kingdom: GBP – Harmonised-Non-revised Consumer Price Index (HICP)UK-RPIUnited Kingdom: GBP – Non-revised Retail Price Index (UKRPI)UK-RPIXUnited Kingdom: GBP – Non-revised Retail Price Index Excluding Mortgage Interest Payments | NLG-CPI | Netherlands: NLG – Non-revised Consumer Price Index (CPI) | |
| POR-HICP Portugal: POR – Harmonised-Non-revised Consumer Price Index (HICP) UK-HICP United Kingdom: GBP – Harmonised-Non-revised Consumer Price Index (HICP) UK-RPI United Kingdom: GBP – Non-revised Retail Price Index (UKRPI) UK-RPIX United Kingdom: GBP – Non-revised Retail Price Index Excluding Mortgage Interest Payments | NLG-HICP | Netherlands: NLG – Harmonised-Non-revised Consumer Price Index (HICP) | |
| UK-HICP United Kingdom: GBP – Harmonised-Non-revised Consumer Price Index (HICP) UK-RPI United Kingdom: GBP – Non-revised Retail Price Index (UKRPI) UK-RPIX United Kingdom: GBP – Non-revised Retail Price Index Excluding Mortgage Interest Payments (UKRPIX) | POR-CPI | Portugal: POR – Non-revised Consumer Price Index (CPI) | |
| UK-RPI United Kingdom: GBP – Non-revised Retail Price Index (UKRPI) UK-RPIX United Kingdom: GBP – Non-revised Retail Price Index Excluding Mortgage Interest Payments (UKRPIX) | POR-HICP | Portugal: POR – Harmonised-Non-revised Consumer Price Index (HICP) | |
| UK-RPIX United Kingdom: GBP – Non-revised Retail Price Index Excluding Mortgage Interest Payments (UKRPIX) | UK-HICP | United Kingdom: GBP – Harmonised-Non-revised Consumer Price Index (HICP) | |
| UK-RPIX (UKRPIX) | UK-RPI | United Kingdom: GBP – Non-revised Retail Price Index (UKRPI) | |
| USA-CPI-U United States: USA – Non-revised Consumer Price Index – Urban (CPI-U) | UK-RPIX | | |
| | USA-CPI-U | United States: USA – Non-revised Consumer Price Index – Urban (CPI-U) | |

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

| Variable | Requirement | Default |
|----------------|-------------|------------|
| Fallback Bond: | | Applicable |

Interest Rate Caps/Floors

| Summary: | This covers interest rate caps and floors ("Interest Rate Caps/Floors") | | |
|---|--|--|--|
| Limitations on Available Selections and Default | Caps/Floors"). The terms under which an Interest Rate Cap/Floor may | | |
| Settings: | be traded are as specified in these terms and conditions | | |
| | and in the attached tables. | | |
| | For amounts or rates, the relevant term cannot be less | | |
| | than the specified Minimum, must represent an even | | |
| | Increment and cannot exceed the Maximum; for a date, | | |
| | the date cannot be earlier than Earliest nor later than Latest. | | |
| | For Business Days, the defaults shall be the locations | | |
| | specified for the relevant currency, any additional | | |
| | locations specified for the relevant Floating Rate | | |
| | Options. | | |
| | The parties may add additional locations from the | | |
| | Available Locations and may eliminate some or all of | | |
| | the other locations, so long as there is at least one | | |
| | location in which payment may be made. For these | | |
| | purposes "TARGET" is considered a location. In many cases there are normal "vanilla" terms on which | | |
| | the parties will transact. These are shown as "Default" | | |
| | and will apply unless the parties vary them. | | |
| | It should be noted that these contracts can be traded in a | | |
| | variety of currencies. Since each national market has its | | |
| | own peculiarities, the "Available Terms" and/or "Default | | |
| | Terms" may vary by currency. | | |
| | In some cases, the same contract might have different | | |
| | terms depending on the market in which it is traded (e.g., | | |
| | London versus NY). In that case the default settings may | | |
| | vary by market. | | |
| Incorporated Standards: | This contract description incorporates by reference the following industry standard documentation and | | |
| | 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: | An amount in one of the Assolution Common size (asso | | |
| 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 | | |
| Zieren o Bute (encourrobute). | 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 |
| Effective Date Busiless 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 1: | |
| Fixed Rate Payer ("payerPartyReference"): | As specified by the parties. |
| Currency Amount ("notionalAmount"): | As specified by the parties. |
| Fixed Rate Period End Dates ("unadjustedCalculation | As specified by the parties. |
| Period Date"): | |
| first Period End Date: | As specified by the parties if there is a short initial |
| | Calculation Period. |
| Fixed Rate Payment Dates ("unadjustedPaymentDate"): | As specified by the parties. |
| Day Count Fraction: | As specified by the parties. |
| Reset Dates ("resetDate"): | As specified by the parties. |
| Period End Dates Business Days: | As specified by the parties from among the Available |
| | Business Days. |
| Period End Dates Business Day Convention: | As specified by the parties from among the Available |
| | Business Day Conventions. |
| Payment Dates Business Days: | As specified by the parties from among the Available |
| | Business Days, subject to any Required Business Days. |
| Payment Dates Business Day Convention: | As specified by the parties from among the Available |
| | Business Day Conventions. |
| Floating Amount: | |
| Floating Rate Payer ("payerPartyReference"): | As specified by the parties. |
| Currency Amount ("notionalAmount"): | As specified by the parties. |
| Period End Dates ("unadjustedCalculation Period | As specified by the parties. |
| Date"): | |
| first Period End Date: | As specified by the parties if there is a short initial |
| | Calculation Period. |
| Payment Dates ("unadjustedPaymentDate"): | As specified by the parties. |
| Cap Rate: | As specified by the parties. |
| Floor Rate: | As specified by the parties. |
| initial Floating Rate: | As specified by the parties. |
| Floating Rate Option ("floatingRateIndex"): | As specified by the parties. |
| Designated Maturity ('indexTenor") | As specified by the parties. |
| Linear Interpolation: | For the Calculation Periods specified by the parties. |
| Shorter Designated Maturity for Linear Interpolation: | For a Calculation Period to which Linear Interpolation |
| | applies, as specified by the parties. |
| Longer Designated Maturity for Linear Interpolation: | For a Calculation Period to which Linear Interpolation |
| | applies, as specified by the parties. |
| Spread: | As specified by the parties. |
| Day Count Fraction: | As specified by the parties. |
| Reset Dates ("resetDate"): | As specified by the parties. |
| Method of Averaging: | As specified by the parties. |
| Compounding: | As specified by the parties. |

| Compounding Dates: | In the event Compounding is selected, as selected by 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. | | |
| Optional Early Termination Procedure for Exercise: | | | |
| Commencement Date: | As specified by the parties, if the Option Style is American. | | |
| Bermuda Option Exercise Dates: | As specified by the parties, if the Option Style is Bermuda. | | |
| Expiration Date: | As specified by the parties. | | |
| Expiration Time: | As specified by the parties. | | |
| Earliest Exercise Time: | As specified by the parties. | | |
| Latest Exercise Time: | As specified by the parties. | | |
| Exercise Business Day: | As specified by the parties. | | |
| Partial Exercise: | As specified by the parties, if Option Style is European. | | |
| Multiple Exercise: | As specified by the parties, if Option Style is American or Bermuda. | | |

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

Cap/Floor Available Currencies and Required Business Days

| Three Letter Currency Code (ISDA/ISO) | Currency Name (ISDA) | Basic Business Day Locations For Currency (FpML Codes) |
|--|-----------------------|---|
| EUR | Euro | EUTA |
| GBP | Pound Sterling | GBLO |
| JPY | Japanese Yen | JPTO |
| 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 | N |
| EUR-Annual Swap Rate-11:00 | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| EUR-Annual Swap Rate-11:00-Bloomberg | All quoted tenors | N/A | Per ISDA 2006 | 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 |

| COMPOUND | | | | |
|-------------------------------------|-------------------|-----|---------------|---|
| 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 | N |
| EUR-TEC10-CNO | All quoted tenors | N/A | Per ISDA 2006 | N |
| EUR-TEC10-CNO- SwapMarker | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| EUR-TEC10-Reference Banks | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| EUR-TEC5-CNO | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| EUR-TEC5-CNO- SwapMarker | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| EUR-TEC5-Reference Banks | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| EUR-TMM-CDC- COMPOUND | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| GBP-LIBOR-BBA | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| GBP-WMBA-SONIA- COMPOUND | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| JPY-LIBOR-BBA | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| JPY-TIBOR-17096 | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| JPY-TIBOR-17097 | All quoted tenors | N/A | Per ISDA 2006 | N |
| MXN-TIIE-Banxico | All quoted tenors | N/A | Per ISDA 2006 | N |
| SEK-Annual Swap Rate | All quoted tenors | N/A | Per ISDA 2006 | 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 | N |
| USD-Annual Swap | All quoted tenors | N/A | Per ISDA 2006 | Ν |

| D = 11.00 | | | | |
|---|-------------------|-----|---------------|--------------------------------|
| 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 | 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-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 | N |
|--|-------------------|-----|---------------|---|
| ZAR-DEPOSIT- SAFEX | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| ZAR-JIBAR-Reference Banks | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| ZAR-JIBAR-SAFEX | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| ZAR-PRIME- AVERAGE | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| ZAR-PRIME- AVERAGE-Reference Banks | All quoted tenors | N/A | Per ISDA 2006 | N |

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

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

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

| Setting | Requirement | Default |
|------------------------------|------------------------------|---|
| Optional Early Termination: | | Inapplicable |
| Mandatory Early Termination: | | Inapplicable |
| Option Style: | American, Bermuda, European | |
| Cash Settlement: | Required for Mandatory Early | Applicable (i.e., Transaction is 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 | Other than Expiration Date, the |
| | Time | 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 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

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) | |

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

| Summary: | This covers interest rate swaps cleared by ASX Clear (Futures) Pty Limited ("ASX") (such swaps "Interest |
|---|--|
| | (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 |
| Settings. | 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 |
| <u></u> | Rules. |
| Notional Amount: | An amount in Currency determined by the parties |
| | subject to limitations in the ASX Rules. |
| | This may vary from period to period to the extent |
| | permitted by the ASX Rules. |
| | The ASX Rules may limit the Currencies and Floating |
| | |
| <u> </u> | Rate Options for which variable notionals are permitted. |
| Currency: | Rate Options for which variable notionals are permitted.One of the currencies permitted for the relevant |
| | Rate Options for which variable notionals are permitted.One of the currencies permitted for the relevant transaction type per the ASX Rules. |
| Currency: Business Days: | 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 |
| | 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 |
| | Rate Options for which variable notionals are permitted.One of the currencies permitted for the relevant transaction type per the ASX Rules.As per the ASX Rules, which may require certain Business Days be applicable on a per Currency or Floating Rate Option Basis and may otherwise limit the |
| Business Days: | Rate Options for which variable notionals are permitted. One of the currencies permitted for the relevant transaction type per the ASX Rules. As per the ASX Rules, which may require certain Business Days be applicable on a per Currency or Floating Rate Option Basis and may otherwise limit the available Business Day locations which can be elected. |
| Business Days: Business Day Convention: | Rate Options for which variable notionals are permitted.One of the currencies permitted for the relevant transaction type per the ASX Rules.As per the ASX Rules, which may require certain Business Days be applicable on a per Currency or Floating Rate Option Basis and may otherwise limit the |
| Business Days: | Rate Options for which variable notionals are permitted. One of the currencies permitted for the relevant transaction type per the ASX Rules. As per the ASX Rules, which may require certain Business Days be applicable on a per Currency or Floating Rate Option Basis and may otherwise limit the available Business Day locations which can be elected. |

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

Interest Rate Swaps – Eurex Cleared

| Summary: | This covers interest rate swaps cleared by Eurex Clearing AG ("Eurex") (such swaps, "Interest Rate Swaps – Eurex Cleared"). |
|--|--|
| Limitations on Available Selections and Default Settings: | The terms under which an Interest Rate Swap – Eurex Cleared may be traded are as specified in these terms and conditions, which incorporate the Eurex Clearing Conditions (<i>Clearing-Bedingungen</i>) (collectively, the "Eurex Rules"). |
| | By electing to trade an Interest Rate Swap – Eurex Cleared, participants are representing that they are familiar with the Eurex Rules and the limitations on transaction terms contained therein. |
| Incorporated Standards: | This contract description incorporates by reference the Eurex Rules as in effect from time to time. |
| | The Eurex Rules themselves may incorporate certain additional standards, such as the 2000 ISDA Definitions, the 2006 ISDA Definitions or the <i>Rahmenvertrag für</i> <i>Finanztermingeschäfte</i> ("DRV"). 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 Bate Swap Business Bules (on any successor provisions) | | |
| Incorporated Standards: | Rate Swap Business Rules (or any successor provisions).This contract description incorporates by reference the JSCC | | |
| incorporateu Standarus. | Rules as in effect from time to time. | | |
| | The JSCC Rules themselves may incorporate certain additional standards, such as the 2000 ISDA Definitions or 2006 ISDA Definitions. | | |
| | Be aware that the timing of effectiveness of amendments or | | |
| | supplements to the ISDA standards may vary between | | |
| | bilateral and JSCC-cleared contracts, since JSCC may | | |
| | reserve the right to select when and how such changes become effective. | | |
| Product Type/ISDA OTC Taxonomy: | | | |
| ISDA OTC Asset Class: | Interest Rate | | |
| ISDA OTC Base Product: | IR Swap | | |
| ISDA OTC Sub-Product(s): | Fixed Float, OIS and Basis | | |
| Further Limitations: | Must comply with the JSCC Rules. | | |
| Terms: | | | |
| Definition Set: | The definition set (<i>e.g.</i> , ISDA 2000 or ISDA 2006, each as amended) binding on the parties in accordance with the JSCC Rules. | | |
| Notional Amount: | An amount in Currency determined by the parties subject to limitations in the JSCC Rules. | | |
| | This may vary from period to period to the extent permitted by the JSCC Rules. | | |
| | The JSCC Rules may limit the Currencies and Floating Rate Options for which variable notionals are permitted. | | |
| Currency: | One of the currencies permitted for the relevant transaction type per the JSCC Rules. | | |
| Business Days: | As per the JSCC Rules, which may require certain Business Days be applicable on a per Currency or Floating Rate Option Basis and may otherwise limit the available Business Day locations which can be elected. | | |

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

IOS Index Contracts

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

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

MBX Index Contracts

| Summary: | This covers Markit MBX Fixed for Floating Swap | | |
|---|---|--|--|
| | Transactions (the "Contracts"). | | |
| Limitations on Available Selections and Default | The terms under which the Contracts may be traded are 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 | | |
| incorporateu Standarus. | following industry standard documentation and | | |
| | standards: | | |
| | (a) 2006 ISDA Definitions; | | |
| | (b) ISDA OTC Taxonomies; and | | |
| | (c) the Markit MBX Standard Terms Supplement | | |
| | (September 12, 2010 version) or any subsequent | | |
| | Standard Terms Supplement (the "Standard | | |
| | Terms"). | | |
| Product Type/ISDA OTC Taxonomy: | | | |
| ISDA OTC Asset Class: | Credit | | |
| ISDA OTC Base Product: | Index | | |
| ISDA OTC Sub-Product: | MBX | | |
| ISDA OTC Transaction Type: | MBX | | |
| Further Limitations: | None | | |
| Terms: | | | |
| Effective Date: | As specified by the parties, subject to adjustment in | | |
| | accordance with the Standard Terms. | | |
| Scheduled Termination Date: | As agreed by the parties. | | |
| Termination Date: | Per the Standard Terms. | | |
| Notional Amount: | An amount is USD agreed by the parties. | | |
| Index: | One of the Markit MBX Index series, as specified by the | | |
| | parties from all then-available series (to the extent such | | |
| | series is not then a narrow-based index within the | | |
| | meaning of the CFTC's regulations). | | |
| Annex Date: | As agreed by the parties. | | |
| Index Provider: | Per the Standard Terms. | | |
| Fixed Rate Payer: | As agreed by the parties. | | |
| Floating Rate Payer: | As agreed by the parties. | | |
| Period End Dates: | Per the Standard Terms. | | |
| Reset Dates: | Per the Standard Terms | | |
| Payment Dates: | Per the Standard Terms. | | |
| Calculation Agent: | As agreed by the parties or, if not so agreed, per the Standard Terms. | | |
| Day Count Fraction: | Per the Standard Terms. | | |
| Business Days: | For any purpose, per the Standard Terms. | | |
| Business Day Convention: | Per the Standard Terms. | | |

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

Municipal Market Data Rate Lock Transactions

| Summary: | This covers rate lock transactions indexed to the Thomson Reuters Municipal Market Data ("MMD") |
|---|--|
| Limitations on Available Selections and Default | AAA Curve ("MMD Rate Lock Transactions"). The terms under which a MMD Rate Lock Transaction |
| Settings: | may be traded are as specified in these terms and conditions and in the attached tables. |
| | For amounts or rates, the relevant term cannot be less |
| | than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest. |
| | For Business Days, the defaults shall be the locations specified. |
| | The parties may add additional locations from the Available Locations and may eliminate some or all of |
| | the other locations, so long as there is at least one |
| | location in which payment may be made. |
| | For these purposes "TARGET" is considered a location. |
| | In many cases there are normal "vanilla" terms on which the parties will transact. |
| | These are shown as "Default" and will apply unless the |
| | parties vary them. |
| Incorporated Standards: | This contract description incorporates by reference the following industry standard documentation and |
| | standards: |
| | (a) 2006 ISDA Definitions |
| | (b) ISDA OTC Taxonomies |
| | (c) FpML Location Codes |
| | For convenience, certain terms are mapped to their |
| Product Type/ISDA OTC Taxonomy: | FpML 5.5 equivalent. |
| ISDA OTC Asset Class: | Interest Rate |
| ISDA OTC Base Product: | IR Swap |
| ISDA OTC Sub-Product: | 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 |
| Effective Date Date D | Trade Date ("relativeEffectiveDate"). |
| Effective Date Business Days: | As specified by the parties from among the Available |
| Effective Date Business Day Convention: | Business Days. As specified by the parties from among the Available Designed Days Comparting |
| Tomination Data ("tomination Data") | Business Day Conventions. |
| Termination Date ("terminationDate"): | The date specified by the parties, adjusted in accordance with any applicable Business Day Convention. |
| | The parties may express the unadjusted Termination |
| | Date as a number of days, months or years from the |
| | Effective Date ("relativeTerminationDate"). |

| Termination Date Business Day Convention: | As specified by the parties from among the Available | | |
|--|--|--|--|
| | Business Day Conventions. As specified by the parties. | | |
| DV01: | As specified by the parties. | | |
| Fixed Amount: | | | |
| Fixed Rate Payer ("payerPartyReference"): | As specified by the parties. | | |
| Currency Amount ("notionalAmount"): | As specified by the parties. | | |
| Fixed Amount: | Notwithstanding anything to the contrary contained in the 2006 ISDA Definitions, the Fixed Amount shall | | |
| | equal: | | |
| | ncy Amount × Day Count Fraction | | |
| Fixed Rate Payment Dates ("unadjustedPaymentDate" |): 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: | | |
| $DV01 \times Calculation Amount \times (Floating Rates)$ | ite + 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 | | |
| 0 1 | tenors. | | |
| Spread: | Zero | | |
| Day Count Fraction: | | | |
| Reset Dates ("resetDate"): | The second Business Day preceding the Floating Rate | | |
| | Payment Date. | | |
| Reset Dates Business Days: | As specified by the parties from among the Available | | |
| | Business Days, subject to any Required Business Days. | | |
| Reset Dates Business Day Convention: | As specified by the parties from among the Available | | |
| | Business Day Conventions. | | |
| Calculation Agent: | As agreed by the parties. | | |

Fixed Floating Available Currencies and Required Business Days

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

Fixed Floating Available Business Day Conventions

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

Notional Amounts

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

Natural Gas Date/Instrument Spread Contracts

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

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

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

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

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

Natural Gas – Fixed/Floating Swap Contracts

| Summary: This covers "Natural Gas – Fixed/Floating Swap Contracts". A fixed/floating natural gas swap contract is a cash settled agreement between two counterparties whereby one counterparty agrees to pay a fixed amount to the other counterparty on a given date, and in exchange the second counterpart 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. |
|---|
| two counterparties whereby one counterparty agrees to pay a fixed amount to the other counterparty on a given date, and in exchange the second counterpart 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. |
| the other counterparty on a given date, and in exchange the second counterpart 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. |
| the other counterparty on a given date, and in exchange the second counterpart 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. |
| 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. |
| 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. |
| 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. |
| 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. |
| price of an applicable futures contract based on the reference commodity over an agreed future calculation period. |
| 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) |
| |
| |
| 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 w |
| Calculation Periods: A single date or date range over which the reference price of the commodity w be calculated. |
| be calculated. |
| be calculated. If a date range the reference price will be averaged across all days. |
| 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. |
| 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 |
| 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). |
| 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 |

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

| 2 | | |
|--|--|--|
| Summary: | This covers "Natural Gas – Swing Swap Contracts". | |
| | A natural gas swing swap contract is a cash settled agreement between two | |
| | counterparties whereby one counterparty agrees to pay a floating amount to the | |
| | other counterparty on a given date(s), which floating amount is calculated | |
| | based on the daily reported price for natural gas at a given hub, and in | |
| | exchange the second counterparty will pay a floating amount to the first | |
| | counterparty on the same given date(s) based on the price at the same hub | |
| | reported for a different period (e.g., weekly or monthly). | |
| | The floating amounts paid are determined based on the notional quantity and | |
| | in the case of the first floating amount, the daily price of natural gas a stated | |
| | hub published by one of a series of industry publications and, in the case of | |
| | 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) | |
| | Wentura—Normern Border Fiperne, Ventura (IFERC) Waha—Waha Hub, West Texas (IFERC) | |
| Sottlomont Curronovi | | |
| Settlement Currency: | Currency in which payments are made between the two counterparties: | |
| | • USD | |
| Questing Commenties and | CAD (AECO only) Notional amount, as agreed by countermarties | |
| Quoting Convention and Minimum Increment: | Notional amount, as agreed by counterparties. | |
| | National amount as agreed by counterparties | |
| Minimum Size: | Notional amount, as agreed by counterparties. | |

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

Non-Deliverable Swaps

| Summony | This covers non deliverable single currency sweeps |
|---|--|
| 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 |
| incorporated Standards. | following industry standard documentation and |
| | standards: |
| | (a) 2006 ISDA Definitions (including Supplement 31 |
| | (a) 2000 ISBA Demittons (including Supplement 91 thereto); |
| | (b) ISDA OTC Taxonomies; |
| | (c) FpML Location Codes; |
| | (d) the ISDA/EMTA 1998 FX and Currency Option |
| | |
| | Definitions ("1998 Definitions"); (e) the EMTA Non-Deliverable Forward Templates; |
| | · · · · · · · · · · · · · · · · · · · |
| | (f) the EMTA-ISDA Market Practice for Non- |
| | Deliverable CLP " <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," |
| | (i) The current ISDA Non-Deliverable Swap |

| | For convenience, certain terms are mapped to their |
|--|--|
| | FpML 5.5 equivalent. |
| Product Type/ISDA OTC Taxonomy: | |
| ISDA OTC Asset Class: | Interest Rate |
| ISDA OTC Base Product: | IR Swap |
| ISDA OTC Sub-Product: | Exotic |
| Further Limitations: | None |
| Terms: | |
| Settlement Currency: | With respect to Non-Deliverable Single-Currency |
| | Swaps, USD. |
| | With respect to any Non-Deliverable Cross-Currency |
| | Swap, for any currency pair selected by the parties from |
| | among those specified in the list of Available Currency |
| | Pairs, the currency specified as such in that list. |
| Index Currency: | With respect to any Non-Deliverable Single-Currency |
| | Swaps, the currency elected by the parties from among |
| | those specified in the list of Available Single Currencies. |
| | With respect to any Non-Deliverable Cross-Currency |
| | Swaps, for any currency pair selected by the parties from |
| | among those specified in the list of Available Currency |
| $\Gamma(0, A) = D(A, A) + (B(0, A)) = D(A, B)$ | 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 |
| Effective Date Business Days. | Business Days. |
| Effective Date Business Day Convention: | As specified by the parties from among the Available |
| Elective Date Dusiness 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 |
| | 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 |
| Tixta 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: |
| EV Date × Fixed Date × Curren | $cy Amount \times Day Count Fraction$ |
| FA Rule × Fixed Rule × Curren | |
| | 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 |
| 6 | Settlement Currency, an amount calculated in |
| | |
| | accordance with the 2006 ISDA Definitions. |
| | |
| | accordance with the 2006 ISDA Definitions. |

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

| | If the Fined Date Daven Final Enchance Amount is |
|--|---|
| | If the Fixed Rate Payer Final Exchange Amount is |
| | denominated in the Index Currency and the Index |
| | Currency is not identified as being subject to Asian |
| | Terms, an amount in the Settlement Currency equal to: |
| FX Rate × 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 × Cu | irrency Amount |
| | If the Floating Rate Payer Final Exchange Amount is not |
| | denominated in the Settlement Currency and the Index |
| | Currency is identified as being subject to Asian Terms, |
| | then the Floating Rate Payer Final Exchange Amount |
| | shall be calculated in accordance with the Asian Terms. |
| | shan of carculated in accordance with the Asian Tennis. |

Non-Deliverable Swap Settlement Currencies and Required Business Days

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

Non-Deliverable Swap Available Currencies

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

Non-Deliverable Cross-Currency Swap Available Currency Pairs

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

| | | BD | PELI |
|--|--|----|------|

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

Applicability of Asian Terms

Non-Deliverable Swap Floating Rate Options

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

Definition of BRL Floating Rate Option

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

| DIOVER- EXTRA Group as published by CETIP (<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 determined jointly by the parties. 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 and the remaining quotations. |
|--|
| Calculation Agent shall conduct additional such polls until four such quotations are obtained in any poll; provided that the Calculation Agent shall not conduct more than four polls in the aggregate (with not more than two polls on any day and with such polls conducted over not more than two Brazil Business |
| Days). If four quotations are not obtained from any of such four polls, CDI shall CDI shall not be determined by a CDI Reference Dealer Poll. |
| At least six and not more than eight leading onshore dealers in the CDI market selected by the Calculation Agent. |
| Each Scheduled Reset Date (as defined in the BRL CDI Best Practices). |
| As specified by the parties from among the Available BR Business Days. |
| Any of BR{SP,RJ, BR} and not otherwise declared a financial market holiday by the BM&F. |
| _ |

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

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

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

Definition of COP-Unidad de Valor Real (UVR)

| COP- <u>Unidad de Valor Real (UVR)</u> : | For any Reset Date, the difference between the value of the <i>unidad de valor real (UVR)</i> 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- <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-Unidad de Valor Real (UVR) for such |
| | day. |

Non-Deliverable Swap Available Day Count Fractions

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

Non-Deliverable Swap Available Business Day Conventions

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

Non-Deliverable Single-Currency Swap Notional Amounts

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

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

Non-Deliverable Cross-Currency Swap Notional Amounts

Non-Deliverable Forward Foreign Exchange Contracts

| Summary: | A non-deliverable forward ("NDF") is an outright | |
|---|---|--|
| Summary. | forward in which the counterparties settle the difference between the contracted NDF price or rate and the | |
| | | |
| | prevailing spot price or rate on an agreed notional | |
| | amount in an agreed settlement currency. | |
| Reference Currency | ARS Argentine Peso | |
| (<i>i.e.</i> , Non-Delivery Currency): | ARS Argentine Peso BRL Brazilian Real | |
| (i.e., Ron-Denvery Currency). | | |
| | | |
| | COP Colombian Peso CNV Chinese Description | |
| | CNY Chinese Renminbi | |
| | • EGP Egyptian pound | |
| | GHS Ghanaian Cedi | |
| | • GTQ Guatemalan quetzal | |
| | IDR Indonesian Rupiah | |
| | INR Indian Rupee | |
| | KES Kenyan Shilling | |
| | KRW South Korean Won | |
| | KZT Kazakh tenge | |
| | MYR Malaysian Ringgit | |
| | NGN Nigerian Naira | |
| | PEN Peruvian nuevo sol | |
| | PHP Philippine Peso | |
| | RUB Russian ruble | |
| | TWD Taiwan Dollar | |
| | • UAH Ukrainian Hryvnia | |
| | UGX Ugandan Shilling | |
| | UYU Uruguayan peso | |
| | VEB Venezuelan bolívar | |
| | VND Vietnamese đồng | |
| | 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: | | |
| Minimum Size: | Notional amount, as agreed by counterparties. Notional amount, as agreed by counterparties. | |
| Notional Currency: | Currency in which contract size is expressed, as agreed | |
| nouonai Currency. | by counterparties. | |
| Trading Conventions: | Buy or Sell which refers to the contract size expressed in | |
| raung Conventions. | Buy or Sell which refers to the contract size expressed in notional currency. | |
| | | |
| Forward Rates. | Currency exchange rate expressed as the amount of | |
| Forward Rates: | Currency exchange rate expressed as the amount of | |
| | reference currency per unit of settlement currency. | |
| Forward Rates: Trade Date: Settlement Date: | | |

| Fixing Date: | The date at which the difference between the prevailing market exchange rate and the agreed upon exchange rate is calculated. | |
|-----------------------|---|--|
| Settlement Procedure: | Bilateral settlement performed in settlement currency. | |
| Disruption Events: | Unless otherwise specified by the parties, as set forth in | |
| | the EMTA Template Terms for Non-Deliverable FX | |
| | Forward Transactions applicable to the Reference | |
| | Currency and Settlement Currency: | |
| | http://www.emta.org/ndftt.aspx | |

Non-Deliverable Vanilla American or European Style Foreign Exchange Options

| Summary: | This covers non-deliverable vanilla American or |
|---|---|
| | European style foreign exchange options. |
| Limitations on Available Selections and Default | The terms under which a Non-Deliverable Vanilla |
| Settings: | American or European Style Foreign Exchange Option |
| | may be traded are as specified in these terms and |
| | conditions and in the attached tables. |
| | For amounts or rates, the relevant term cannot be less |
| | than the specified Minimum, must represent an even |
| | Increment and cannot exceed the Maximum; for a date, |
| | the date cannot be earlier than Earliest nor later than Latest. |
| | For Business Days, the defaults shall be the locations |
| | specified for the relevant currency, any additional |
| | locations specified for the relevant Floating Rate Options |
| | The parties may add additional locations from the |
| | Available Locations and may eliminate some or all of the |
| | other locations, so long as there is at least one location in |
| | which payment may be made. |
| | For these purposes "TARGET"/EUTA is considered a |
| | location. |
| | In many cases there are normal "vanilla" terms on which |
| | the parties will transact. |
| | These are shown as "Default" and will apply unless the |
| | parties vary them. |
| | It should be noted that these contracts can be traded in a |
| | variety of currencies. |
| | Since each national market has its own peculiarities, the |
| | "Available Terms" and/or "Default Terms" may vary by |
| | currency. |
| | In some cases, the same contract might have different |
| | terms depending on the market in which it is traded (e.g., |
| | London versus NY). |
| | In that case the default settings may vary by market. |
| Incorporated Standards: | This contract description incorporates by reference the |
| | following industry standard documentation and standards |
| | (a) the 1998 FX and Currency Option Definitions and |
| | 2005 Amendment and Annex A and supplements |
| | (b) ISDA OTC Taxonomies |
| | (c) FpML Location Codes |
| | For convenience, certain terms are mapped to their FpMI |
| | 5.5 equivalent. |
| | For purposes of this description, the term COP means the |
| | lawful currency of the Republic of Columbia |
| Product Type/ISDA OTC Taxonomy: | Easter Frahama |
| ISDA OTC Asset Class: | Foreign Exchange |
| ISDA OTC Base Product: | Foreign Exchange |
| ISDA OTC Sub-Product: | Vanilla Option |
| Further Limitations: | None |
| FpML Schema: | "confirmation.fxOption" |
| Terms: | |
| Trade Date: | The date the transaction is agreed between and becomes |

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

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

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

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

FX Non-Deliverable Vanilla Option Available Settlement Rate Options

| ARS | ARS01 ARS BNAR |
|-----|--|
| ARS | ARS02 ARS OFFICIAL RATE |
| ARS | ARS03 CME/EMTA ARS INDUSTRY SURVEY RATE |
| ARS | ARS03 EMTA ARS INDUSTRY SURVEY RATE |
| ARS | ARS04 EMTA ARS INDICATIVE INDUSTRY SURVEY RATE |
| BRL | BRL01 BRL BRBY |
| BRL | BRL02 BRL OFFICIAL RATE |
| BRL | BRL03 BRL PCOT |
| BRL | BRL09 BRL PTAX |
| BRL | BRL10 BRL PTAX BRFR |
| BRL | BRL11 BRL INDUSTRY SURVEY RATE |
| BRL | BRL12 EMTA BRL INDUSTRY SURVEY RATE |
| BRL | BRL13 EMTA BRL INDICATIVE SURVEY RATE |
| CLP | CLP01 BCCCHILG |
| CLP | CLP02 CLP INFORMAL |
| CLP | CLP03 CLP INTERBANK |
| CLP | CLP04 CLP OBSERVADO |
| CLP | CLP08 CLP OFFICIAL RATE |
| CLP | CLP09 CLP TELERATE 38942 |
| CLP | CLP10 CLP DOLAR OBS |
| CLP | CLP11 EMTA CLP INDICATIVE SURVEY RATE |
| CNY | CNY01 CNY SAED |
| CNY | CNY02 SFEMC CNY INDICATIVE SURVEY RATE |
| COP | COP01 COP CO/COL03 |
| COP | COP02 COP TRM |
| | |

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

FX Non-Deliverable Vanilla Option Requirements and Defaults

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

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

FX Non-Deliverable Vanilla Available Option Styles

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

Available Business Day Conventions

| ISDA Name |
|-----------------------------|
| Following |
| Modified/Modified Following |
| Nearest |
| Preceding |

PO Index Contracts

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

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

Single Currency Fixed for Floating Interest Rate Swaps - CME Cleared

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

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

Single Currency Fixed for Floating Interest Rate Swaps – LCH Cleared

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

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

U.S. Electricity – Fixed/Floating Swap Contracts

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

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

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

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

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

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

| ISDA Name | | | | |
|-----------------------------|--|--|--|--|
| Following | | | | |
| Modified/Modified Following | | | | |
| Nearest | | | | |
| Preceding | | | | |

| Set Tenor | Settler | Settlement Period | | |
|---------------|---------------------------|---|--|--|
| Month | - | onth; if OFF PEAK/PEAK is | | |
| | not specified, PEAK is as | sumed | | |
| 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 throug | | | |
| | Q3 | 1 July through 30 | | |
| | | September | | |
| | Q4 | 1 October through 31 | | |
| | | December | | |
| Calendar Year | 1 January through 31 Dec | 1 January through 31 December in the specified year | | |
| Planning Year | · · · · · · | 1 June in the specified beginning calendar year through | | |
| | | 31 May in the specified ending calendar year | | |

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

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

ISDA Definitions

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

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

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

Exchange Definitions

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

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

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

Non-ISDA, Non-Exchange Definitions

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

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

| PJM-AEP | | | operations/energy/real-time/lmp.aspx | HUB, TotalLMP |
|--------------|-------------|-----------|---|---------------------------------------|
| DAYTON HUB- | | | | |
| ATC | | | | |
| REALTIME | | | | |
| ELECTRICITY- | Eastern Off | PJM | http://www.pjm.com/markets-and- | AEP DAYTON |
| PJM-AEP | Peak | | operations/energy/real-time/lmp.aspx | HUB, TotalLMP |
| DAYTON HUB- | | | | |
| OFF PEAK | | | | |
| REAL TIME | | | | |
| ELECTRICITY- | Eastern | PJM | http://www.pjm.com/markets-and- | AEP DAYTON |
| PJM-AEP | Peak | | operations/energy/real-time/lmp.aspx | HUB, TotalLMP |
| DAYTON HUB- | | | | |
| OFF PEAK | | | | |
| REAL TIME | | | | |
| ELECTRICITY- | N/A | РЈМ | http://www.pjm.com/markets-and- | COMED, TotalLMP |
| PJM-COMED | | 10111 | operations/energy/day-ahead/Impda.aspx | conillo, roundin |
| HUB-ATC DAY | | | operations/energy/day anead/impda.aspx | |
| AHEAD | | | | |
| ELECTRICITY- | Eastern Off | РЈМ | http://www.pjm.com/markets-and- | COMED, TotalLMP |
| PJM-COMED | Peak | 1 J 1 V 1 | operations/energy/day-ahead/lmpda.aspx | CONILD, I OTAILIVIE |
| HUB-OFF | геак | | operations/energy/day-anead/impda.aspx | |
| PEAK DAY | | | | |
| AHEAD | | | | |
| | E t | DIM | | COMED THUR |
| ELECTRICITY- | Eastern | РЈМ | http://www.pjm.com/markets-and- | COMED, TotalLMP |
| PJM-COMED | Peak | | operations/energy/day-ahead/lmpda.aspx | |
| HUB-OFF | | | | |
| PEAK DAY | | | | |
| AHEAD | | | | |
| ELECTRICITY- | N/A | MISO | https://www.misoenergy.org/Library/Ma | Indiana Hub, LMP |
| MISO- | | | rketReports/Pages/MarketReports.aspx | Prices (\$ per MW) |
| INDIANA HUB- | | | (Report Type: Day-Ahead, Report: | |
| ATC DAY | | | Name: Day Ahead Pricing (pdf)) | |
| AHEAD | | | | |
| 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: Day-Ahead, Report: | _ |
| 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- | | | (Report Type: Day-Ahead, Report: | |
| PEAK DAY | | | Name: Day Ahead Pricing (pdf)) | |
| AHEAD | | | , | |
| ELECTRICITY- | N/A | MISO | https://www.misoenergy.org/Library/Ma | Indiana Hub, LMP |
| MISO- | | | rketReports/Pages/MarketReports.aspx | Prices (\$ per MW) |
| INDIANA HUB- | | | (Report Type: Real -Time, Report: Real- | |
| ATC REAL | | | Time Pricing (pdf)) | |
| TIME | | | rine riteing (pur)) | |
| ELECTRICITY- | Eastern Off | MISO | https://www.misoenergy.org/Library/Ma | Indiana Hub, LMP |
| | | MISU | | · · · · · · · · · · · · · · · · · · · |
| MISO- | Peak | | rketReports/Pages/MarketReports.aspx | Prices (\$ per MW) |
| INDIANA HUB- | | | (Report Type: Real -Time, Report: Real- | |
| OFF PEAK | | | Time Pricing (pdf)) | |
| REAL TIME | | | | |
| ELECTRICITY- | Eastern | MISO | https://www.misoenergy.org/Library/Ma | Indiana Hub, LMP |
| MISO- | Peak | | rketReports/Pages/MarketReports.aspx | Prices (\$ per MW) |

| | | | (Denser Transport Transport Dent | 1 |
|---------------|-------------|---------|--|--------------------|
| INDIANA HUB- | | | (Report Type: Real -Time, Report: Real- | |
| PEAK REAL | | | Time Pricing (pdf)) | |
| TIME | 27/4 | | | |
| ELECTRICITY- | N/A | MISO | https://www.misoenergy.org/Library/Ma | Michigan Hub, |
| MISO- | | | rketReports/Pages/MarketReports.aspx | LMP Prices (\$ per |
| MICHIGAN | | | (Report Type: Day-Ahead, Report: | MW) |
| HUB-ATC DAY | | | Name: Day Ahead Pricing (pdf)) | |
| AHEAD | | | | |
| ELECTRICITY- | Central Off | MISO | https://www.misoenergy.org/Library/Ma | Michigan Hub, |
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| PEAK DAY AHEAD | | | (Report Type: Day-Ahead Market LBMP/Zonal) | |
| ELECTRICITY- NYISO-NY ZONE A- PEAK DAY AHEAD | Eastern Peak | NYISO | http://www.nyiso.com/public/markets_o perations/market_data/pricing_data/inde x.jsp (Report Type: Day-Ahead Market LBMP/Zonal) | CENTRL, LBMP (\$/MWHr) |
| ELECTRICITY- NYISO-NY ZONE C-ATC DAY AHEAD | ATC | NYISO | http://www.nyiso.com/public/markets_o perations/market_data/pricing_data/inde x.jsp (Report Type: Day-Ahead Market LBMP/Zonal) | CENTRL, LBMP (\$/MWHr) |
| ELECTRICITY- NYISO-NY ZONE C-OFF PEAK DAY AHEAD | Eastern Off Peak | NYISO | http://www.nyiso.com/public/markets_o perations/market_data/pricing_data/inde x.jsp (Report Type: Day-Ahead Market LBMP/Zonal) | CENTRL, LBMP (\$/MWHr) |
| ELECTRICITY- NYISO-NY ZONE C- PEAK DAY AHEAD | Eastern Peak | NYISO | http://www.nyiso.com/public/markets_o perations/market_data/pricing_data/inde x.jsp (Report Type: Day-Ahead Market LBMP/Zonal) | CENTRL, LBMP (\$/MWHr) |
| ELECTRICITY- NYISO-NY ZONE G-ATC DAY AHEAD | See ISDA De | efinition | · · · · · · · · · · · · · · · · · · · | |
| ELECTRICITY- NYISO-NY ZONE G-OFF PEAK DAY AHEAD | Eastern Off Peak | NYISO | http://www.nyiso.com/public/markets_o perations/market_data/pricing_data/inde x.jsp (Report Type: Day-Ahead Market LBMP/Zonal) | HUD VL, LBMP (\$/MWHr) |
| ELECTRICITY- NYISO-NY ZONE G- PEAK DAY AHEAD | Eastern Peak | NYISO | http://www.nyiso.com/public/markets_o perations/market_data/pricing_data/inde x.jsp (Report Type: Day-Ahead Market LBMP/Zonal) | HUD VL, LBMP (\$/MWHr) |
| ELECTRICITY- NYISO-NY ZONE H-ATC DAY AHEAD | See ISDA Definition | | | |
| ELECTRICITY- NYISO-NY ZONE H-OFF PEAK DAY AHEAD | Eastern Off Peak | NYISO | http://www.nyiso.com/public/markets_o perations/market_data/pricing_data/inde x.jsp (Report Type: Day-Ahead Market LBMP/Zonal) | N.Y.C., LBMP (\$/MWHr) |
| ELECTRICITY- NYISO-NY ZONE H- PEAK DAY AHEAD | Eastern Peak | NYISO | http://www.nyiso.com/public/markets_o perations/market_data/pricing_data/inde x.jsp (Report Type: Day-Ahead Market LBMP/Zonal) | N.Y.C., LBMP (\$/MWHr) |
| ELECTRICITY- CAISO-NP 15 | | | nodity Definitions, will be calculated as the v PEAK-ICE and ELECTRICITY-NP15- OF | |

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

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

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

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

USD Equity Basket Swap (Broad Based)

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

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

| 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 |
| Loss of Stock Borrow: Increased Cost of Stock Borrow: | Inapplicable Inapplicable |
| | ** |
| Increased Cost of Stock Borrow: | Inapplicable |
| Increased Cost of Stock Borrow: Non-Reliance: | Inapplicable As per Annex SS unless otherwise agreed by the parties. |
| Increased Cost of Stock Borrow: Non-Reliance: Agreements and Acknowledgements Regarding | Inapplicable As per Annex SS unless otherwise agreed by the parties. |
| Increased Cost of Stock Borrow: Non-Reliance: Agreements and Acknowledgements Regarding Hedging Activities: | Inapplicable As per Annex SS unless otherwise agreed by the parties. As per Annex SS. |
| Increased Cost of Stock Borrow: Non-Reliance: Agreements and Acknowledgements Regarding Hedging Activities: Additional Acknowledgements: | Inapplicable As per Annex SS unless otherwise agreed by the parties. As per Annex SS. As per Annex SS unless otherwise agreed by the parties. |
| Increased Cost of Stock Borrow: Non-Reliance: Agreements and Acknowledgements Regarding Hedging Activities: Additional Acknowledgements: Index Disclaimer: | Inapplicable As per Annex SS unless otherwise agreed by the parties. As per Annex SS. As per Annex SS unless otherwise agreed by the parties. As per Annex SS unless otherwise agreed by the parties. As per Annex SS unless otherwise agreed by the parties. |
| Increased Cost of Stock Borrow: Non-Reliance: Agreements and Acknowledgements Regarding Hedging Activities: Additional Acknowledgements: Index Disclaimer: Mutual Early Termination Right: | Inapplicable As per Annex SS unless otherwise agreed by the parties. As per Annex SS. As per Annex SS unless otherwise agreed by the parties. As per Annex SS unless otherwise agreed by the parties. As greed by the parties. As agreed by the parties. |

Equity Index Available Business Day Conventions

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

Equity Index Earliest and Latest Effective and Termination Dates

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

Equity Index Notional Amounts

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

Equity Index Requirements and Defaults

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

Mr. Christopher J. Kirkpatrick November 14, 2019

<u>EXHIBIT III</u>

tpSEF Rulebook - Appendix B (Marked)

-

tpSEF Inc. Rulebook Appendix B

tpSEF Inc. Swap Specifications

Effective August 21 November 4, 2019

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Agricultural Options

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

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

Agricultural Option Available Currencies and Required Business Days

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

Agricultural Options Available Business Day Conventions

| ISDA Name |
|-----------------------------|
| Following |
| Modified/Modified Following |
| Nearest |
| Preceding |

Agricultural Option Available Option Style

| | ISDA Name |
|----------|-----------|
| American | |
| European | |
| Bermuda | |
| Asian | |

Agricultural Options Available Commodity Reference Prices

ISDA Definitions

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

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

Exchange Definitions

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

| ISDA Definition | | | | | | | |
|-----------------|----------------|----------------------|----------------|----------|------------------|--|--|
| Commodity | Relevant | 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 | | | | |

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

Basis Swaps

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

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

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

| EA2 Dever Initial Evolution of Amounts | As aposified by the parties | |
|---|---|--|
| FA2 Payer Initial Exchange Amount: | As specified by the parties. | |
| Interim Exchanges: Interim Exchange Dates: | As specified by the parties | |
| 0 | As specified by the parties. | |
| FA1 Payer Interim Exchange Amount: | As specified by the parties. | |
| FA2 Payer Interim Exchange Amount: | As specified by the parties. | |
| Final Exchanges: | A '0" 11 /1 /' | |
| 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 | |
| Ĩ | Bermuda. | |
| Expiration Date: | As specified by the parties. | |
| Expiration Time: | As specified by the parties. | |
| Earliest Exercise Time: | As specified by the parties. | |
| Latest Exercise Time: | As specified by the parties. | |
| Exercise Business Day: | As specified by the parties. | |
| Partial Exercise: | As specified by the parties, if Option Style is European. | |
| Multiple Exercise: | As specified by the parties, if Option Style is American or Bermuda. | |
| Minimum Notional Amount: | As specified by the parties if Partial Exercise or | |
| | Multiple Exercise is specified. | |
| Maximum Notional Amount: | As specified by the parties if Multiple Exercise is | |
| | specified. | |
| Integral Multiple: | As specified by the parties if Partial Exercise or | |
| | Multiple Exercise is specified. | |
| 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. | |
| DA Cross Currency Settlement Matrix: As specified by the parties, if Cash Settlemen | | |
| ISDA CIOSS CUITEINCY Settlement Matrix. | | |
| ISDA Closs Currency Settlement Matrix. | | |
| ISDA Cross currency settlement Matrix. | applicable to a cross currency Transaction whose | |
| ISDA Cross Currency Settlement Matrix. | applicable to a cross currency Transaction whose currencies are listed as a "currency pair" in the Cross | |
| Cash Settlement Valuation Time: | applicable to a cross currency Transaction whose currencies are listed as a "currency pair" in the Cross Currency Settlement Matrix. | |
| | applicable to a cross currency Transaction whose currencies are listed as a "currency pair" in the Cross Currency Settlement Matrix. If Cash Settlement is applicable, as specified by the | |
| | applicable to a cross currency Transaction whose currencies are listed as a "currency pair" in the Cross Currency Settlement Matrix. | |

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

Basis Available Currencies and Required Business Days

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

Basis Available Business Day Conventions

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

Basis Available Day Count Fractions

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

Basis Default Effective Dates

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

Basis Earliest and Latest Effective and Termination Dates

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

Basis Notional Amounts

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

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

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

Basis Floating Rate Options and Defaults

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

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

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

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

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

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

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

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

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

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

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

Definition of MXN-Unidades de Inversión (UDI)

| MXN-Unidades de Inversión (UDI) | 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):

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

where:

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

"i" is a series of whole numbers from one to d_0 , each representing the relevant U.S. Government Securities Business Days in chronological order from, and including, the first U.S. Government Securities Business Day in the relevant Calculation Period; "SOFR" is the daily Secured Overnight Financing Rate provided by the Federal Reserve Bank of New York, as the administrator of the benchmark, (or a successor administrator) on the Federal Reserve's Website;

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

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

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

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

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

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

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

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

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

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

| Setting | Requirement | Default |
|-----------------------------|-------------|--------------|
| Optional Early Termination: | | Inapplicable |

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

Basis Requirements and Defaults (Optional Early Termination—Exercise)

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

Basis Requirements and Defaults (Cash Settlement)

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

| | Par Yield Curve—Adjusted Par Yield Curve—Unadjusted Zero Coupon Yield—Adjusted | |
|----------------------------------|--|--|
| Cash Settlement Currency: | | For single currency, same as Notional Amount, otherwise as specified in ISDA Master Agreement, or otherwise same as Notional Amount for Fixed Amount |
| Settlement Rate: | ISDA Source/Other Price Source/Reference Banks | |
| Cash Settlement Reference Banks: | | Fallbacks per ISDA 2006 Definitions |
| Quotation Rate: | bid ask mid Exercising Party Pays (Optional Early Termination Only) | |

Basis Swaps – CME Cleared

| Summary: | This covers single-currency floating-for-floating |
|---|---|
| | ("basis") swaps cleared by Chicago Mercantile |
| | Exchange Inc. ("CME"). |
| Limitations on Available Selections and Default | The terms under which a Basis Swap/CME Cleared |
| Settings: | may be traded are as specified in these terms and |
| 8 | conditions and which incorporate the CME Rulebook, |
| | in particular Chapters 900 and 901 (and any successor |
| | provisions) and the CME Cleared IRS Product Scope |
| | (or any successor). |
| | By electing to trade a Basis Swap/CME Cleared, |
| | participants are representing that they are familiar |
| | with the CME Rulebook and the limitations on |
| | transaction terms contained in it. |
| Incorporated Standards: | This contract description incorporates by reference the |
| | CME Rulebook as in effect from time to time. |
| | The CME Rulebook itself may incorporate certain |
| | additional standards, such as the 2006 ISDA |
| | Definitions. Be aware that the timing of effectiveness |
| | of amendments or supplements to the ISDA |
| | standards may vary between bilateral and CME |
| | contracts, since the CME may reserve the right to |
| | select when and how such changes become effective. |
| Product Type/ISDA OTC Taxonomy: | |
| ISDA OTC Asset Class: | Interest Rate |
| ISDA OTC Base Product: | IR Swap |
| ISDA OTC Sub-Product(s): | Basis |
| Further Limitations: | Must comply with CME Clearing Requirements. |
| Terms: Definition Set: | The definition set (a.e. ISDA 2000/ISDA 2006) elected |
| Demittion Set. | The definition set (<i>e.g.</i> , ISDA 2000/ISDA2006) elected by, or otherwise binding on, the parties in accordance |
| | with the CME Rulebook. |
| Effective Date: | As per the CME Rulebook. |
| Notional Amount: | An amount in Currency determined by the parties |
| Tottohal / Milount. | subject to limitations in the CME Rulebook. |
| | This may vary from period to period to the extent |
| | permitted by the CME Rulebook. |
| | The CME Rulebook may limit the Currencies and |
| | Floating Rate Options for which variable notionals are |
| | permitted. |
| Currency: | One of the currencies permitted for the relevant |
| 2 | transaction type per the CME Rulebook. |
| Business Days: | As per the CME Rulebook, which may require certain |
| - | Business Days be applicable on a per Currency or |
| | Floating Rate Option Basis and may otherwise limit the |
| | available Business Day locations which can be elected. |
| Business Day Convention: | As per the CME Rulebook. |
| Trade Date: | As per the CME Rulebook. |
| | |
| Termination Date: | As agreed by the parties, subject to any minimum or |
| | maximum tenor in the CME Rulebook. |
| Termination Date Business Day Convention: | As per the CME Rulebook, and thus subject to |

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

Basis Swaps – LCH Cleared

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

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

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

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

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

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

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

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

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

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

BRL CDI Currencies and Required Business Days

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

BRL CDI Available Business Day Conventions

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

BRL CDI Floating Rate Options

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

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

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

BRL CDI Notionals

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

Bullion Options

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

| Bullion Exercise Period: | For an American Style Bullion Option, the period of days and the times on such days specified by the parties. | |
|---|---|--|
| | For any other Bullion Option Style, the times on the | |
| | Expiration Date or Potential Exercise Date specified by | |
| | the parties. | |
| Bullion Potential Exercise Dates: | For a Bermuda Style Bullion Option, the days specified | |
| | by the parties. | |
| Bullion Expiration Date: | As specified by the parties. | |
| Bullion Expiration Time: | For a European Style Bullion Option, as specified by the | |
| - | parties. | |
| Bullion Settlement Date: | In accordance with Section 10.4(b)(xvii) of the | |
| | Commodity Definitions, unless specified by the parties. | |
| Seller's Notice Information: | As specified by the Seller. | |
| Automatic Exercise: | Applicable, unless otherwise specified by the parties. | |
| In-the-Moniness for Automatic Exercise: | In the case of a Bullion Option for which Automatic | |
| | Exercise is, or is deemed to be, applicable, and to which | |
| | Settlement by Delivery is applicable, one percent of the | |
| | Bullion Strike Price (as specified in Section | |
| | 10.4(c)(ii)(B)(x) of the Commodity Definitions) or such | |
| | other amount as specified by the parties. | |
| Price Source for Automatic Exercise: | In the case of a Bullion Option for which Automatic | |
| | Exercise is, or is deemed to be, applicable, and to which | |
| | Settlement by Delivery is applicable, the Seller's bid or | |
| | offer price (as specified in Section 10.4(c)(ii)(B) of the | |
| | Commodity Definitions) unless otherwise specified by | |
| | the parties. | |
| Written Confirmation: | As specified by the parties. | |
| Settlement: | As specified by the parties from among the Available | |
| | Settlement Types; provided, however, that Cash | |
| | Settlement will only be available for Available | |
| | Currencies for which it is specified as such. | |
| Additional Provisions for Tax: | None, unless specified by the parties in accordance with | |
| Market Dimmedian | Section 10.11 of the Commodity Definitions. | |
| Market Disruption: | Italass otherwaise energified has the newtice menths | |
| Market Disruption Events: | Unless otherwise specified by the parties, per the | |
| Additional Market Diamentian Escentar | Commodity Definitions. | |
| Additional Market Disruption Events: | As specified by the parties. | |
| Disruption Fallbacks: | Unless otherwise specified by the parties, per the Commodity Definitions. | |
| Fallback Reference Price: | None, unless specified by the parties. | |
| Maximum Days of Disruption: | Unless otherwise specified by the parties, per the | |
| Maximum Days of Disruption. | Commodity Definitions. | |
| Provisions Palating to Cash Sattlement | | |
| Provisions Relating to Cash Settlement: Commodity Reference Price: | As specified by the parties from among the Available | |
| Commoulty Reference Flice. | Commodity Reference Price. | |
| Bullion Transaction Settlement Date: | As specified by the parties. | |
| | | |
| Provisions Relating to Settlement by Delivery: | Per the Delivery Loco specified in the Available Bullion | |
| Delivery Location: | | |
| Consequences of Pullion Sottlement Dismution E- | below. | |
| Consequences of Bullion Settlement Disruption Events: | Cancellation and Payment unless the parties agree that | |
| Misselleneous | Negotiation is applicable. | |
| Miscellaneous: | Section 10 4(a)(iv) of the Commodity Definitions | |
| Discharge and Termination: | Section 10.4(c)(iv) of the Commodity Definitions will | |
| | apply if specified by the parties, unless the Bullion | |
| | Option Transaction is an Allocated Transaction. | |

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

Bullion Option Available Currencies and Required Business Days

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

Bullion Options Available Bullion Business Day Conventions

| ISDA Name |
|-----------------------------|
| Following |
| Modified/Modified Following |
| Nearest |
| Preceding |

Bullion Option Available Bullion Option Style

| ISDA Name | |
|-----------|--|
| American | |
| European | |
| Bermuda | |

Bullion Option Available Bullion Option Type

| ISDA Name |
|---------------------|
| Bullion Put Option |
| Bullion Call Option |
| Bermuda |

Bullion Options Available Bullion

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

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

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

Bullion Options

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

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

CDS – ABX Indices (Broad Based) Contracts

| Summary: | This covers credit default swaps on broad-based ABX indices ("CDS – ABX Indices (Broad Based) Contracts"). |
|--|--|
| Limitations on Available Selections and Default Settings: | 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. |

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

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

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

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

CDS Index Contract – Emerging Markets Swaps and Swaptions

| Summary: | This covers "CDS Index Contract – Emerging Markets |
|---|---|
| | Swaps and Swaptions" contracts $-i.e.$, an agreement to |
| | buy or sell protection on a broad-based basket of |
| | emerging markets sovereign entities. |
| Index: | CDX.EM: Series 12 through current, so long as such |
| | Index is not a narrow-based Index. |
| Currency: | USD |
| Quoting Convention and Minimum Increment: | As agreed by counterparties. |
| Minimum Size: | As agreed by counterparties. |
| Trading Conventions: | Buy = Buy Protection, the buyer of protection pays a |
| - | premium to the seller in case of a credit event |
| | occurring. Credit events include Bankruptcy and Failure |
| | to Pay. |
| | Sell = Sell Protection, the seller of protection receives |
| | the premium payments from the protection buyer. The |
| | Seller owns the credit risk of the instrument. |
| | Investment Grade indices are traded on spread. |
| Swap Conventions: | Fixed coupon payments are calculated at a spread of |
| | 500 bps and exchanged on a quarterly basis. |
| Swap Tenor: | As agreed by the parties, subject to Applicable Law. |
| Effective Date: | The date on which parties begin calculating accrued |
| | obligations such as fixed payments. Also known as the |
| | start date of the swap. |
| Maturity Date: | The final date on which the obligations no longer |
| T 1- T | accrue and the final payment occurs. |
| Trade Types: | The following swap types may be executed on tpSEF Inc.: |
| | Outrights |
| | Roll Trades |
| | Curve Trades |
| Settlement: | Contingent payment - Payments related to credit event |
| | settlement will be determined pursuant to the 2009 |
| | ISDA Credit Derivatives Determination Committees |
| | and Auction Settlement Supplement (i.e., the Big Bang |
| | and Little Bang Protocols). |
| | Fixed Quarterly cash payments - reflected in basis |
| | points and paid by the protection buyer to the protection |
| | seller. |
| | Upfront payment - The upfront payment is a portion of |
| | the payments, expressed in percentage points of the |
| | notional, which is present valued and paid immediately to the seller. |
| Swaptions on the Above: | |
| Swaptions: | The SEF is also listing Physically-Settled Swaptions on |
| 1 | the Index on the terms described herein. |
| Swaption Option Style: | European; the Swaptions may be exercised only on |
| 1 - I | expiration. |
| Swaption Tenor: | The tenor of the Swaptions will be selected by the |
| 1 | parties and will be no shorter than three months and no |
| | longer than three months less than the Swap Tenor. |

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

CDS Index Contract – European Crossover 5Y Swaps and Swaptions

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

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

CDS Index Contract – European HiVol 5Y Swaps and Swaptions

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

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

CDS Index Contract – European IG 5Y Swaps and Swaptions

| Summary | This covers "CDS Index Contract European IC 5V |
|---|---|
| Summary: | This covers "CDS Index Contract – European IG 5Y Swaps and Swaptions" – <i>i.e.</i> , an agreement to buy or |
| | sell protection on a basket of liquid European based |
| | entities with an investment grade credit rating. |
| Index: | ITRAXX.EUROPE: Series 10 to current. |
| Currency: | EUR |
| Quoting Convention and Minimum Increment: | As agreed by counterparties. |
| Minimum Size: | As agreed by counterparties. |
| Trading Conventions: | Buy = Buy Protection, the buyer of protection pays a |
| | 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 |
| Sattlam ant | 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 10Y Swaps and Swaptions

| Summour | This servers "CDS Index Contract European IC 10V |
|---|--|
| Summary: | This covers "CDS Index Contract – European IG 10Y Swaps and Swaptions" – <i>i.e.</i> , an agreement to buy or |
| | sell protection on a basket of liquid European based |
| | 1 1 1 |
| Index: | entities with an investment grade credit rating. |
| | ITRAXX.EUROPE: Series 7 to current. |
| Currency: | EUR |
| Quoting Convention and Minimum Increment: | As agreed by counterparties. |
| Minimum Size: | As agreed by counterparties. |
| Trading Conventions: | Buy = Buy Protection, the buyer of protection pays a |
| | premium to the seller in case of a credit event |
| | occurring. |
| | Sell = Sell Protection, the seller of protection receives |
| | the premium payments from the protection buyer. The Seller owns the credit risk of the instrument. |
| Swan Conventional | 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: | 100 ops and exchanged on a quarterly basis. |
| Effective Date: | The date on which parties begin calculating accrued |
| Effective Date. | obligations such as fixed payments. Also known as the |
| | start date of the swap. |
| Maturity Date: | The final date on which the obligations no longer |
| Maturity Date. | accrue and the final payment occurs. |
| Trade Types: | The following swap types may be executed on the tpSEF |
| Trade Types. | Inc.: |
| | • Outrights |
| | Roll Trades |
| | Curve Trades |
| Settlement: | Contingent payment - Payments related to credit event |
| | settlement 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. |
| | |
| Swantians on the Above | |
| Swaptions on the Above: Swaptions: | The SEF is also listing Physically-Settled Swaptions |
| Swaphons. | on the Index on the terms described herein. |
| Swaption Option Style: | European; the Swaptions may be exercised only on |
| swapuon Opuon style. | expiration. |
| Swantion 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. |
| Sattlement | |
| Settlement: | The Swaption will be Physically Settled and, if |

| | exercised, will result in the parties entering into a |
|---|---|
| | swap on the Index on the terms described herein. |
| ISDA Definitions (2003 v. 2014 Credit Derivatives | swap on the mack on the terms described herein. |
| Definitions): | |
| 2003 Definitions: | ISDA has published 2014 Credit Derivatives |
| 2005 Demittions. | Definitions, which alter the treatment accorded certain |
| | events, particularly as relates to sovereigns and |
| | |
| | financials and certain "orphan" CDS (Reference |
| | Entities with no deliverable obligations). |
| Index Sponsor: | Markit, which sponsors the Index, has published |
| | information on treatment of both legacy and future |
| | indices. |
| | The parties should consult Markit's documentation to |
| | determine the exact treatment. It is the SEF's |
| | understanding that, in general, all CDS index trades |
| | will convert to the 2014 Definitions, with individual |
| | components being excluded if they would be impacted |
| | by the differences between the two. |
| Cleared Transactions: | Transactions intended to be cleared will use the |
| | Definitions required by the relevant DCO selected by |
| | the parties. |
| | The parties should consult the relevant DCO's |
| | documentation to determine the exact treatment. It is |
| | the SEFs understanding that the DCOs will be |
| | converting all trades to the 2014 definitions, with |
| | individual component excluded as describe above. |
| Choice of Definitions: | The parties can elect which Definitions to use as part |
| | of their Confirmation process. However, this may limit |
| | clearability and result in creation of a bespoke Index |
| | transaction. |

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

| Investment Grade and High Yield Swaps as Swaptions" – <i>i.e.</i> , an agreement to buy or s | America |
|---|--|
| Swaptions" $-i.e.$, an agreement to buy or s | |
| | |
| on a basket of liquid North America based | |
| a high yield credit rating (CDX.NA.HY) or | |
| investment grade credit rating (CDX.NA.Io | |
| Index: CDX.NA.HY: Series 8 to current. | - / · |
| CDX.NA.IG: Series 8 to current. | |
| Currency: USD | |
| Quoting Convention and Minimum Increment: As agreed by counterparties. | |
| Minimum Size: As agreed by counterparties. | |
| Trading Conventions: Buy = Buy Protection, the buyer of protecti | on pays a |
| premium to the seller in case of a credit even | ent |
| occurring. Credit events include Bankruptc | cy, Failure to |
| Pay and Restructuring. | |
| Sell = Sell Protection, the seller of protection | on receives |
| the premium payments from the protection | buyer. The |
| Seller owns the credit risk of the instrument | nt. |
| High Yield indices such as the CDX.NA.H | Y are traded |
| on price. | |
| Investment Grade indices such as the CDX | I.NA.IG are |
| traded on spread. | |
| Swap Conventions: For CDX.NA.HY, fixed coupon payments a | |
| at a spread of 500 bps and exchanged on a | quarterly |
| basis. | |
| For CDX.NA.IG, fixed coupon payments a | |
| at a spread of 100 bps and exchanged on a | quarterly |
| basis. | |
| Swap Tenor: 3Y, 5Y, 7Y and 10Y or as otherwise agreed | d by the |
| parties. | |
| Transactions may have only one tranche, w | |
| | |
| losses are allocated to the protection seller, | starting with |
| losses are allocated to the protection seller, the first dollar of loss and ending only whe | starting with on the entire |
| losses are allocated to the protection seller, the first dollar of loss and ending only whe notional of the transaction has been exhaus | starting with on the entire |
| losses are allocated to the protection seller, the first dollar of loss and ending only whe notional of the transaction has been exhaus Transaction itself expires. | starting with on the entire sted or the |
| losses are allocated to the protection seller, the first dollar of loss and ending only whe notional of the transaction has been exhaus Transaction itself expires. Transactions may also be tranched in a way | starting with on the entire sted or the y in which |
| losses are allocated to the protection seller, the first dollar of loss and ending only whe notional of the transaction has been exhaus Transaction itself expires. Transactions may also be tranched in a way losses are allocated to the protection seller | starting with on the entire sted or the y in which only after a |
| losses are allocated to the protection seller, the first dollar of loss and ending only whe notional of the transaction has been exhaus Transaction itself expires. Transactions may also be tranched in a way losses are allocated to the protection seller certain amount of losses have occurred on t | starting with on the entire sted or the y in which only after a the Index |
| losses are allocated to the protection seller, the first dollar of loss and ending only whe notional of the transaction has been exhaus Transaction itself expires. Transactions may also be tranched in a way losses are allocated to the protection seller certain amount of losses have occurred on t (the "attachment point") and cease being all | starting with on the entire sted or the y in which only after a the Index llocated to |
| losses are allocated to the protection seller, the first dollar of loss and ending only whe notional of the transaction has been exhaus Transaction itself expires. Transactions may also be tranched in a way losses are allocated to the protection seller certain amount of losses have occurred on t (the "attachment point") and cease being all the protection seller after a certain addition | starting with on the entire sted or the y in which only after a the Index llocated to nal amount of |
| losses are allocated to the protection seller, the first dollar of loss and ending only whe notional of the transaction has been exhaus Transaction itself expires. Transactions may also be tranched in a way losses are allocated to the protection seller certain amount of losses have occurred on to (the "attachment point") and cease being all the protection seller after a certain addition losses have occurred on the Index (the "det | starting with on the entire sted or the y in which only after a the Index llocated to nal amount of |
| losses are allocated to the protection seller, the first dollar of loss and ending only whe notional of the transaction has been exhaus Transaction itself expires. Transactions may also be tranched in a way losses are allocated to the protection seller certain amount of losses have occurred on the (the "attachment point") and cease being all the protection seller after a certain addition losses have occurred on the Index (the "det point"). | starting with on the entire sted or the y in which only after a the Index llocated to nal amount of |
| losses are allocated to the protection seller, the first dollar of loss and ending only whe notional of the transaction has been exhaus Transaction itself expires. Transactions may also be tranched in a way losses are allocated to the protection seller certain amount of losses have occurred on t (the "attachment point") and cease being all the protection seller after a certain addition losses have occurred on the Index (the "det point"). In the case of tranched transactions in the | starting with on the entire sted or the y in which only after a the Index llocated to nal amount of |
| losses are allocated to the protection seller, the first dollar of loss and ending only whe notional of the transaction has been exhaus Transaction itself expires. Transactions may also be tranched in a way losses are allocated to the protection seller certain amount of losses have occurred on t (the "attachment point") and cease being al the protection seller after a certain addition losses have occurred on the Index (the "det point"). In the case of tranched transactions in the CDX.NA.HY, the tranches include: | starting with en the entire sted or the y in which only after a the Index llocated to nal amount of eachment |
| Iosses are allocated to the protection seller, the first dollar of loss and ending only whe notional of the transaction has been exhaus Transaction itself expires. Transactions may also be tranched in a way losses are allocated to the protection seller certain amount of losses have occurred on the (the "attachment point") and cease being all the protection seller after a certain addition losses have occurred on the Index (the "det point"). In the case of tranched transactions in the CDX.NA.HY, the tranches include: Attachment Point Detachment | starting with on the entire sted or the y in which only after a the Index llocated to nal amount of |
| Issues are allocated to the protection seller, the first dollar of loss and ending only when notional of the transaction has been exhauss. Transaction itself expires. Transaction itself expires. Transactions may also be tranched in a way losses are allocated to the protection seller certain amount of losses have occurred on the (the "attachment point") and cease being all the protection seller after a certain addition losses have occurred on the Index (the "det point"). In the case of tranched transactions in the CDX.NA.HY, the tranches include: Attachment Point Detachment 0 10% | starting with on the entire sted or the y in which only after a the Index llocated to nal amount of cachment |
| Iosses are allocated to the protection seller, the first dollar of loss and ending only whe notional of the transaction has been exhaus Transaction itself expires. Transaction itself expires. Transactions may also be tranched in a way losses are allocated to the protection seller certain amount of losses have occurred on the (the "attachment point") and cease being all the protection seller a certain addition losses have occurred on the Index (the "det point"). In the case of tranched transactions in the CDX.NA.HY, the tranches include: Attachment Point Detachm 0 10% 0 15% | starting with on the entire sted or the y in which only after a the Index llocated to nal amount of cachment |
| losses are allocated to the protection seller, the first dollar of loss and ending only whe notional of the transaction has been exhaus Transaction itself expires. Transaction itself expires. Transactions may also be tranched in a way losses are allocated to the protection seller certain amount of losses have occurred on the the protection seller acertain addition losses have occurred on the Index (the "det point"). In the case of tranched transactions in the CDX.NA.HY, the tranches include: Attachment Point 0 10% 0 15% 10% 15% | starting with en the entire sted or the y in which only after a the Index llocated to nal amount of eachment |
| Iosses are allocated to the protection seller, the first dollar of loss and ending only whe notional of the transaction has been exhaus Transaction itself expires. Transactions may also be tranched in a way losses are allocated to the protection seller at certain amount of losses have occurred on the (the "attachment point") and cease being all the protection seller after a certain addition losses have occurred on the Index (the "det point"). In the case of tranched transactions in the CDX.NA.HY, the tranches include: Attachment Point Detachm 0 10% 10% 15% 15% 15% | starting with en the entire sted or the y in which only after a the Index llocated to nal amount of eachment |
| losses are allocated to the protection seller, the first dollar of loss and ending only whe notional of the transaction has been exhaus Transaction itself expires. Transaction itself expires. Transactions may also be tranched in a way losses are allocated to the protection seller certain amount of losses have occurred on the (the "attachment point") and cease being all the protection seller a certain addition losses have occurred on the Index (the "det point"). In the case of tranched transactions in the CDX.NA.HY, the tranches include: Attachment Point Detachm 0 10% 10% 15% | starting with en the entire sted or the y in which only after a the Index llocated to nal amount of eachment |

| | In the case of tranched tra the tranches include: | nsactions in the CDX.NA.IG, |
|---|---|---|
| | Attachment Point | Detachment Point |
| | 0 | 3% |
| | 3% | 7% |
| | 7% | 10% |
| | 7% | 15% |
| | 10% | 15% |
| | 15% | 30% |
| | 15% | 100% |
| | In addition to the customa above, the parties may agr detachment points. | ry tranches enumerated ee to custom attachment and |
| Effective Date: | The date on which parties begin calculating accrued 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 relevant ISDA Definitions (see below). Fixed Quarterly cash payments - reflected in basis points and paid by the protection buyer to the protection seller. Upfront fee payment - The upfront fee is a portion of the payments, expressed in percentage points of the notional, which is present valued and paid immediately to the seller. | |
| Swaptions on the Above: | | |
| Swaptions: | The SEF is also listing Physically-Settled Swaptions on each of the CDX.NA.HY 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). | |

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

| Index Sponsor: | Markit, which sponsors the Index, has published information on treatment of both legacy and future indices. |
|------------------------|--|
| | The parties should consult Markit's documentation to determine the exact treatment. It is the SEF's understanding that, in general, all CDS index trades will convert to the 2014 Definitions, with individual |
| | components being excluded if they would be impacted by the differences between the two. |
| Cleared Transactions: | Transactions intended to be cleared will use the Definitions required by the relevant DCO selected by the parties. The parties should consult the relevant DCO's documentation to determine the exact treatment. It is |
| | the SEFs understanding that the DCOs will be converting all trades to the 2014 definitions, with individual component excluded as describe above. |
| Choice of Definitions: | The parties can elect which Definitions to use as part of their Confirmation process. However, this may limit clearability and result in creation of a bespoke Index transaction. |

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

Terms and Conditions

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

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

CDS Index Contracts – iTraxx Japan

Terms and Conditions

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

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| | inception of the Contract by the protection buyer to the protection seller. |
|--|---|
|--|---|

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

| C | | |
|---|--|--|
| Summary: | This covers "CDS Index Contracts – ITRXAEJ.IG | |
| | (iTraxx® Asia ex-Japan Investment Grade)" $-i.e.$, an | |
| | agreement to buy or sell protection on a broad-based | |
| | basket of investment grade Asian corporate and | |
| Ter James | sovereign/agency issuers (excluding Japanese issuers). | |
| Index: | ITRXAEJ.IG (iTraxx® Asia ex-Japan Investment | |
| | Grade): Series 14 through current, so long as such | |
| | Index is not a narrow-based Index. | |
| Currency: | USD | |
| Quoting Convention and Minimum Increment: | As agreed by counterparties. | |
| Minimum Size: | As agreed by counterparties. | |
| Trading Conventions: | Buy = Buy Protection, the buyer of protection pays a | |
| | premium to the seller in case of a credit event | |
| | occurring. Credit events include Bankruptcy and Failure | |
| | to Pay. | |
| | Sell = Sell Protection, the seller of protection receives | |
| | the premium payments from the protection buyer. The | |
| | Seller owns the credit risk of the instrument. | |
| | Investment Grade indices are traded on spread. | |
| Swap Conventions: | Fixed coupon payments are calculated at a spread of | |
| (F | 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 | |
| T | accrue and the final payment occurs. | |
| Trade Types: | The following swap types may be executed on tpSEF | |
| | Inc.: • Outrights | |
| | Roll Trades | |
| | Curve Trades | |
| Settlement: | Contingent payment - Payments related to credit event | |
| Settlement. | settlement will be determined pursuant to the 2003 | |
| | ISDA Credit Derivatives Definitions, as modified by the | |
| | 2009 ISDA Credit Derivatives Determination | |
| | Committees and Auction Settlement Supplement (<i>i.e.</i> , | |
| | the Big Bang and Little Bang Protocols) and the ISDA | |
| | 2014 Credit Derivatives Protocol (for Series 21 and | |
| | prior) and the ISDA 2014 Definitions (for Series 22 and | |
| | later). | |
| | Fixed Quarterly cash payments - reflected in basis | |
| | points and paid by the protection buyer to the protection | |
| | seller. | |
| | Upfront payment - The upfront payment is a portion of | |
| | the payments, expressed in percentage points of the | |
| | notional, which is present valued and paid immediately | |
| | to the seller. | |
| | | |

CDS Index Contracts – MCDX Index

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

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

Commodity Index Swaps

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

| Payment Dates: | In relation to each Calculation Period, as specified by the parties, each such day being subject to adjustment in accordance with the Payment Date Business Day Convention. | |
|---|---|--|
| Payment Date Business Days: | The Business Days specified for the relevant Commodity, plus any additional Business Days specified by the parties from among the Available Business Days. | |
| Payment Date Business Day Convention: | As specified by the parties from among the Available Business Day Conventions. | |
| Fixed Amount: | | |
| Fixed Price Payer: | As specified by the parties. | |
| Fixed Price or Fixed Amount: | As specified by the parties, expressed as a rate or overall. | |
| Floating Amount: | | |
| Floating Price Payer: | As specified by the parties. | |
| Floating Price: | In relation to each Calculation Period, the level of the specified Available Commodity Index at the end of the such Calculation Period less the level of the specified Available Commodity Index at the start of the such Calculation Period, the result of which is divided by the level of the specified Available Commodity Index at the start of the such Calculation Period. | |
| Market Disruption: | | |
| Market Disruption Events: | Unless otherwise specified by the parties, per the Commodity Definitions. | |
| Additional Market Disruption Events: | As specified by the parties. | |
| Consequences of Market Disruption Events: | Unless otherwise specified by the parties, per the Commodity Definitions. | |
| Disruption Fallbacks: | Unless otherwise specified by the parties, per the Commodity Definitions. | |
| Fallback Reference Price: | None, unless specified by the parties. | |
| Maximum Days of Disruption: | Unless otherwise specified by the parties, per the Commodity Definitions. | |
| Calculation Agent: | As agreed by the parties. | |

Commodity Index Swap Available Currencies and Required Business Days

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

Commodity Index Swap Available Business Day Conventions

| ISDA Name |
|-----------------------------|
| Following |
| Modified/Modified Following |
| Nearest |
| Preceding |

| Abbr | Name | | | |
|---------|--------------------------------------|--|--|--|
| ВСОМ | 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 | | | |
| BCOMNG | BCOM Natural Gas ER | | | |
| BCOMNI | BCOM Nickel ER | | | |

Commodity Index Swap Available Commodity Indices

| Abbr | Name |
|---------|------------------------------|
| BCOMOJ | BCOM Orange Juice ER |
| BCOMPA | BCOM Palladium ER |
| BCOMPL | BCOM Platinum ER |
| BCOMSI | BCOM Silver ER |
| BCOMSM | BCOM Soybean Meal ER |
| BCOMBO | BCOM Soybean Oil ER |
| BCOMSY | BCOM Soybeans ER |
| BCOMSB | BCOM Sugar ER |
| BCOMSN | BCOM Tin ER |
| BCOMRB | BCOM Unleaded Gas ER |
| BCOMWH | BCOM Wheat ER |
| BCOMKW | BCOM Kansas Wheat ER |
| BCOMCL | BCOM WTI Crude Oil ER |
| BCOMZS | BCOM Zinc ER |
| BCOMAU | BCOM AUD ER |
| BCOMEU | BCOM EUR ER |
| BCOMGB | BCOM GBP ER |
| ВСОМСН | BCOM CHF ER |
| 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 |
| BCOMWHC | BCOM Wheat Capped ER |
| BCOMZSC | BCOM Zinc Capped ER |
| BCOMTR | BCOM TR |

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

I

I

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

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Commodity Index Swap Earliest and Latest Effective and Termination Dates

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

Commodity Index Swap Notional Quantities per Calculation Period

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

Deliverable Foreign Exchange Barrier Options

| Summary: | This covers deliverable foreign exchange options with a |
|---|---|
| | barrier. |
| Limitations on Available Selections and Default | The terms under which a Deliverable Foreign Exchange |
| Settings: | Barrier Option may be traded are as specified in these |
| | terms and conditions and in the attached tables. |
| | For amounts or rates, the relevant term cannot be less |
| | than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, |
| | the date cannot be earlier than Earliest nor later than |
| | Latest. |
| | For Business Days, the defaults shall be the locations |
| | specified for the relevant currency, any additional |
| | locations specified for the relevant Floating Rate |
| | Options. |
| | The parties may add additional locations from the |
| | Available Locations and may eliminate some or all of the other locations, so long as there is at locations |
| | the other locations, so long as there is at least one location in which payment may be made. |
| | For these purposes "TARGET"/EUTA is considered a |
| | location. |
| | In many cases there are normal "vanilla" terms on |
| | which the parties will transact. These are shown as |
| | "Default" and will apply unless the parties vary them. |
| | It should be noted that these contracts can be traded in a |
| | variety of currencies. Since each national market has its |
| | own peculiarities, the "Available Terms" and/or |
| | "Default Terms" may vary by currency. |
| | In some cases, the same contract might have different |
| | terms depending on the market in which it is traded |
| | (e.g., London versus NY). In that case the default |
| | settings may vary by market. |
| Incorporated Standards: | This contract description incorporates by reference the |
| | following industry standard documentation and |
| | standards: |
| | (a) the 1998 FX and Currency Option Definitions and |
| | 2005 Amendment (b) the 2005 Barrier Option Supplement to the 1998 FX |
| | and Currency Option Definitions |
| | (c) the 2000 Annex A to the 1998 FX and Currency |
| | Option Definitions and the March 2013 Compendium |
| | of Amendments |
| | (d) ISDA OTC Taxonomies |
| | (e) FpML Location Codes |
| | For convenience, certain terms are mapped to their |
| | FpML equivalent. |
| | For purposes of this description, the term COP means |
| | the lawful currency of the Republic of Columbia |
| Product Type/ISDA OTC Taxonomy: | |
| ISDA OTC Asset Class: | Foreign Exchange |
| ISDA OTC Base Product: | Simple Exotic |
| ISDA OTC Sub-Product: | Barrier Option |

| Further Limitations: | None | | |
|---|---|--|--|
| FpML Schema: | "confirmation.fxOption" | | |
| Terms: | | | |
| Trade Date: | The date the transaction is agreed between and becomes | | |
| | legally binding on the parties. | | |
| Commencement Date | As specified by the parties. This applies only where the | | |
| ("americanExercise.commencementDate"): | Option Style is American. | | |
| Buyer ("buyerPartyReference"): | As specified by the parties. | | |
| Seller ("sellerPartyReference"): | As specified by the parties. | | |
| Currency Option Style: | As specified by the parties. | | |
| Currency Option Type: | A Call with respect to the Call Currency and a Put with | | |
| | respect to the Put Currency. | | |
| Call Currency ("callCurrencyAmount"): | The currency and amount as specified by the parties, or, | | |
| can carrency (carcarrency misant). | if not so specified, derived from the Put Currency | | |
| | Amount and Strike Price. | | |
| | The Put Currency and Call Currency must represent a | | |
| | traded pair as shown on the attached list of currencies. | | |
| Put Currency ("putCurrencyAmount"): | The currency and amount as specified by the parties, or, | | |
| Tut Currency (putCurrency misunt). | if not so specified, derived from the Call Currency | | |
| | Amount and Strike Price. | | |
| Strike Price ("strikePrice"): | As specified by the parties (if only one of the Put | | |
| | Currency or Call Currency is specified). | | |
| | If no Strike Price is specified and Automatic Exercise is | | |
| | applicable, the Strike Price will be calculated using the | | |
| | Put Currency and Call Currency in order to determine if | | |
| | the Option is to be automatically exercised. | | |
| Expiration Date ("expiryDate"): | As specified by the parties. | | |
| Latest Exercise Time: | As specified by the parties. This applies only where the | | |
| | Option Style is American. | | |
| Expiration Time ("americanExercise.expiryTime" or | The time in the location specified by the parities. | | |
| "europeanExercise.expiryTime"): | | | |
| Automatic Exercise: | As specified by the parties. | | |
| Settlement Date: | As specified by the parties. | | |
| Premium ("premium"): | As specified by the parties. | | |
| Premium Payment Date: | As specified by the parties. | | |
| Barrier ("features.barrier"): | Applicable. | | |
| Event Type: | As specified by the parties from among the Available | | |
| Lione Type. | Barrier Types. | | |
| Spot Exchange Rate Direction ("direction"): | As specified by the parties from among the Available | | |
| Spot Exchange rate Direction (another). | Spot Exchange Directions. | | |
| Barrier Event Rate Source ("informationSource"): | As specified by the parties. | | |
| Barrier Level ("triggerRate"): | As specified by the parties as a number of one Currency | | |
| Burner Lever (unggernate). | per the other Currency ("quotedCurrencyPair", | | |
| | "currency1", "currency2" and "quoteBasis") | | |
| Event Period Start Date and Time | | | |
| ("observationStartDate", "observationStartTime"): | As specified by the parties. | | |
| Event Period End Date and Time | | | |
| ("observationEndDate" "observationEndTime"): | As specified by the parties. | | |
| Calculation Agent: | As specified by the parties. | | |
| Business Days for Premium Payment Date: | As specified by the parties. | | |
| Business Days for Freihum Faynent Date: | As specified by the parties. | | |
| Business Days for Exercise Date | For American Options, as specified by the parties. | | |
| Business Days for Exercise Date Business Days for Expiration Date: | As specified by the parties. | | |
| Business Days for Expiration Date. | As specified by the parties. | | |
| Dusiness Days (Uchelal). | As specified by the parties. | | |

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

FX Barrier Option Available Currencies and Principal Financial Centers

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

FX Barrier Option Available Currency Pairs, Minimum and Increment

| | CALL | | |
|-----|------|-----|-----|
| PUT | AUD | EUR | USD |
| AUD | | Y | Y |
| EUR | Y | | Y |
| USD | Y | Y | |

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

FX Barrier Option Requirements and Defaults

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

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

FX Barrier Available Option Styles

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

FXO Available Business Day Conventions

| ISDA Name |
|-----------------------------|
| Following |
| Modified/Modified Following |
| Nearest |
| Preceding |

FX Barrier Option Available Event Types

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

FX Barrier Option Available Spot Exchange Rate Direction

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

FX Barrier Option Available Barrier Event Rate Source

| Exchange | Source |
|----------|--------|
| AUD/EUR | |
| AUD/USD | |
| EUR/USD | |

Deliverable Vanilla American or European Style Foreign Exchange Options

| Summary: | This covers deliverable vanilla American or European |
|---|---|
| | style foreign exchange options. |
| Limitations on Available Selections and Default | The terms under which a Deliverable Vanilla American |
| Settings: | or European Style Foreign Exchange Option may be |
| | traded are as specified in these terms and conditions and in the attached tables. |
| | For amounts or rates, the relevant term cannot be less |
| | than the specified Minimum, must represent an even |
| | Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest. |
| | For Business Days, the defaults shall be the locations specified for the relevant currency, any additional locations specified for the relevant Floating Rate |
| | Options. |
| | The parties may add additional locations from the |
| | Available Locations and may eliminate some or all of the |
| | other locations, so long as there is at least one location in |
| | which payment may be made. |
| | For these purposes "TARGET"/EUTA is considered a location. |
| | In many cases there are normal "vanilla" terms on which |
| | the parties will transact. These are shown as "Default" and will apply unless the parties vary them. |
| | It should be noted that these contracts can be traded in a |
| | variety of currencies. Since each national market has its |
| | own peculiarities, the "Available Terms" and/or "Default |
| | Terms" may vary by currency. |
| | In some cases, the same contract might have different |
| | terms depending on the market in which it is traded |
| | (e.g., London versus NY). In that case the default settings may vary by market. |
| Incorporated Standards: | This contract description incorporates by reference the |
| incorporated Standards. | following industry standard documentation and standards: |
| | (a) the 1998 FX and Currency Option Definitions and |
| | 2005 Amendment |
| | (b) ISDA OTC Taxonomies |
| | (c) FpML Location Codes |
| | For convenience, certain terms are mapped to their |
| | FpML 5.2.4 equivalent. |
| | For purposes of this description, the term COP means the |
| | lawful currency of the Republic of Columbia. |
| Product Type/ISDA OTC Taxonomy: | |
| ISDA OTC Asset Class: | Foreign Exchange |
| ISDA OTC Base Product: | Foreign Exchange |
| ISDA OTC Sub-Product: | Vanilla Option |
| ISDA OTC Sub-Product Number: | 8 |
| Further Limitations: | None |
| FpML Schema: | "confirmation.fxOption" |

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

FX Vanilla Option Available Currencies and Principal Financial Centers

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

Deliverable Vanilla American or European Style Foreign Exchange Options

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

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

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

FX Vanilla Option Available Currency Pairs, Minimum and Increment

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

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

FX Vanilla Option Requirements and Defaults

Deliverable Vanilla American or European Style Foreign Exchange Options

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

FX Vanilla Available Option Styles

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

FXO Available Business Day Conventions

| ISDA Name |
|-----------------------------|
| Following |
| Modified/Modified Following |
| Nearest |
| Preceding |

Digital Foreign Exchange Options

| Summary: | This covers digital foreign exchange options. |
|---|---|
| Limitations on Available Selections and Default | The terms under which a Digital Foreign Exchange |
| Settings: | Option may be traded are as specified in these terms and |
| | conditions and in the attached tables. |
| | For amounts or rates, the relevant term cannot be less |
| | than the specified Minimum, must represent an even |
| | Increment and cannot exceed the Maximum; for a date, |
| | the date cannot be earlier than Earliest nor later than Latest. |
| | For Business Days, the defaults shall be the locations |
| | specified for the relevant currency, any additional |
| | locations specified for the relevant Floating Rate |
| | Options. |
| | The parties may add additional locations from the |
| | Available Locations and may eliminate some or all of |
| | the other locations, so long as there is at least one |
| | location in which payment may be made. |
| | For these purposes "TARGET"/EUTA is considered a |
| | location. |
| | In many cases there are normal "vanilla" terms on |
| | which the parties will transact. These are shown as "Default" and will apply unless the parties vary them. |
| | It should be noted that these contracts can be traded in a |
| | variety of currencies. Since each national market has its |
| | own peculiarities, the "Available Terms" and/or |
| | "Default Terms" may vary by currency. |
| | In some cases, the same contract might have different |
| | terms depending on the market in which it is traded |
| | (e.g., London versus NY). In that case the default |
| | settings may vary by market. |
| Incorporated Standards: | This contract description incorporates by reference the |
| | following industry standard documentation and |
| | standards: |
| | (a) the 1998 FX and Currency Option Definitions and 2005 Amendment |
| | (b) the 2005 Barrier Option Supplement to the 1998 FX |
| | and Currency Option Definitions |
| | (c) the 2000 Annex A to the 1998 FX and Currency |
| | Option Definitions and the March 2013 Compendium of |
| | Amendments |
| | (d) ISDA OTC Taxonomies |
| | (e) FpML Location Codes |
| | For convenience, certain terms are mapped to their |
| | FpML 5.5 equivalent. |
| | For purposes of this description, the term COP means the lawful currency of the Republic of Columbia |
| Product Type/ISDA OTC Taxonomy: | |
| ISDA OTC Asset Class: | Foreign Exchange |
| ISDA OTC Asset Class. ISDA OTC Base Product: | Simple Exotic |
| ISDA OTC Base Houde: ISDA OTC Sub-Product: | Digital Option |
| Further Limitations: | None |
| | |

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

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

FX Digital Option Available Currencies and Principal Financial Centers

FX Digital Option Available Currency Pairs, Minimum and Increment

| | CALL | | |
|-----|------|-----|-----|
| PUT | AUD | EUR | USD |
| AUD | | Y | Y |
| EUR | Y | | Y |
| USD | Y | Y | |

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

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

FX Digital Option Requirements and Defaults

FXO Available Business Day Conventions

| ISDA Name |
|-----------------------------|
| Following |
| Modified/Modified Following |
| Nearest |
| Preceding |

FX Digital Option Available Event Types

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

FX Digital Option Available Barrier Event Rate Source

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

Equity Index Swaps

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

| | Matrix (June 25, 2009, or as updated effective prior to |
|--|---|
| | the Trade Date) ("AEJ Source") |
| | For convenience, certain terms are mapped to their |
| | FpML 5.5 equivalent. |
| Product Type/ISDA OTC Taxonomy: | |
| ISDA OTC Asset Class: | Equity |
| ISDA OTC Base Product: | Swap |
| ISDA OTC Sub-Product: | Price Return Basic Performance |
| ISDA OTC Transaction type: | Single Index |
| Further Limitations: | None |
| Terms: | |
| Trade Date: | As agreed by the parties. |
| Strike Date: | For a Forward Starting Transaction, as agreed by the parties (only for EMEA Indices). |
| Forward Starting: | As per Annex IS (only for EMEA Indices). |
| Notional Amount ("notional"): | An amount in one of the Available Currencies (see below) agreed by the parties. |
| Effective Date ("effectiveDate"): | (i) The date specified by the parties, adjusted in |
| | accordance with any applicable Business Day |
| | Convention, or (ii) in the case of AEJ Indices, per Annex IS. |
| Effective Date Business Days: | As specified by the parties from among the Available Business Days (except for AEJ Indices). |
| Effective Date Business Day Convention: | As specified by the parties from among the Available |
| | Business Day Conventions (except for AEJ Indices). |
| Termination Date ("terminationDate"): | Per Annex IS, unless otherwise specified by the parties. |
| Index: | As specified by the parties from among the Available Indices. |
| Number of Index Units: | As specified by the parties or, if not so specified, |
| | determined by Annex IS (except for AEJ Indices). |
| Index Unit: | Per Annex IS (except for AEJ Indices and EMEA Indices). |
| Exchange(s): | (i) Per Annex IS, unless otherwise specified by the |
| Exchange(3). | 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: | Ter runex is (EiviErr indices only). |
| Related Exchanges: | (i) Per Annex IS, unless otherwise specified by the parties, or (ii) in the case of AEJ Indices, as specified by the parties. |
| Hedging Party: | (i) As specified by the parties, or (ii) in the case of AEJ Indices, per Annex IS. |
| Determining Party: | (i) As specified by the parties, or (ii) in the case of AEJ |
| | (1) As specified by the parties, or (1) in the case of AEJ Indices, per Annex IS. |
| Equity Amounts: | A survey (Cold has the |
| Equity Amount Payer ("payerPartyReference"): | As specified by the parties. |
| Equity Notional Amount: | As specified by the parties. |
| Equity Notional Reset: | As per Annex IS. |
| Type of Return: | (i) As specified by the parties, or (ii) in the case of AEJ Indices, per Annex IS unless specified by the parties. |
| Initial Price Election: | As specified by the parties (in the case of an EMEA Index only). |
| Initial Price: | As specified by the parties and (other than in the case of AEJ Indices) adjusted in accordance with Annex IS. |

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

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

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

Equity Index Available Currencies and Required Business Days

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

Equity Index Available Business Day Conventions

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

Equity Index Available Indices

| Abbr | Name |
|------|--------------------------------|
| AEX | AEX Index (EMEA) |
| AMZX | Alerian MLP Index Total Return |

| AMZIXVWAP | Alerian MLP Infrastructure Index Total Return VWAP |
|-----------|---|
| AS51 | S&P/ASX 200 (AEJ) |
| BEL20 | BEL20 Index (EMEA) |
| CAC | Cotation Assistée en Continu 40 (EMEA) |
| DAX | Deutscher Aktien Index (EMEA) |
| DJITR | Dow Jones Industrial Average Total Return |
| DJUSRE | Dow Jones U.S. Real Estate Index |
| EWTRGSPC | REUTERS – REU - S&P EW 500 INDEX |
| FTSEMIB | FTSE MIB Index (EMEA) |
| GCUDCA | MSCI Daily TR Gross Small Cap Canada USD |
| GCUDUS | MSCI Daily Total Return Gross Small Cap USA USD |
| GDDLCA | MSCI Canada Index CAD Total Return (Gross Dividends) |
| GDDUCA | MSCI Canada Index USD Daily Total Return (Gross Dividends) |
| GDDUEAFE | MSCI EAFE Index Total Return (Gross Dividends) |
| GDDUNA | MSCI North American Index USD Total Return (Gross Dividends) |
| GDDUUS | MSCI US Index Total Return (Gross Dividends) |
| HSCEI | Hang Seng China Enterprises Index (AEJ) |
| HSI | Hang Seng Index (AEJ) |
| IBEX | IBEX 35 Index(EMEA) |
| IBOV | BOVESPA Index |
| IXBTR | S&P 500 Material Select Sector Total Return |
| IXCPR | Communication Services Select Sector Index |
| IXCTR | Communication Services Select Sector Index TR |
| IXETR | S&P 500 Energy Select Sector Total Return |
| IXITR | S&P 500 Industrials Select Sector Total Return |
| IXMTR | S&P 500 Financials Select Sector Total Return |
| IXRTR | S&P 500 Consumer Staples Select Sector Total Return |
| IXTTR | S&P 500 Technology Select Sector Total Return |
| IXUTR | S&P 500 Utilities Select Sector Total Return |
| IXVTR | S&P 500 Health Care Select Sector Total Return |
| IXYTR | S&P 500 Consumer Discretionary Select Sector Total Return |
| KOSPI | Korea Composite Stock Price Index (AEJ) |
| M1CNA | MSCI China A Inclusion USD Index (Net) |
| MEXBOL | Mexican IPC Index (Indice de Precios y Cotizaciones) |
| MSLUELAN | MSCI Emerging Markets Latin America Small Cap Index (USD) (Net Dividends) |
| NDDLCA | MSCI Canada Index CAD Total Return (Net Dividends) |
| NDDUEAFE | MSCI EAFE Net Total Return USD Index |
| NDDUNA | MSCI North American Index USD Total Return (Net Dividends) |
| NDDUUS | MSCI US Index Total Return (Net Dividends) |
| NDDUJN | MSCI Japan Index Total Return (Net Dividends) |
| NDEUMXF | MSCI Mexico Index USD Total Return (Net Dividends) |
| NDEUSCH | MSCI Chile Index Total Return (Net Dividends) |
| NDEUSCO | MSCI Colombia Index Total Return (Net Dividends) |
| NDEUSPR | MSCI Peru Index Total Return (Net Dividends) |
| NDUEBRAF | MSCI Brazil Index USD Total Return (Net Dividends) |
| NDUEEGFL | MSCI Emerging Markets Latin America USD |
| NDX | NASDAQ-100 |
| NKY | NASDAQ-100 Nikkei 225 Index (AEJ) |
| OEXT | S&P 100 Total Return |
| | |
| OMX | OMX Stockholm 30 (EMEA) Puscell 1000 Einensiel |
| RGUSFL | Russell 1000 Financial |
| RU10GRTR | Russell 1000 Growth Total Return |
| RU10INTR | Russell 1000 Total Return |
| RU10VATR | Russell 1000 Value Total Return |

| RU20GRTR | Russell 2000 Growth Total Return |
|----------|--|
| RU20INTR | Russell 2000 Total Return |
| RU20VATR | Russell 2000 Value Total Return |
| SP5LVIT | S&P 500 Low Volatility Total Return Index |
| SPSIBITR | S&P Biotechnology Select Industry Total Return Index |
| SPSIOP | S&P Oil & Gas Exploration & Production Select Industry Index |
| SPTRMDCP | S&P MidCap 400 Total Return |
| SPTRSMCP | S&P SmallCap 600 Total Return |
| SPXT | S&P 500 Total Return |
| SX5E | Eurostoxx 50 Index (EMEA) |
| TSX69 | S&P/TSX 60 Index |
| UKX | FTSE 100 Index (EMEA) |
| XNDX | NASDAQ-100 Total Return |
| XSOX | PHLX Semiconductor Sector Index Total Return |

Equity Index Available FX Rates

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

Equity Index Available Day Count Fractions

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

Equity Index Earliest and Latest Effective and Termination Dates

| Cui | rrency | Earliest Effective | Latest Effective Date | Earliest Termination | Latest Termination |
|-----|--------|--------------------|-----------------------|----------------------|--------------------|
| | | Date | | Date | Date |
| 1 | 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 |

| Floating Rate Option | Available Tenors | Default Tenor | Default Day Count Fraction | Additional Business Day Locations |
|--|-------------------|---------------|-------------------------------|---|
| AUD-BBR-BBSW | All quoted tenors | N/A | Per ISDA 2006 | N |
| AUD-BBR-BBSW-Bloomberg | All quoted tenors | N/A | Per ISDA 2006 | N |
| AUD-BBR-BBSY (BID) | All quoted tenors | N/A | Per ISDA 2006 | N |
| AUD-BBR-ISDC | All quoted tenors | N/A | Per ISDA 2006 | N |
| AUD-LIBOR-BBA | All quoted tenors | N/A | Per ISDA 2006 | N |
| AUD-LIBOR-BBA-Bloomberg | All quoted tenors | N/A | Per ISDA 2006 | N |
| AUD-LIBOR-Reference Banks | All quoted tenors | N/A | Per ISDA 2006 | N |
| AUD-Quarterly Swap Rate-ICAP | All quoted tenors | N/A | Per ISDA 2006 | N |
| AUD-Quarterly Swap Rate-ICAP- Reference Banks | All quoted tenors | N/A | Per ISDA 2006 | N |
| AUD-Semi-annual Swap Rate- ICAP | All quoted tenors | N/A | Per ISDA 2006 | N |
| AUD-Semi-Annual Swap Rate- ICAP-Reference Banks | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| AUD-Swap Rate-Reuters | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| CAD-BA-CDOR | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| CAD-BA-CDOR-Bloomberg | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| CAD-BA-ISDD | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| CAD-BA-Reference Banks | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| CAD-BA-Reuters | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| CAD-BA-Telerate | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| CAD-CORRA-OIS-COMPOUND | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| CAD-ISDA-Swap Rate | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| CAD-LIBOR-BBA | All quoted tenors | N/A | Per ISDA 2006 | GBLO (Applies to Both Legs) |
| CAD-LIBOR-BBA-Bloomberg | All quoted tenors | N/A | Per ISDA 2006 | GBLO (Applies to Both Legs) |
| CAD-LIBOR-BBA-SwapMarker | All quoted tenors | N/A | Per ISDA 2006 | GBLO (Applies to Both Legs) |
| CAD-LIBOR-Reference Banks | All quoted tenors | N/A | Per ISDA 2006 | GBLO (Applies to Both Legs) |
| CAD-REPO-CORRA | All quoted tenors | N/A | Per ISDA 2006 | N |
| CAD-TBILL-ISDD | All quoted tenors | N/A | Per ISDA 2006 | N |
| CAD-TBILL-Reference Banks | All quoted tenors | N/A | Per ISDA 2006 | N |
| CAD-TBILL-Reuters | All quoted tenors | N/A | Per ISDA 2006 | N |
| CAD-TBILL-Telerate | All quoted tenors | N/A | Per ISDA 2006 | N |
| EUR-Annual Swap Rate-10:00 | All quoted tenors | N/A | Per ISDA 2006 | N |
| EUR-Annual Swap Rate-10:00- Bloomberg | All quoted tenors | N/A | Per ISDA 2006 | 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 |

| Floating Rate Option | Available Tenors | Default Tenor | Default Day Count Fraction | Additional Business Day Locations |
|--|-------------------|---------------|-------------------------------|---|
| 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 |

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

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

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

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

Equity Index Requirements and Defaults

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

Equity Index Variance Swaps

| Summary: | This covers equity index variance swaps (each, an "Equity Index Variance Swap"). |
|--|---|
| Limitations on Available Selections and Default Settings: | The terms under which an Equity Index Variance Swap may be traded are shown below or in the attached tables. For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, |
| | the date cannot be earlier than Earliest nor later than Latest. For Business Days, the defaults shall be the locations specified for the relevant currency, any additional locations specified for the relevant Floating Rate Options. The parties may add additional locations from the Available Locations and may eliminate some or all of the other locations, so long as there is at least one location in which payment may be made. For these purposes "TARGET" is considered a location. In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default " and will apply unless the parties vary them. It should be noted that these contracts can be traded in a variety of currencies. Since each national market has its own peculiarities, the "Available Terms" and/or "Default Terms" may vary by currency. |
| | In some cases, the same contract might have different terms depending on the market in which it is traded (<i>e.g.</i> , London versus NY). In that case the default settings may vary by market. |
| Incorporated Standards: | This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions (b) 2002 ISDA Equity Derivatives Definitions (c) Annex IVS to 2007 Americas Master Variance Swap Confirmation Agreement, to the Revised 2007 AEJ Master Variance Swap Confirmation Agreement for AEJ indices or to the 2007 European Variance Swap Master Confirmation Agreement (as indicated on the Equity Index Available Indices attached) For convenience, certain terms are mapped to their FpML 5.5 equivalent. |
| Product Type/ISDA OTC Taxonomy: | |
| ISDA OTC Asset Class: | Equity |
| ISDA OTC Base Product: | Swap |
| ISDA OTC Sub-Product: | Parameter Return Variance |
| ISDA OTC Transaction type: | Single Index |
| Further Limitations: | None |
| Terms: | |

| Trade Date: | As agreed by the parties. | |
|--|--|--|
| Effective Date ("effectiveDate"): | As per Annex IVS | |
| Termination Date ("terminationDate"): | As per Annex IVS | |
| Exchanges: | As specified by the parties. | |
| Related Exchanges: | As per Annex IVS | |
| Variance Buyer: | As specified by the parties (other than for an AEJ or | |
| , , , , , , , , , , , , , , , , , , , | EMEA Index). | |
| Variance Seller: | As specified by the parties (other than for an AEJ or | |
| | EMEA Index). | |
| Equity Amounts: | | |
| Equity Amount Payer ("payerPartyReference"): | As per Annex IVS | |
| Equity Notional Amount: | As specified by the parties (other than for an EMEA | |
| | Index). | |
| Variance Amount: | As specified by the parties (for an EMEA Index) | |
| Equity Notional Reset: | As per Annex IVS | |
| Type of Return: | As per Annex IVS | |
| Initial Price: | As per Annex IVS | |
| Final Price: | As per Annex IVS | |
| Valuation Time: | As per Annex IVS | |
| Observation Start Date: | As specified by the parties or otherwise as per Annex IVS. | |
| Observation End Date: | As per Annex IVS | |
| Observation Day: | As per Annex IVS | |
| Non-Disrupted Observation Day: | As per Annex IVS | |
| Observation Period: | As per Annex IVS | |
| Futures Price Valuation: | As specified by the parties or determined in accordance with Annex IVS. | |
| Default Exchange-traded Contract: | As per Annex IVS | |
| Equity Amount: | As per Annex IVS | |
| Variance Strike Price: | As specified by the parties and calculated in accordance with Annex IVS. | |
| Variance Cap: | As specified by the parties, or otherwise as per Annex IVS. | |
| Final Realized Volatility: | As per Annex IVS | |
| Initial Index Level: | As specified by the parties. | |
| Closing Index Level: | If specified by the parties, and determined per Annex IVS. | |
| Expiring Contract Level: | If specified by the parties or as determined per Annex IVS. | |
| Variance Amount: | As specified by the parties. | |
| Volatility Strike Price: | As specified by the parties if Variance Strike Price is not specified. | |
| Variance Strike Price: | As specified by the parties if Volatility Strike Price is not specified, or calculated in accordance with Annex IVS. | |
| Variance Cap Amount: | As specified by the parties or otherwise per Annex IVS. | |
| Final Realized Volatility ("FRV"): | Per Annex IVS | |
| N: | As specified by the parties or otherwise per Annex IVS (other than for an AEJ Index). | |
| ExpectedN: | As specified by the parties or otherwise per Annex IVS (only for an AEJ Index). | |
| Market Disruption Event: | As per Annex IVS | |
| Floating Amount: | | |
| Floating Amount: | As per Annex IVS | |

| Settlement Terms: | |
|---|---------------------------|
| Cash Settlement: | As per Annex IVS |
| Settlement Currency: | As per Annex IVS |
| Cash Settlement Payment Date: | As per Annex IVS |
| Index Adjustment Events: | |
| Index Cancellation: | As per Annex IVS |
| Index Modification: | As per Annex IVS |
| Index Disruption: | As per Annex IVS |
| IVS Cancellation and Payment: | As per Annex IVS |
| Additional Disruption Events: | |
| Change in Law: | As per Annex IVS |
| Non-Reliance: | As per Annex IS |
| Agreements and Acknowledgements Regarding | As per Annex IS |
| Hedging Activities: | - |
| Additional Acknowledgements: | As per Annex IS |
| Index Disclaimer: | As per Annex IS |
| Calculation Agent: | As agreed by the parties. |

Equity Index Available Currencies and Required Business Days

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

Equity Index Available Indices

| Abbr | Name | |
|----------|--|--|
| DAX | Deutscher Aktien Index (EMEA) | |
| DJITR | Dow Jones Industrial Average Total Return | |
| DJUSRE | Dow Jones U.S. Real Estate Index | |
| GDDLCA | MSCI Canada Index CAD Total Return (Gross Dividends) | |
| GDDUEAFE | MSCI EAFE Index Total Return (Gross Dividends) | |
| GDDUNA | MSCI North American Index USD Total Return (Gross Dividends) | |
| GDDUUS | MSCI US Index Total Return (Gross Dividends) | |
| HSCEI | Hang Seng China Enterprises Index (AEJ) | |
| HSI | Hang Seng Index (AEJ) | |
| IBOV | BOVESPA Index | |
| KOSPI | Korea Composite Stock Price Index (AEJ) | |
| MDCPSPTR | S&P MidCap 400 Total Return | |
| MEXBOL | Mexican IPC index (Indice de Precios y Cotizaciones) | |
| NDDLCA | MSCI Canada Index CAD Total Return (Net Dividends) | |
| NDDUNA | MSCI North American Index USD Total Return (Net Dividends) | |
| NDDUUS | MSCI US Index Total Return (Net Dividends) | |
| NDEUBRAF | MSCI Brazil Index USD Total Return (Net Dividends) | |
| NDEUMXF | MSCI Mexico Index USD Total Return (Net Dividends) | |
| NDEUSCH | MSCI Chile Index Total Return (Net Dividends) | |
| NDEUSCO | MSIC Colombia Index Total Return (Net Dividends) | |
| NDUEEGFL | MSCI Emerging Markets Latin America USD | |
| NDX | NASDAQ-100 | |
| OEXT | S&P 100 Total Return | |
| RGUSFL | Russell 1000 Financial | |

| RU10GRTR | Russell 1000 Growth Total Return |
|-----------------|----------------------------------|
| RU10INTR | Russell 1000 Total Return |
| RU10VATR | Russell 1000 Value Total Return |
| RU20GRTR | Russell 2000 Growth Total Return |
| RU20INTR | Russell 2000 Total Return |
| RU20VATR | Russell 2000 Value Total Return |
| SMCPSPTR | S&P SmallCap 600 Total Return |
| SPXT | S&P 500 Total Return |
| SX5E | Eurostoxx 50 Index (EMEA) |
| UKX | FTSE 100 Index (EMEA) |

Equity Index Volatility Swaps

| Summary: | This covers equity index volatility swaps (each, an "Equity Index Volatility Swap"). |
|--|--|
| Limitations on Available Selections and Default Settings: | Explore the probability of the probability |
| 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) |

| 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 |
| Engine Contract Level | IVS. |
| Expiring Contract Level: | If specified by the parties or as determined per Annex |
| XI-standa | 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 | As per Annex IVS. |
| Hedging Activities: | |
| Additional Acknowledgements: | As per Annex IVS. |
| Index Disclaimer: | As per Annex IVS. |
| Calculation Agent: | As agreed by the parties. |

Equity Index Volatility Swap - Available Currencies and Required Business Days

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

Equity Index Volatility Swap – Available Indices

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

Fixed for Floating Agricultural Swaptions

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

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

Fixed for Floating Agricultural Swaptions Available Currencies and Required Business Days

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

Fixed-for-Floating Agricultural Swaptions Available Business Day Conventions

| ISDA Name |
|-----------------------------|
| Following |
| Modified/Modified Following |
| Nearest |
| Preceding |

Fixed-for-Floating Agricultural Swaptions Available Commodity Reference Prices

ISDA Definitions

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

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

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

Exchange Definitions

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

| ISDA Definition | | | | | |
|-----------------|----------------|----------------------|----------------|----------|------------------|
| Commodity | Relevant | 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 | | |

Fixed for Floating Agricultural Swap Contracts

| Terms and Con | ditions |
|---------------|---------|
|---------------|---------|

| Summary: | This covers uncleared fixed-for-floating agricultural swaps ("Fixed for Floating Agricultural Swap |
|--|---|
| Limitations on Available Selections and Default Settings: | Contracts").The terms under which Fixed for Floating Agricultural Swap Contracts may be traded are shown below and in 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 |
| Incorporated Standards: | parties vary them.This contract description incorporates by reference the following industry standard documentation and standards:2005 ISDA Commodity Derivatives Definitions ("Commodity Definitions") |
| Product Type/ISDA OTC Taxonomy: | |
| ISDA OTC Asset Class: | Commodity |
| ISDA OTC Base Product: | Agricultural |
| ISDA OTC Settlement type: | Cash |
| Further Limitations: | None |
| Terms: | |
| Trade Date: | As agreed by the parties. |
| Effective Date: | The date specified by the parties, adjusted in accordance with any applicable Business Day Convention. |
| Effective Date Business Days: | None, unless specified by the parties. |
| Effective Date Business Day Convention: | None, unless specified by the parties from among the Available Business Day Conventions. |
| Termination Date: | As specified by the parties. |
| Termination Date Business Days: | None, unless specified by the parties. |
| Termination Date Business Day Convention: | None, unless specified by the parties from among the Available Business Day Conventions. |
| Commodity: | As specified by the parties from among the Available Commodities. |
| Total Notional Quantity: | The sum of the Notional Quantities per Calculation Period. |
| Notional Quantity per Calculation Period: | As specified by the parties on a per-Calculation-Period Basis. |
| Calculation Periods: | As specified by the parties. |
| Calculation Period Business Days: | None, unless specified by the parties. |
| Calculation Period Business Day Convention: | As specified by the parties from among the Available Business Day Conventions. |
| Payment Dates: | In relation to each Calculation Period, as specified by the parties, each such day being subject to adjustment in accordance with the Payment Date Business Day Convention. |

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

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

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

Fixed-for-Floating Agricultural Swap Available Business Day Conventions

| ISDA Name |
|-----------------------------|
| Following |
| Modified/Modified Following |
| Nearest |
| Preceding |

Fixed-for-Floating Agricultural Swap Available Commodity Reference Prices

ISDA Definitions

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

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

Exchange Definitions

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

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

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

Fixed for Floating Interest Rate Swaps

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

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

| | applies, as specified by the parties. | |
|--|--|--|
| Longer Designated Maturity for Linear Interpolation: | For a Calculation Period to which Linear Interpolation | |
| | applies, as specified by the parties. | |
| Spread: | As specified by the parties. | |
| Day Count Fraction: | As specified by the parties. | |
| Reset Dates ("resetDate"): | As specified by the parties. | |
| Method of Averaging: | As specified by the parties. | |
| Compounding: | As specified by the parties. | |
| Compounding Dates: | In the event Compounding is selected, as selected by the | |
| 1 0 | parties. | |
| Compounding Method (Compounding OR Flat | In the event Compounding is selected, as selected by the | |
| Compounding): | parties. | |
| Period End Dates Business Days: | As specified by the parties from among the Available | |
| - | Business Days. | |
| Period End Dates Business Day Convention: | As specified by the parties from among the Available | |
| | Business Day Conventions. | |
| Payment Dates Business Days: | As specified by the parties from among the Available | |
| | Business Days, subject to any Required Business Days. | |
| Payment Dates Business Day Convention: | As specified by the parties from among the Available | |
| | Business Day Conventions. | |
| Reset Dates Business Days: | As specified by the parties from among the Available | |
| | Business Days, subject to any Required Business Days. | |
| Reset Dates Business Day Convention: | As specified by the parties from among the Available | |
| | Business Day Conventions. | |
| Mark-to-Market Currency Swap: | | |
| Mark-to-Market Currency Swap: | As specified by the parties, if the Currency Amounts are in different Currencies. | |
| Variable Currency Payer: | As specified by the parties if the transaction is a Mark- to-Market Currency Swap. | |
| Constant Currency Payer: | As specified by the parties if the transaction is a Mark- to-Market Currency Swap. | |
| Currency Exchange Rate: | As specified by the parties if the transaction is a Mark- to-Market Currency Swap and ISDA MTM Matrix is not applicable. | |
| ISDA MTM Matrix: | As specified by the parties if the transaction is a Mark- to-Market Currency Swap. | |
| Initial Exchange: | | |
| Initial Exchange Date: | As specified by the parties. | |
| Fixed Rate Payer Initial Exchange Amount: | As specified by the parties. | |
| Floating Payer Initial Exchange Amount: | As specified by the parties. | |
| Currency: | As specified from the parties from the Available Currencies. | |
| Interim Exchanges: | | |
| Interim Exchange Dates: | As specified by the parties. | |
| Fixed Rate Payer Interim Exchange Amount: | As specified by the parties. | |
| Fixed Rate Payer Interim Exchange Amount: | As specified by the parties. | |
| Currency: | As specified from the parties from the Available Currencies. | |
| Final Exchange: | | |
| Final Exchange Date: | As specified by the parties. | |
| Fixed Rate Payer Final Exchange Amount: | As specified by the parties. | |
| Fixed Payer Final Exchange Amount: | As specified by the parties. | |
| Currency: | As specified from the parties from the Available Currencies. | |

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

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

Fixed Floating Available Currencies and Required Business Days

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

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

Fixed Floating Available Business Day Conventions

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

Fixed Floating Available Day Count Fractions

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

Fixed Floating Default Effective Dates

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

Fixed Floating Earliest and Latest Effective and Termination Dates

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

Fixed Floating Notional Amounts

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

Fixed for Floating Interest Rate Swaps

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

Fixed Floating Rate Options and Defaults

| Floating Rate Option | Available Tenors | Default Tenor | Default Day Count Fraction | Additional Business Day Locations |
|--|-------------------|---------------|-------------------------------|--------------------------------------|
| AUD-AONIA-OIS- COMPOUND | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| AUD-AONIA-OIS- COMPOUND- SwapMarker | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| AUD-BBR-AUBBSW | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| AUD-BBR-BBSW | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| AUD-BBR-BBSW- Bloomberg | All quoted tenors | N/A | Per ISDA 2006 | N |
| 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 | 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 | N |

| Reference Banks | | | | |
|---|-------------------|-----|---------------|--------------------------------|
| AUD-Swap Rate- Reuters | All quoted tenors | N/A | Per ISDA 2006 | N |
| BRL-CDI-CETIP | See below | N/A | See below | See below |
| CAD-BA-CDOR | All quoted tenors | N/A | Per ISDA 2006 | N |
| CAD-BA-CDOR- Bloomberg | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| CAD-BA-ISDD | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| CAD-BA-Reference Banks | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| CAD-BA-Reuters | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| CAD-BA-Telerate | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| CAD-CORRA-OIS- COMPOUND | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| CAD-ISDA-Swap Rate | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| CAD-LIBOR-BBA | All quoted tenors | N/A | Per ISDA 2006 | GBLO (Applies to Both Legs) |
| CAD-LIBOR-BBA- Bloomberg | All quoted tenors | N/A | Per ISDA 2006 | GBLO (Applies to Both Legs) |
| CAD-LIBOR-BBA- SwapMarker | All quoted tenors | N/A | Per ISDA 2006 | GBLO (Applies to Both Legs) |
| CAD-LIBOR- Reference Banks | All quoted tenors | N/A | Per ISDA 2006 | GBLO (Applies to Both Legs) |
| CAD-REPO-CORRA | All quoted tenors | N/A | Per ISDA 2006 | 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 | N |
| 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- | All quoted tenors | N/A | Per ISDA 2006 | N |

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

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

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

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

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

| KRW-CD-KSDA- Bloomberg | All quoted tenors | N/A | Per ISDA 2006 | Ν |
|---|-------------------|-----|---------------|---|
| MXN-TIIE-Banxico | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| MXN-TIIE-Banxico- Bloomberg | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| MXN-TIIE-Banxico- Reference Banks | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| MYR-KLIBOR-BNM | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| MYR-KLIBOR- Reference Banks | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| NOK-NIBOR-NIBR | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| NOK-NIBOR-NIBR- Reference Banks | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| NOK-NIBOR- Reference Banks | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| NZD-BBR-BID | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| NZD-BBR-FRA | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| NZD-BBR-ISDC | All quoted tenors | N/A | Per ISDA 2006 | 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- | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| | | | | |

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

| Banks All quoted tenors NA Per ISDA 2006 N THB-SOR-Returers All quoted tenors N/A Per ISDA 2006 N THB-SOR-Telerate All quoted tenors N/A Per ISDA 2006 N THB-SOR-Telerate All quoted tenors N/A Per ISDA 2006 N TRY-TRYIBOR- Returers All quoted tenors N/A Per ISDA 2006 N TWD-Quarterly- Annual Swap Rate- Annual Swap Rate- Reference Banks All quoted tenors N/A Per ISDA 2006 N TWD-Quarterly- Annual Swap Rate- Reference Banks All quoted tenors N/A Per ISDA 2006 N TWD-Reference All quoted tenors N/A Per ISDA 2006 N TWD-Reference All quoted tenors N/A Per ISDA 2006 N USD-Annual Swap Kate- Reference Banks All quoted tenors N/A Per ISDA 2006 N USD-Annual Swap Kate- Rate-11:00- All quoted tenors N/A Per ISDA 2006 N USD-BA-Reference All quoted tenors N/A Per ISDA 2006 N USD-DEA- | Banks | | | | |
|---|--|-------------------|-----|---------------|---|
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| THB-THBFIX-Reuters All quoted tenors N/A Per ISDA 2006 N TRY-TRYIBOR- Reuters All quoted tenors N/A Per ISDA 2006 N TWD-Quarterly- Annual Swap Rate- Annual Swap Rate- Reference Banks All quoted tenors N/A Per ISDA 2006 N TWD-Quarterly- Annual Swap Rate- Reference Banks All quoted tenors N/A Per ISDA 2006 N TWD-Reference Dealers All quoted tenors N/A Per ISDA 2006 N TWD-Reference Dealers All quoted tenors N/A Per ISDA 2006 N TWD-Reference All quoted tenors N/A Per ISDA 2006 N TWD-Telerate-6165 All quoted tenors N/A Per ISDA 2006 N TWD-TWCPB4A All quoted tenors N/A Per ISDA 2006 N USD-Annual Swap Rate-11:00- All quoted tenors N/A Per ISDA 2006 N USD-BA-H.15 All quoted tenors N/A Per ISDA 2006 N USD-CD-H.15 All quoted tenors N/A Per ISDA 2006 N USD-CD-Reference Dealers All quoted tenors N/A Per ISDA 2006 N <td>THB-SOR-Reuters</td> <td>All quoted tenors</td> <td>N/A</td> <td>Per ISDA 2006</td> <td>Ν</td> | THB-SOR-Reuters | All quoted tenors | N/A | Per ISDA 2006 | Ν |
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| Reuters All quoted tenors N/A Per ISDA 2006 N TWD-Quarterly- Annual Swap Rate. All quoted tenors N/A Per ISDA 2006 N TWD-Quarterly- Annual Swap Rate. All quoted tenors N/A Per ISDA 2006 N Reference Banks All quoted tenors N/A Per ISDA 2006 N TWD-Reterence Dealers All quoted tenors N/A Per ISDA 2006 N TWD-Reteres-6165 All quoted tenors N/A Per ISDA 2006 N TWD-Telerate-6165 All quoted tenors N/A Per ISDA 2006 N TWD-Telerate-6165 All quoted tenors N/A Per ISDA 2006 N USD-Annual Swap Rate-11:00- All quoted tenors N/A Per ISDA 2006 N USD-BA-H.15 All quoted tenors N/A Per ISDA 2006 N USD-BA-Reference Dealers All quoted tenors N/A Per ISDA 2006 N USD-CD-H.15 All quoted tenors N/A Per ISDA 2006 N USD-CD-Reference Banks-CAP SwapPX All quoted tenors | THB-THBFIX-Reuters | All quoted tenors | N/A | Per ISDA 2006 | Ν |
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| TWD-TWCPBAAll quoted tenorsN/APer ISDA 2006NUSD-Annual Swap Rate-11:00- BGCANTORAll quoted tenorsN/APer ISDA 2006NUSD-BA-H.15All quoted tenorsN/APer ISDA 2006NUSD-BA-Reference DealersAll quoted tenorsN/APer ISDA 2006NUSD-BMA Municipal Swap IndexAll quoted tenorsN/APer ISDA 2006NUSD-CD-H.15All quoted tenorsN/APer ISDA 2006NUSD-CD-Reference DealersAll quoted tenorsN/APer ISDA 2006NUSD-CD-Reference BanksAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reference Banks-ICAP SwapPXAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reference Banks-ICAP SwapPXAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reterence Banks-ICAP SwapPXAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reterence Banks-ICAP SwapPXAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reterence Banks-ICAP SwapPXAll quoted tenorsN/APer ISDA 2006NUSD-CMS-TelerateAll quoted tenorsN/APer ISDA 2006NUSD-CMT-T7051All quoted tenorsN/APer ISDA 2006NUSD-COF11-FHLBSFAll quoted tenorsN/APer ISDA 2006NUSD-COF11-FHLESFAll quoted tenorsN/APer ISDA 2006NUSD-COF11-TelerateAll quoted tenorsN/APer ISDA 2006N | TWD-Reuters-6165 | All quoted tenors | N/A | Per ISDA 2006 | N |
| USD-Annual Swap Rate-11:00- BGCANTORAll quoted tenorsN/APer ISDA 2006NUSD-BA-H.15All quoted tenorsN/APer ISDA 2006NUSD-BA-Reference DealersAll quoted tenorsN/APer ISDA 2006NUSD-BMA Municipal | TWD-Telerate-6165 | All quoted tenors | N/A | Per ISDA 2006 | N |
| Rate-11:00- BGCANTORAll quoted tenorsN/APer ISDA 2006NUSD-BA-H.15All quoted tenorsN/APer ISDA 2006NUSD-BA-Reference DealersAll quoted tenorsN/APer ISDA 2006NUSD-BMA Municipal Swap IndexAll quoted tenorsN/APer ISDA 2006NUSD-CD-H.15All quoted tenorsN/APer ISDA 2006NUSD-CD-Reference DealersAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reference BanksAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reference Banks-ICAP SwapPXAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reference Banks-ICAP SwapPXAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reference Banks-ICAP SwapPXAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reterer Banks-ICAP SwapPXAll quoted tenorsN/APer ISDA 2006NUSD-CMS-TelerateAll quoted tenorsN/APer ISDA 2006NUSD-CMT-T7051All quoted tenorsN/APer ISDA 2006NUSD-COF11-FHLBSFAll quoted tenorsN/APer ISDA 2006NUSD-COF11-TelerateAll quoted tenorsN/APer ISDA 2006NUSD-CP-Reference DealersAll quoted tenorsN/APer ISDA 2006NUSD-COF11-TelerateAll quoted tenorsN/APer ISDA 2006NUSD-CP-Reference DealersAll quoted tenorsN/APer ISDA 2006N </td <td>TWD-TWCPBA</td> <td>All quoted tenors</td> <td>N/A</td> <td>Per ISDA 2006</td> <td>N</td> | TWD-TWCPBA | All quoted tenors | N/A | Per ISDA 2006 | N |
| USD-BA-Reference DealersAll quoted tenorsN/APer ISDA 2006NUSD-BMA Municipal Swap IndexAll quoted tenorsN/APer ISDA 2006NUSD-CD-H.15All quoted tenorsN/APer ISDA 2006NUSD-CD-Reference DealersAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reference BanksAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reference BanksAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reference Banks-ICAP SwapPXAll quoted tenorsN/APer ISDA 2006NUSD-CMS-RetersAll quoted tenorsN/APer ISDA 2006NUSD-CMS-RetersAll quoted tenorsN/APer ISDA 2006NUSD-CMS-RetersAll quoted tenorsN/APer ISDA 2006NUSD-CMS-TelerateAll quoted tenorsN/APer ISDA 2006NUSD-CMT-T7051All quoted tenorsN/APer ISDA 2006NUSD-COF11-FHLBSFAll quoted tenorsN/APer ISDA 2006NUSD-COF11-ReutersAll quoted tenorsN/APer ISDA 2006NUSD-COF11-TelerateAll quoted tenorsN/APer ISDA 2006NUSD-COF11-TelerateAll quoted tenorsN/APer ISDA 2006NUSD-CP-H.15All quoted tenorsN/APer ISDA 2006NUSD-COF11-TelerateAll quoted tenorsN/APer ISDA 2006NUSD-CP-H.15All quoted tenorsN/APer ISDA 2006N <td>USD-Annual Swap Rate-11:00- BGCANTOR</td> <td>All quoted tenors</td> <td>N/A</td> <td>Per ISDA 2006</td> <td>Ν</td> | USD-Annual Swap Rate-11:00- BGCANTOR | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| DealersAll quoted tenorsN/APer ISDA 2006NUSD-BMA Municipal Swap IndexAll quoted tenorsN/APer ISDA 2006NUSD-CD-H.15All quoted tenorsN/APer ISDA 2006NUSD-CD-Reference DealersAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reference BanksAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reference BanksAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reference Banks-ICAP SwapPXAll quoted tenorsN/APer ISDA 2006NUSD-CMS-RetersAll quoted tenorsN/APer ISDA 2006NUSD-CMS-RetersAll quoted tenorsN/APer ISDA 2006NUSD-CMS-RetersAll quoted tenorsN/APer ISDA 2006NUSD-CMT-T7051All quoted tenorsN/APer ISDA 2006NUSD-COF11-FHLBSFAll quoted tenorsN/APer ISDA 2006NUSD-COF11-ReutersAll quoted tenorsN/APer ISDA 2006NUSD-COF11-RetersAll quoted tenorsN/APer ISDA 2006NUSD-COF11-TelerateAll quoted tenorsN/APer ISDA 2006NUSD-CP-Reference DealersAll quoted tenorsN/APer ISDA 2006N | USD-BA-H.15 | All quoted tenors | N/A | Per ISDA 2006 | N |
| Swap IndexAll quoted tenorsN/APer ISDA 2006NUSD-CD-H.15All quoted tenorsN/APer ISDA 2006NUSD-CD-Reference DealersAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reference BanksAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reference Banks-ICAP SwapPXAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reference Banks-ICAP SwapPXAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reterence Banks-ICAP SwapPXAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reterence Banks-ICAP SwapPXAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reterence Banks-ICAP SwapPXAll quoted tenorsN/APer ISDA 2006NUSD-CMS-TelerateAll quoted tenorsN/APer ISDA 2006NUSD-CMT-T7051All quoted tenorsN/APer ISDA 2006NUSD-COF11-FHLBSFAll quoted tenorsN/APer ISDA 2006NUSD-COF11-ReutersAll quoted tenorsN/APer ISDA 2006NUSD-COF11-TelerateAll quoted tenorsN/APer ISDA 2006NUSD-CP-H.15All quoted tenorsN/APer ISDA 2006NUSD-CP-Reference DealersAll quoted tenorsN/APer ISDA 2006N | USD-BA-Reference Dealers | All quoted tenors | N/A | Per ISDA 2006 | N |
| USD-CD-Reference DealersAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reference BanksAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reference Banks-ICAP SwapPXAll quoted tenorsN/APer ISDA 2006NUSD-CMS-Reterence | USD-BMA Municipal Swap Index | All quoted tenors | N/A | Per ISDA 2006 | N |
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| Banks-ICAP SwapPXAll quoted tenorsN/APer ISDA 2006NUSD-CMS-ReutersAll quoted tenorsN/APer ISDA 2006NUSD-CMS-TelerateAll quoted tenorsN/APer ISDA 2006NUSD-CMT-T7051All quoted tenorsN/APer ISDA 2006NUSD-CMT-T7052All quoted tenorsN/APer ISDA 2006NUSD-COF11-FHLBSFAll quoted tenorsN/APer ISDA 2006NUSD-COF11-ReutersAll quoted tenorsN/APer ISDA 2006NUSD-COF11-ReutersAll quoted tenorsN/APer ISDA 2006NUSD-COF11-TelerateAll quoted tenorsN/APer ISDA 2006NUSD-CP-H.15All quoted tenorsN/APer ISDA 2006NUSD-CP-Reference DealersAll quoted tenorsN/APer ISDA 2006N | USD-CMS-Reference Banks | All quoted tenors | N/A | Per ISDA 2006 | N |
| USD-CMS-TelerateAll quoted tenorsN/APer ISDA 2006NUSD-CMT-T7051All quoted tenorsN/APer ISDA 2006NUSD-CMT-T7052All quoted tenorsN/APer ISDA 2006NUSD-COF11-FHLBSFAll quoted tenorsN/APer ISDA 2006NUSD-COF11-ReutersAll quoted tenorsN/APer ISDA 2006NUSD-COF11-ReutersAll quoted tenorsN/APer ISDA 2006NUSD-COF11-TelerateAll quoted tenorsN/APer ISDA 2006NUSD-CP-H.15All quoted tenorsN/APer ISDA 2006NUSD-CP-Reference DealersAll quoted tenorsN/APer ISDA 2006N | USD-CMS-Reference Banks-ICAP SwapPX | All quoted tenors | N/A | Per ISDA 2006 | N |
| USD-CMT-T7051All quoted tenorsN/APer ISDA 2006NUSD-CMT-T7052All quoted tenorsN/APer ISDA 2006NUSD-COF11-FHLBSFAll quoted tenorsN/APer ISDA 2006NUSD-COF11-ReutersAll quoted tenorsN/APer ISDA 2006NUSD-COF11-ReutersAll quoted tenorsN/APer ISDA 2006NUSD-COF11-TelerateAll quoted tenorsN/APer ISDA 2006NUSD-CP-H.15All quoted tenorsN/APer ISDA 2006NUSD-CP-Reference DealersAll quoted tenorsN/APer ISDA 2006N | USD-CMS-Reuters | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| USD-CMT-T7052All quoted tenorsN/APer ISDA 2006NUSD-COF11-FHLBSFAll quoted tenorsN/APer ISDA 2006NUSD-COF11-ReutersAll quoted tenorsN/APer ISDA 2006NUSD-COF11-TelerateAll quoted tenorsN/APer ISDA 2006NUSD-CP-H.15All quoted tenorsN/APer ISDA 2006NUSD-CP-Reference DealersAll quoted tenorsN/APer ISDA 2006N | USD-CMS-Telerate | All quoted tenors | N/A | Per ISDA 2006 | N |
| USD-COF11-FHLBSFAll quoted tenorsN/APer ISDA 2006NUSD-COF11-ReutersAll quoted tenorsN/APer ISDA 2006NUSD-COF11-TelerateAll quoted tenorsN/APer ISDA 2006NUSD-CP-H.15All quoted tenorsN/APer ISDA 2006NUSD-CP-Reference DealersAll quoted tenorsN/APer ISDA 2006N | USD-CMT-T7051 | All quoted tenors | N/A | Per ISDA 2006 | N |
| USD-COF11-ReutersAll quoted tenorsN/APer ISDA 2006NUSD-COF11-TelerateAll quoted tenorsN/APer ISDA 2006NUSD-CP-H.15All quoted tenorsN/APer ISDA 2006NUSD-CP-Reference DealersAll quoted tenorsN/APer ISDA 2006N | USD-CMT-T7052 | All quoted tenors | N/A | Per ISDA 2006 | N |
| USD-COF11-TelerateAll quoted tenorsN/APer ISDA 2006NUSD-CP-H.15All quoted tenorsN/APer ISDA 2006NUSD-CP-Reference DealersAll quoted tenorsN/APer ISDA 2006N | USD-COF11-FHLBSF | All quoted tenors | N/A | Per ISDA 2006 | N |
| USD-CP-H.15All quoted tenorsN/APer ISDA 2006NUSD-CP-Reference DealersAll quoted tenorsN/APer ISDA 2006N | USD-COF11-Reuters | All quoted tenors | N/A | Per ISDA 2006 | N |
| USD-CP-Reference All quoted tenors N/A Per ISDA 2006 N Dealers | USD-COF11-Telerate | All quoted tenors | N/A | Per ISDA 2006 | N |
| Dealers All quoted tenors N/A Per ISDA 2006 N | USD-CP-H.15 | All quoted tenors | N/A | Per ISDA 2006 | N |
| USD-Federal Funds- All quoted tenors N/A Per ISDA 2006 N | USD-CP-Reference Dealers | All quoted tenors | N/A | Per ISDA 2006 | N |
| | USD-Federal Funds- | All quoted tenors | N/A | Per ISDA 2006 | N |

| H.15 | | | | |
|---|-------------------|-----|---------------|--------------------------------|
| USD-Federal Funds- 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 | N |
| USD-SIBOR-SIBO | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| USD-SIFMA Municipal Swap Index | | | D 10D 1 0006 | N |
| Municipal Swap Index | All quoted tenors | N/A | Per ISDA 2006 | Ν |

| COMPOUND | | | supplement to ISDA 2006 including USD- SOFR-COMPOUND, not applicable and thereafter, per ISDA 2006 | |
|---|-------------------|-----|---|---|
| USD-TBILL-H.15 | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| USD-TBILL-H.15- Bloomberg | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| USD-TBILL- Secondary Market | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| USD-TIBOR-ISDC | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| USD-TIBOR- Reference Banks | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| USD-Treasury Rate- ICAP BrokerTec | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| USD-Treasury Rate- SwapMarker100 | All quoted tenors | N/A | Per ISDA 2006 | N |
| USD-Treasury Rate- SwapMarker99 | All quoted tenors | N/A | Per ISDA 2006 | N |
| USD-Treasury Rate- T19901 | All quoted tenors | N/A | Per ISDA 2006 | N |
| USD-Treasury Rate- T500 | All quoted tenors | N/A | Per ISDA 2006 | N |
| VND-Semi-Annual Swap Rate-11:00- BGCANTOR | All quoted tenors | N/A | Per ISDA 2006 | N |
| VND-Semi-Annual Swap Rate-Reference Banks | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| ZAR-DEPOSIT- Reference Banks | All quoted tenors | N/A | Per ISDA 2006 | N |
| ZAR-DEPOSIT- SAFEX | All quoted tenors | N/A | Per ISDA 2006 | N |
| ZAR-JIBAR-Reference Banks | All quoted tenors | N/A | Per ISDA 2006 | N |
| ZAR-JIBAR-SAFEX | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| ZAR-PRIME- AVERAGE | All quoted tenors | N/A | Per ISDA 2006 | N |
| ZAR-PRIME- AVERAGE-Reference Banks | All quoted tenors | N/A | Per ISDA 2006 | Ν |

| Floating Amount: | Notwithstanding anything to the contrary |
|--|--|
| | $1^{252}/N$ |
| $FX Rate \times Currency Amount \times \left[\prod_{j=1}^{N} \left(1 + \frac{Rele}{m}\right)\right]$ | $\left[\frac{vant Rate_j}{252}\right] - 1$ |
| BRL-CDI-CETIP: | Where: N=number of Reset Dates in the Calculation Period j=a particular Reset Date Relevant Rate=the Relevant Rate for instance j of Reset Date For any Reset Date, the Overnight Brazilian Interbank Deposit Rate Annualized, known as the average ("Media") of the DIOVER- EXTRA Group as published by CETIP (<i>Câmara de Custódia e Liquidação</i>) (the "Overnight CDI Rate") for such date; provided that (i) such rate is published not later than 12:00 p.m. on the Brazil Business Day next following such Reset Date and (ii) any adjustments made by CETIP to such rate at any time later than the end of the business day on such Reset Date shall not be taken into account. If for any Reset Date there is no published Overnight CDI Rate (including as a result of the proviso above), CDI for the relevant Reset Date will be the overnight deposit rate published for such date by the BM&F in accordance with its rules (see http://www.bmf.com.br/portal/pages/boletim1/bd_manual/indic a doreFinanceiros1.asp, or any successor page). If the BM&F does not publish such a rate for such date, CDI for the relevant Reset Date shall be determined jointly by the parties. If the parties do not agree on a determination of such rate within one Brazil Busine |
| | Poll as described herein. If CDI for a Reset Date is not so determined by a CDI Reference Dealer Poll, BRL-CDI-Reference Dealers shall |
| BRL-CDI-Reference Dealers: | apply. If applicable for a Reset Date as set forth above, the Calculation Agent shall conduct up to four dealer polls commencing on the Brazil Business Day following the relevant Reset Date, in each case by requesting each of the CDI Reference Dealers to provide a quotation of the CDI. If at least four such quotations are obtained from CDI Reference Dealers in any such poll, the highest and lowest quotations will be disregarded and CDI for the relevant Reset Date will equal the arithmetic mean of the remaining quotations. If fewer than four such quotations are obtained from a poll, the Calculation Agent shall conduct additional such polls until four such quotations are obtained in any poll; provided that the Calculation Agent shall not conduct more than four polls in the aggregate (with not more than two polls on any day and with such polls conducted over not more than two Brazil Business Days). If four quotations are not obtained from any of such four polls, CDI shall CDI shall not be determined by a CDI Reference Dealer Poll. |

Definition of BRL Floating Rate Option

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

Definition of USD-SOFR-COMPOUND

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

Prior to such date:

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

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

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

where:

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

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

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

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

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

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

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

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

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

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

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

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

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

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

| Payment Date Business Day | | Modified Following |
|---|--|--|
| Convention: | | |
| Linear Interpolation: | | Applicable only to long or short stub periods |
| Designated Maturities for Linear | | Tenors quoted next shorter and |
| Interpolation: | | longer than the actual Calculation Period length |
| Compounding: | | Inapplicable |
| Compounding Business Day Convention: | Same as Business Day Convention for Period End Dates | |
| Method of Averaging: | Weighted Average or Unweighted Average | Unweighted Average |
| Compounding Method: | Straight Compounding, Flat Compounding, Spread Exclusive Compounding | |
| ISDA MTM Matrix: | | Applicable (to Mark-to-Market Cross Currency Swaps) |
| Initial Exchange Date: | | Effective Date |
| Initial Exchange Date Business Day Convention: | | Following |
| Interim Exchange Date Business Day Convention: | | Modified Following |
| Final Exchange Date: | | Termination Date |
| Final Exchange Date Business Day Convention: | | Modified Following |

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

| Setting | Requirement | Default |
|---|---|--|
| Optional Early Termination: | | Inapplicable |
| Mandatory Early Termination: | | Inapplicable |
| Option Style: | American, Bermuda, European | |
| Cash Settlement: | Required for Mandatory Early Termination | Applicable (i.e., Transaction is not "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 Business Day Convention | | Modified Following |

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

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

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

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

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

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

Fixed Floating Swaptions Available 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 Date | Earliest Termination | Latest Termination |
|----------|--------------------|-----------------------|----------------------|--------------------|
| | 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 |
| AUD-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 |
|---|-------------------|---------------|-------------------------------|--------------------------------------|
| Reuters | | | | |
| 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 | 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 | 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 |

| Floating Rate Option | Available Tenors | Default Tenor | Default Day Count Fraction | Additional Business Day Locations |
|---|-------------------|---------------|-------------------------------|--------------------------------------|
| EUR-EURIBOR- Telerate | All quoted tenors | N/A | Per ISDA 2006 | 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 | All quoted tenors | N/A | Per ISDA 2006 | Ν |

| Floating Rate Option | Available Tenors | Default Tenor | Default Day Count Fraction | Additional Business Day Locations |
|---|-------------------|---------------|-------------------------------|--------------------------------------|
| Banks | | | | |
| 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 | Ν |
| JPY-TIBOR-17096 | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| JPY-TIBOR-17097 | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| JPY-TIBOR-TIBM (10 Banks) | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| JPY-TIBOR-TIBM (5 Banks) | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| JPY-TIBOR-TIBM (All Banks) | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| JPY-TIBOR-TIBM (All Banks)-Bloomberg | All quoted tenors | N/A | Per ISDA 2006 | N |

| 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 |
| 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 |

| Floating Rate Option | Available Tenors | Default Tenor | Default Day Count Fraction | Additional Business Day Locations |
|--|-------------------|---------------|-------------------------------|--------------------------------------|
| SGD-SONAR-OIS- COMPOUND | All quoted tenors | N/A | Per ISDA 2006 | 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 |
| 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 | All quoted tenors | N/A | Per ISDA 2006 | Ν |

| Floating Rate Option | Available Tenors | Default Tenor | Default Day Count Fraction | Additional Business Day Locations |
|---|-------------------|---------------|-------------------------------|--------------------------------------|
| Dealers | | | | |
| USD-Federal Funds- H.15 | All quoted tenors | N/A | Per ISDA 2006 | 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 | N |

| Floating Rate Option | Available Tenors | Default Tenor | Default Day Count Fraction | Additional Business Day Locations |
|---|-------------------|---------------|-------------------------------|--------------------------------------|
| USD-SIBOR-SIBO | All quoted tenors | N/A | Per ISDA 2006 | 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 | N |
| USD-Treasury Rate- SwapMarker99 | All quoted tenors | N/A | Per ISDA 2006 | N |
| USD-Treasury Rate- T19901 | All quoted tenors | N/A | Per ISDA 2006 | N |
| USD-Treasury Rate- T500 | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| VND-Semi-Annual Swap Rate-11:00- BGCANTOR | All quoted tenors | N/A | Per ISDA 2006 | N |
| VND-Semi-Annual Swap Rate-Reference Banks | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| ZAR-DEPOSIT- Reference Banks | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| ZAR-DEPOSIT- SAFEX | All quoted tenors | N/A | Per ISDA 2006 | N |
| ZAR-JIBAR-Reference Banks | All quoted tenors | N/A | Per ISDA 2006 | N |
| ZAR-JIBAR-SAFEX | All quoted tenors | N/A | Per ISDA 2006 | N |
| ZAR-PRIME- AVERAGE | All quoted tenors | N/A | Per ISDA 2006 | Ν |
| ZAR-PRIME- AVERAGE-Reference Banks | All quoted tenors | N/A | Per ISDA 2006 | Ν |

Fixed Floating Swaption Underlying Swap Transaction Requirements and Defaults

| Variable | Requirement | Default |
|-------------------------------|-------------|---------------|
| Effective Date Business Day | | No Adjustment |
| Convention | | |
| Termination Date Business Day | | No Adjustment |

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

Fixed Floating Swaption Requirements and Defaults

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

Fixed Floating Swaption Requirements and Defaults (Swaption—Exercise)

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

Fixed Floating Swaption Requirements and Defaults (Swaption Cash Settlement)

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

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

Forward Rate Agreements (Uncleared)

Terms and Conditions

| Summary: | This covers uncleared forward rate agreements ("Forward Rate Agreements" or "FRAs"). |
|--|--|
| Limitations on Available Selections and Default Settings: | The terms under which an FRA may be traded are as specified in these terms and conditions and in the attached tables. |
| | For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest. |
| | For Business Days, the defaults shall be the locations specified for the relevant currency, any additional locations specified for the relevant Floating Rate Options. |
| | The parties may add additional locations from the Available Locations and may eliminate some or all of the other locations, so long as there is at least one location in which payment may be made. For these purposes "TARGET"/EUTA is considered a location. |
| | In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default" and will apply unless the parties vary them. |
| | It should be noted that these contracts can be traded in a variety of currencies. Since each national market has its own peculiarities, the "Available Terms" and/or "Default Terms" may vary by currency. |
| | In some cases, the same contract might have different terms depending on the market in which it is traded (<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: Further Limitations: | N/A None |
| 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 | CATO |
| CHF | Swiss Franc | CHZU |
| CZK | Czech Koruna | CZPR |
| DKK | Danish Krone | DKCO |
| EUR | Euro | EUTA |
| GBP | Sterling | GBLO |
| HUF | Hungarian Forint | HUBU |
| ILS | Israeli Shekel | ILTA |
| JPY | Japanese Yen | JPTO |
| NOK | Norwegian Krone | NOOS |
| NZD | New Zealand Dollar | NZAU and NZWE |
| PLN | Polish Zloty | PLWA |
| SEK | Swedish Krona | SEST |
| USD | United States Dollars | USNY |
| ZAR | South African Rand | ZAJO |

FRA Available Business Day Conventions

| ISDA Name |
|-----------------------------|
| Following |
| Modified/Modified Following |
| No Adjustment |
| Preceding |

FRA Available Day Count Fractions

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

FRA Notional Amounts

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

FRA Floating Rate Options and Defaults

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

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

FRA Discounting Types

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

Forward Rate Agreements - CME Cleared

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

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

Forward Rate Agreements - LCH Cleared

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

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

iBoxx Index Swaps

| Summary: | This covers iBoxx index swaps (each, an "iBoxx Index Swap") on a bilateral basis. | | |
|--|---|--|--|
| Limitations on Available Selections and Default Settings: | The terms under which an iBoxx Index Swap may be traded are shown below and in the attached tables. | | |
| | For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest. | | |
| | For Business Days, the defaults shall be the locations specified for the relevant currency and any additional locations specified for the relevant Floating Rate Options. | | |
| | The parties may add additional locations from the Available Locations and may eliminate some or all of the other locations, so long as there is at least one location in which payment may be made. | | |
| | For these purposes "TARGET" is considered a location. | | |
| | In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default" and will apply unless the parties vary them. | | |
| | It should be noted that these contracts can be traded in a variety of currencies. Since each national market has its own peculiarities, the "Available Terms" and/or "Default Terms" may vary by currency. | | |
| | In some cases, the same contract might have different terms depending on the market in which it is traded (<i>e.g.</i> , London versus NY). In that case the default settings may vary by market. | | |
| Incorporated Standards: | This contract description incorporates by reference the following industry standard documentation and standards: | | |
| | (a) 2006 ISDA Definitions (b) the iBoxx Index Transaction Standard Terms Supplement (current version or as specified by the parties) ("iBoxx STS") For convenience, certain terms are mapped to their | | |
| Due due 4 Trume /ISD & OTC Terror emu | FpML 5.5 equivalent. | | |
| Product Type/ISDA OTC Taxonomy: ISDA OTC Asset Class: | Credit | | |
| ISDA OTC Asset Class. ISDA OTC Base Product: | Total Return Swap Index | | |
| ISDA OTC Sub-Product: | iBoxx | | |
| ISDA OTC Transaction type: | N/A | | |

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

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

iBoxx Index Available Currencies and Business Days

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

iBoxx Index Available Business Day Conventions

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

iBoxx Index Available Indices

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

iBoxx Index Available Day Count Fractions

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

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

iBoxx Index Floating Rate Options and Defaults

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

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

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

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

Inflation Swaps

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

| | with any applicable Business Day Convention. |
|---|--|
| | The parties may express the unadjusted Effective Date |
| | as a number of Business Days or Banking Days from the |
| | Trade Date ("relativeEffectiveDate"). |
| Effective Date Business Days: | As specified by the parties from among the Available Business Days. |
| Effective Date Business Day Convention: | As specified by the parties from among the Available Business Day Conventions. |
| Termination Date ("terminationDate"): | The date specified by the parties, adjusted in accordance with any applicable Business Day Convention. The parties may express the unadjusted Termination Date as a number of days, months or years from the Effective Date ("relativeTerminationDate"). |
| Termination Date Business Day Convention: | As specified by the parties from among the Available Business Day Conventions. |
| Fixed Amount: | |
| Fixed Rate Payer ("payerPartyReference"): | As specified by the parties. |
| Fixed Amount: | As specified by the parties (in lieu of all items other than Payment Date(s)). |
| Fixed Rate Payment Date ("unadjustedPaymentDate"): | As specified by the parties. |
| Payment Dates Business Days: | As specified by the parties from among the Available Business Days, subject to any Required Business Days. |
| Payment Dates Business Day Convention: | As specified by the parties from among the Available Business Day Conventions. |
| Floating Amount: | |
| Floating Rate Payer ("payerPartyReference"): | As specified by the parties. |
| Currency Amount ("notionalAmount"): | As specified by the parties. |
| Period End Dates ("unadjustedCalculation Period Date"): | As specified by the parties. |
| first Period End Date: | As specified by the parties if there is a short initial Calculation Period. |
| Payment Dates ("unadjustedPaymentDate"): | As specified by the parties. |
| initial Floating Rate: | As specified by the parties. |
| Floating Rate ("floatingRate"): | Notwithstanding the 2006 Definitions, "Floating Rate" will equal: |
| | Index_Final1 |
| | 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 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 |

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

Fixed Floating Available Currencies and Required Business Days

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

Fixed Floating Available Business Day Conventions

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

Fixed Floating Available Day Count Fractions

| | ISDA Name | |
|-----|-----------|--|
| 1/1 | | |

Fixed Floating Default Effective Dates

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

Fixed Floating Earliest and Latest Effective and Termination Dates

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

Fixed Floating Notional Amounts

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

Inflation Swap Indices

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

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

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

| Variable | Requirement | Default |
|----------------|-------------|------------|
| Fallback Bond: | | Applicable |

Interest Rate Caps/Floors

| Summary: | This covers interest rate caps and floors ("Interest Rate Caps/Floors"). |
|--|---|
| Limitations on Available Selections and Default Settings: | Caps/Floors").The terms under which an Interest Rate Cap/Floor may be traded are 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: | 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 |
| Effective Date Business Day Convention. | Business Day Conventions. |
| Termination Date ("terminationDate"): | The date specified by the parties, adjusted in accordance |
| | with any applicable Business Day Convention. |
| | The parties may express the unadjusted Termination |
| | Date as a number of days, months or years from the |
| | Effective Date ("relativeTerminationDate"). |
| Termination Date Business 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 |
| 2 | 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. |
| Floating Rate Payer ("payerPartyReference"): Currency Amount ("notionalAmount"): | As specified by the parties. |
| Floating Rate Payer ("payerPartyReference"): | |
| Floating Rate Payer ("payerPartyReference"): Currency Amount ("notionalAmount"): Period End Dates ("unadjustedCalculation Period Date"): | As specified by the parties. As specified by the parties. |
| Floating Rate Payer ("payerPartyReference"): Currency Amount ("notionalAmount"): Period End Dates ("unadjustedCalculation Period Date"): | As specified by the parties. |
| Floating Rate Payer ("payerPartyReference"): Currency Amount ("notionalAmount"): Period End Dates ("unadjustedCalculation Period Date"): | As specified by the parties. As specified by the parties. As specified by the parties if there is a short initial |
| Floating Rate Payer ("payerPartyReference"): Currency Amount ("notionalAmount"): Period End Dates ("unadjustedCalculation Period Date"): first Period End Date: | As specified by the parties. As specified by the parties. As specified by the parties if there is a short initial Calculation Period. |
| Floating Rate Payer ("payerPartyReference"): Currency Amount ("notionalAmount"): Period End Dates ("unadjustedCalculation Period Date"): first Period End Date: Payment Dates ("unadjustedPaymentDate"): | As specified by the parties. As specified by the parties. As specified by the parties if there is a short initial Calculation Period. As specified by the parties. |
| Floating Rate Payer ("payerPartyReference"): Currency Amount ("notionalAmount"): Period End Dates ("unadjustedCalculation Period Date"): first Period End Date: Payment Dates ("unadjustedPaymentDate"): Cap Rate: | As specified by the parties. As specified by the parties. As specified by the parties if there is a short initial Calculation Period. As specified by the parties. As specified by the parties. |
| Floating Rate Payer ("payerPartyReference"): Currency Amount ("notionalAmount"): Period End Dates ("unadjustedCalculation Period Date"): first Period End Date: Payment Dates ("unadjustedPaymentDate"): Cap Rate: Floor Rate: | As specified by the parties. As specified by the parties. As specified by the parties if there is a short initial Calculation Period. As specified by the parties. As specified by the parties. As specified by the parties. |
| Floating Rate Payer ("payerPartyReference"): Currency Amount ("notionalAmount"): Period End Dates ("unadjustedCalculation Period Date"): first Period End Date: Payment Dates ("unadjustedPaymentDate"): Cap Rate: Floor Rate: initial Floating Rate: | As specified by the parties. As specified by the parties. As specified by the parties if there is a short initial Calculation Period. As specified by the parties. As specified by the parties. As specified by the parties. As specified by the parties. |
| Floating Rate Payer ("payerPartyReference"): Currency Amount ("notionalAmount"): Period End Dates ("unadjustedCalculation Period Date"): first Period End Date: Payment Dates ("unadjustedPaymentDate"): Cap Rate: Floor Rate: initial Floating Rate: Floating Rate Option ("floatingRateIndex"): | As specified by the parties. As specified by the parties. As specified by the parties if there is a short initial Calculation Period. As specified by the parties. As specified by the parties. |
| Floating Rate Payer ("payerPartyReference"): Currency Amount ("notionalAmount"): Period End Dates ("unadjustedCalculation Period Date"): first Period End Date: Payment Dates ("unadjustedPaymentDate"): Cap Rate: 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 if there is a short initial Calculation Period. As specified by the parties. As specified by the parties. |
| Floating Rate Payer ("payerPartyReference"): Currency Amount ("notionalAmount"): Period End Dates ("unadjustedCalculation Period Date"): first Period End Date: Payment Dates ("unadjustedPaymentDate"): Cap Rate: Floor Rate: Floor 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 if there is a short initial Calculation Period. 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 |
| Floating Rate Payer ("payerPartyReference"): Currency Amount ("notionalAmount"): Period End Dates ("unadjustedCalculation Period Date"): first Period End Date: Payment Dates ("unadjustedPaymentDate"): Cap Rate: 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 if there is a short initial Calculation Period. As specified by the parties. As specified by the parties. For the Calculation Periods specified by the parties. |
| Floating Rate Payer ("payerPartyReference"): Currency Amount ("notionalAmount"): Period End Dates ("unadjustedCalculation Period Date"): first Period End Date: Payment Dates ("unadjustedPaymentDate"): Cap Rate: 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 if there is a short initial Calculation Period. 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 |
| Floating Rate Payer ("payerPartyReference"): Currency Amount ("notionalAmount"): Period End Dates ("unadjustedCalculation Period Date"): first Period End Date: Payment Dates ("unadjustedPaymentDate"): Cap Rate: 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 if there is a short initial Calculation Period. 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. |
| Floating Rate Payer ("payerPartyReference"): Currency Amount ("notionalAmount"): Period End Dates ("unadjustedCalculation Period Date"): first Period End Date: Payment Dates ("unadjustedPaymentDate"): Cap Rate: Floating Rate: 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 if there is a short initial Calculation Period. 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. As specified by the parties. |
| Floating Rate Payer ("payerPartyReference"): Currency Amount ("notionalAmount"): Period End Dates ("unadjustedCalculation Period Date"): first Period End Date: Payment Dates ("unadjustedPaymentDate"): Cap Rate: Floor Rate: Floor 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 if there is a short initial Calculation Period. 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. As specified by the parties. |
| Floating Rate Payer ("payerPartyReference"): Currency Amount ("notionalAmount"): Period End Dates ("unadjustedCalculation Period Date"): first Period End Date: Payment Dates ("unadjustedPaymentDate"): Cap Rate: Floating Rate: 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 if there is a short initial Calculation Period. 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. As specified by the parties. |

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

Cap/Floor Available Currencies and Required Business Days

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

Cap/Floor Available Business Day Conventions

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

Cap/Floor Available Day Count Fractions

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

Cap/Floor Default Effective Dates

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

Cap/Floor Earliest and Latest Effective and Termination Dates

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

Cap/Floor Notional Amounts

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

Cap/Floor Floating Rate Options and Defaults

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

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

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

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

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

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

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

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

| Setting Requirement Default |
|-----------------------------|
|-----------------------------|

| Optional Early Termination: | | Inapplicable |
|----------------------------------|------------------------------|---|
| Mandatory Early Termination: | | Inapplicable |
| Option Style: | American, Bermuda, European | |
| Cash Settlement: | Required for Mandatory Early | Applicable (i.e., Transaction is 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 |

Cap/Floor Requirements and Defaults (Cash Settlement)

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

| | | specified in ISDA Master Agreement, or otherwise same as Notional Amount for Fixed Amount |
|----------------------------------|---|---|
| Settlement Rate: | ISDA Source/Other Price Source/Reference Banks | Notional Amount for Fixed Amount |
| 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 |
| Ter | Handbook (or any successor provisions). |
| Incorporated Standards: | This contract description incorporates by reference the ASX Rules as in effect from time to time. |
| | The ASX Rules themselves may incorporate certain |
| | additional standards, such as the 2006 ISDA |
| | Definitions. |
| | Be aware that the timing of effectiveness of |
| | amendments or supplements to the ISDA standards |
| | may vary between bilateral and ASX-cleared |
| | contracts, since ASX may reserve the right to select |
| | when and how such changes become effective. |
| Product Type/ISDA OTC Taxonomy: | |
| ISDA OTC Asset Class: | Interest Rate |
| ISDA OTC Base Product: | IR Swap |
| ISDA OTC Sub-Product(s): | Fixed Float, OIS and Basis |
| Further Limitations: | Must comply with the ASX Rules. |
| Terms: | |
| Definition Set: | The definition set (e.g., ISDA 2006, as amended) |
| | binding on the parties in accordance with the ASX |
| | Rules. |
| Notional Amount: | An amount in Currency determined by the parties |
| | subject to limitations in the ASX Rules. |
| | This may vary from period to period to the extent |
| | permitted by the ASX Rules. |
| | The ASX Rules may limit the Currencies and Floating |
| 0 | Rate Options for which variable notionals are permitted. |
| Currency: | One of the currencies permitted for the relevant |
| Rusinoss Dave | transaction type per the ASX Rules. |
| Business Days: | As per the ASX Rules, which may require certain Business Days be applicable on a per Currency or |
| | I DUSIDESS LIAVS DE ADDUCADIE ON A DET L'IITTENCV OF |
| | |
| | Floating Rate Option Basis and may otherwise limit the |
| Ruciness Dev Convention: | Floating Rate Option Basis and may otherwise limit the available Business Day locations which can be elected. |
| Business Day Convention: Trade Date: | Floating Rate Option Basis and may otherwise limit the |

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

IOS Index Contracts

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

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

Municipal Market Data Rate Lock Transactions

| Terms and Condition | ns |
|----------------------------|----|
|----------------------------|----|

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

| Termination Date Business Day Convention: | As specified by the parties from among the Available |
|---|--|
| 5 | 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 |

Fixed Floating Available Business Day Conventions

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

Notional Amounts

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

Natural Gas Date/Instrument Spread Contracts

| Summary: | This covers "Natural Gas Date/Instrument Spread Contracts". A natural-gas date/instrument spread contract is a cash-settled |
|--------------------------------|--|
| | agreement between two counterparties whereby one counterparty agrees |
| | to pay a floating amount to the other counterparty on a given date, and |
| | then receive a different floating amount from the other counterparty on |
| | a different, later date. |
| | The difference between the two floating amounts is the spread, which is |
| | the quoted price for the contract. |
| | The floating amounts are based on the notional quantity traded and the |
| | price of natural gas a stated hub published by one of a series of |
| | industry. |
| Publication Sources: | CGPR—Canadian Gas Price Reporter |
| | Gas Daily—Platt's Gas Daily's Daily Report |
| | • IFERC—Platt's Inside FERC Gas Market Reporter |
| | NGI—Natural Gas Intelligence's Bidweek Survey |
| | The floating amount can be based on the price for a given period in a |
| | given issue of the publication source (<i>e.g.</i> , monthly based on the first |
| | issue of the month) or an average of prices (e.g., average of weekly |
| | bid prices for each weekly issue), as agreed by the parties. |
| Reference Commodities: | • AECO—Alberta Energy Co. (CGPR) |
| | • ALG—Algonquin Energy Co. (IFERC) |
| | Chicago—Chicago City Gate (IFERC) |
| | CIG—Colorado Interstate Gas, North Mainline (IFERC) |
| | DOM—Dominion Transmission Co. (IFERC) |
| | • HSC—Houston Ship Channel (IFERC) |
| | Malin—Pacific Gas Transmission Co., Malin (IFERC) |
| | 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

| A natural gas financial basis swap contract is a cash settled agreement between two counterparties whereby one counterparty agrees to pay a floating amount to the other counterparty on a given date(s), which floating amount is calculated based on the reported price for natural gas at a given hub, and in exchange, the second counterparty will pay a floating amount to the first counterparty on the same given date(s) based on the maturity price of a natural gas futures contract tied to a different hub. The floating amounts paid are determined based on the notional quantity and, in the case of the first floating amount, the price of natural gas a stated hub published by one of a series of industry publications and, in the case of the second floating amount, an applicable futures contract based on the reference commodity. | | |
|---|------------------------|--|
| two counterparties whereby one counterparty agrees to pay a floating amount is calculated based on the reported price for natural gas at a given hub, and in exchange, the second counterparty will pay a floating amount to the first counterparty on the same give date(s) based on the maturity price of a natural gas tated hub publishe by one of a series of industry publications and, in the case of the second floating amount, an applicable futures contract tied to a different hub. Publication Sources: CGRP.—Chandian Gas Price Reporter Gas Daily-DPlat's Gas Daily's Daily Report IFERC—Plat's Inside FERC Gas Market Reporter NGL—Natural Gas Intelligence's Bidweck Survey The floating amount can be based on the price for a given period in a given issue of the Publication Source (e.g., average of weekly bid prices for each weekly issue), as agreed by the parites. Reference Commodities: ALG—Algonquin Energy Co. (CGPR) ALG—Algonquin Energy Co. (CFRR) Chicago-Chicago City Gate (IFERC) Chicago-Chicago City Gate (IFERC) Chicago-Chicago City Gate (IFERC) Malin—Pacific Gas Transmission Co., Malin (IFERC) Malin—Bandale Eastern Pipeline Co of America (IFERC) Malin—Bandale Cas Transmission Congmany (IFERC) Malin—Bandale Cas Transmission Congmany (IFERC) Malin—Pacific Gas Transmission Congmany (IFERC) Malin—Bandale Cas Transmission Congmany (IFERC) | Summary: | This covers "Natural Gas – Financial Basis Swap Contracts". |
| other counterparty on a given date(s), which floating amount is calculated based on the reported price for natural gas at a given hub, and in exchange, the second counterparty will pay a floating amount to the first counterparty on the same given date(s) based on the maturity price of a natural gas futures contract tied to a different hub. The floating amounts paid are determined based on the notional quantity and, in the case of the first floating amount, the price of natural gas a stated hub publishe by one of a series of industry publications and, in the case of the second floating amount, an applicable futures contract based on the reference commodity. Publication Sources: • CGPR—Canadian Gas Price Reporter • GGRE—Platt's floating amount to the first issue of the month) or an average of prices (e.g., average of weekly bid prices for each weekly issue), as agreed by the parties. Reference Commodities: • AECO—Alberta Energy Co. (ICGPR) • ALG—Algonquin Energy Co. (IFERC) • CIGE—Colorado Interstate Gas, North Mainline (IFERC) • DOM—Dominion Transmission Co., Malin (UFERC) • Malin—Placific Gas Transmission Co., Malin (UFERC) • Malin—Placific Gas Transmission Co., Malin (UFERC) • NGICEEN_OVARE_Citygate (UFERC) • Price Aside Livy and Alber Pipeline Co. (UFERC) • NGICO • NGICH Malin—Placific Gas Transmission Con, Malin (UFERC) • NGICO • Malin—Placific Gas Transmission Con, Malin (UFERC) • NGICO • NGICH Male—Anhandale Eastern Transmission Cong M3 Zone (UFERC) | | |
| on the reported price for natural gas at a given hub. and in exchange, the second counterparty will pay a floating amounts to the first counterparty on the same given date(s) based on the maturity price of a natural gas futures contract tied to a different hub. The floating amounts paid are determined based on the notional quantity and, in the case of the first floating amounts paid are determined based on the notional quantity and, in the case of the second floating amount, an applicable futures contract based on the reference commodity. Publication Sources: • CGPR-Canadian Cas Price Reporter • Gas Daily—Platt's Gas Daily's Daily Report • IFERC—Platt's Inside FERC Gas Market Reporter • NGL—Natural Gas Intelligence's Bidweck Survey The floating amount can be based on the price for a given period in a given issue of the month) or an average of prices (e.g., northly based on the first issue of the month) or an average of prices (e.g., average of weekly bid prices for each weekly issue), as agreed by the parties. Reference Commodities: • AECO—Alberta Energy Co. (ICGPR) • ALCO—Alberta Energy Co. (ICGR) • ALG—Houston Ship Channel (IFERC) • DOM—Dominion Transmission Co., Malin (IFERC) • Molin_manchine Case Transmission Co., Malin (IFERC) • MGPC Mid Com—Natural Gas Pripeline Co. Of America (IFERC) • MGPC Mid Com—Natural Gas Pipeline Co. (IFERC) • Malin_mantel=Panhandle Eastern Pipeline, Coon of America (IFERC) • Molin_manchine Elerge Natural Gas Co. San Juan Basin Pool (IFERC) • NGPC Mid Con—Natural Gas Pipel | | |
| counterparty will pay a floating amount to the first counterparty on the same given date(s) based on the maturity price of a natural gas futures contract tied to a different hub. The floating amounts paid are determined based on the notional quantity and, in the case of the first floating amount, the price of natural gas a stated hub published by one of a series of industry publications and, in the case of the second floating amount, an applicable futures contract based on the reference commodity. Publication Sources: • CGPR—Canadian Gas Price Reporter • Gas Daily—Platt's Gas Daily's Daily Report • IFERC—Platt's Inside FERC Gas Market Reporter • NGL—Natural Gas Intelligence's Bidweck Survey The floating amount can be based on the price for a given period in a given issue of the Publication Source (e.g., anothly based on the first issue of the month) or an average of prices (e.g., average of weekly bid prices for each weekly issue), as agreed by the parties. Reference Commodities: • AECO—Alberta Energy Co. (CGPR) • ALG—Colorado Interstate Gas, North Mainline (IFERC) • Clicago—Chicago City Gate (IFERC) • Clicago—Chicago City Gate (IFERC) • DOM—Dominion Transmission Co. (IFERC) • Malin—Pacific Gas Transmission Co. (IFERC) • Malin—Pacific Gas Transmission Co. (IFERC) • Michigan—Michigan Consolidated Gas Company Citygate (IFERC) • NGPC Mid Con—Natural Gas Pipeline C of America (IFERC) • Panhandle—Panhandle Eastern Pipeline C. (IFERC) • Portian—El Paso Natural Gas Co. Permian Basin Pool (IFERC) • Rockies—Northwest Pipeline, Rocky Mountain Pool (IFERC) • Socia—Socia Citygate (IFERC) • Socia—Socia Citygate (IFERC) • Sumas—Northwest Pipeline, Rocky Mountain Pool (IFERC) • Sumas—Northwest Pipeline, Co of America (TERC) • Texok—Natural Gas Pipeline C of America (NY) (IFERC) • Sumas—Northwest Pipeline, Sumas (IFERC) • Texok—Natural Gas Pipeline C of America (NY) (IFERC) • Texok—Natural Gas Pipeli | | |
| date(s) based on the maturity price of a natural gas futures contract tied to a different hub. The floating amounts paid are determined based on the notional quantity and, in the case of the first floating amount, the price of natural gas stated hub publishe by one of a series of industry publications and, in the case of the second floating amount, an applicable futures contract based on the reference commodity. Publication Sources: • CGPR—Canadian Gas Price Reporter • Gas Daily—Platt's Gas Daily's Daily Report • IFERC—Platt's Inside FERC Gas Market Reporter • NGL—Natural Gas Intelligence's Bidweek Survey The floating amount can be based on the price for a given period in a given issue of the Publication Source (e.g., average of weekly bid prices for each weekly issue), as agreed by the parties. Reference Commodities: • AECO—Alberta Energy Co. (CGPR) • ALG—Algonquin Energy Co. (IFERC) • Chicago—Chicago City Gate (IFERC) • CHSC—Colorado Interstate Gas. North Mainline (IFERC) • DOM—Dominion Transmission Co., (IFERC) • MGC Police Mid Com—Natural Gas Transmission Company Citygate (IFERC) • Michigan—Michigan Consolidated Gas Company Citygate (IFERC) • Permian—El Paso Natural Gas Co. Permian Basin Pool (IFERC) • Porteo Company Citygate (IFERC) • Parter Chicago Citygate (IFERC) • Recket Citygate -Pod&E Citygate (IFERC) • Porteo Hid Com—Deatinal Gas Transmission Company Citygate (IFERC) • Nofthewest Pipeline, Rocky Mountain Pool (IFERC) • Po | | |
| different hub. The floating amounts paid are determined based on the notional quantity and, in the case of the first floating amount, the price of natural gas a stated hub publishe by one of a series of industry publications and, in the case of the second floating amount, an applicable futures contract based on the reference commodity. Publication Sources: • CGPR—Canadian Gas Price Reporter • Gas Daily—Platt's Inside FERC Gas Market Reporter • GGR—Canadian Gas Price Reporter • NGI—Natural Gas Intelligence's Bidweek Survey The floating amount can be based on the price for a given period in a given issue of the Publication Source (e.g., nonthly based on the first issue of the month) or an average of prices (e.g., average of weekly bid prices for each weekly issue), as agreed by the parties. Reference Commodities: • AECO—Alberta Energy Co. (CGPR) • ALG—Algonquin Energy Co. (IFERC) • Chicago—Chicago City Gate (IFERC) • DOM—Dominion Transmission Co. (IFERC) • BOC—Houston Ship Channel (IFERC) • Michigan—Michigan Consolidated Gas Company Citygate (IFERC) • Michigan—Michigan Consolidated Gas Company Citygate (IFERC) • MoRPC Mid Con—Natural Gas Pipeline Co of America (IFERC) • Michigan—Michigan Consolidated Gas Co. Pervina Basin Pool (IFERC) • Panhandle—Panhandle Eastern Pipeline Co of HERC) • Rockies—Northwest Pipeline, Rocky Mountain Pool (IFERC) • Power and a son Natural Gas Co. San Juan Basin Pool (IFERC) • Socal—Socal Citygate (IFERC) • | | counterparty will pay a floating amount to the first counterparty on the same given |
| The floating amounts paid are determined based on the notional quantity and, in the case of the first floating amount, the price of natural gas a stated hub publishe by one of a series of industry publications and, in the case of the second floating amount, an applicable futures contract based on the reference commodity. Publication Sources: • CGPR—Canadian Gas Price Reporter • Gas Daily—Platt's Gas Daily's Daily Report • IFERC—Natural Gas Intelligence's Bidweck Survey The floating amount can be based on the price for a given period in a given issue of the Publication Source (e.g., average of weekly bid prices for each weekly issue), as agreed by the parties. Reference Commodities: • AECO—Alberta Energy Co. (CGPR) • ALG—Algonquin Energy Co. (CGPR) • ALG—Algonquin Energy Co. (CFRC) • Chicago—Chicago CUY Gate (IFERC) • CliG—Colorado Interstate Gas, North Mainline (IFERC) • DOM—Dominion Transmission Co. (MFERC) • Malin—Pacific Gas Transmission Co., Malin (IFERC) • Malin—Pacific Gas Transmission Co., Malin (IFERC) • Malin—Pacific Gas Transmission Co. (MFERC) • Michigan—Michigan Consolidated Gas Company Citygate (IFERC) • NGPC Mid Con—Natural Gas Pipeline Co of America (IFERC) • Panhandle—Panhandle Eastern Pipeline Co. (IFERC) • Rockies—Pot&E Citygate (IFERC) • Rockies—Pot&E Citygate (IFERC) • Rockies—Pot&E Citygate (IFERC) • Rockies—PotAte (Iftegrate (IFERC) • Social—Social Citygate (IFERC) • Social—Social Citygate (IFERC) • TETCO M3—Texas Eastern Transmission Company (IFERC) • TETCO M3—Texas Eastern Transmission Company (IFERC) • TETCO M3—Texas Eastern Transmission Corp M3 Zone (IFERC) • Texok—Natural Gas Pipeline, Co of America, Texok (IFERC) • Texok—Natural Gas Pipeline, Co of (NY) (IFERC) • Texok—Natural Gas Ripeline Co of America, Texox (I | | date(s) based on the maturity price of a natural gas futures contract tied to a |
| the case of the first floating amount, the price of natural gas a stated hub publishe by one of a series of industry publications and, in the case of the second floating amount, an applicable futures contract based on the reference commodity. Publication Sources: • CGPR—Canadian Gas Price Reporter • Gas Daily—Platt's Gas Daily's Daily Report • IFERC—Platt's Inside FERC Gas Market Reporter • NGI—Natural Gas Intelligence's Bidweek Survey The floating amount can be based on the price for a given period in a given issue of the Publication Source (e.g., monthly based on the first issue of the month) or an average of prices (e.g., average of weekly bid prices for each weekly issue), as agreed by the parties. Reference Commodities: • AECO—Alborta Energy Co. (CGPR) • ALG—Algonquin Energy Co. (IFERC) • Clicago—Chicago City Gate (IFERC) • CIG—Colorado Interstate Gas, North Mainline (IFERC) • OM—Dominion Transmission Co., Malin (IFERC) • MBC—Houston Ship Channel (IFERC) • Malin—Pacific Gas Transmission Co., Malin (IFERC) • MGPC Mid Con—Natural Gas Pipeline Co of America (IFERC) • NGPC Mid Con—Natural Gas Co. Permiam Basin Pool (IFERC) • Permiam=El Paso Natural Gas Co. Semiam Basin Pool (IFERC) • Social—Social Citygate (IFERC) • NGPC Mid Con—Natural Gas Co. Semiam Basin Pool (IFERC) • Social—Social Citygate (IFERC) • Social—Social Citygate (IFERC) • Social—Social Citygate (IFERC) </th <th></th> <th>different hub.</th> | | different hub. |
| by one of a series of industry publications and, in the case of the second floating amount, an applicable futures contract based on the reference commodity. Publication Sources: CCPR—Canadian Gas Price Reporter Gas Daily—Plat's Gas Daily's Daily Report IFERC—Plat's Inside FERC Gas Market Reporter NGI—Natural Gas Intelligence's Bidweek Survey The floating amount can be based on the price for a given period in a given issue of the Publication Source (e.g., average of weekly bid prices for each weekly issue), as agreed by the parties. Reference Commodities: ALG—Algonquin Energy Co. (ICERC) CLIG—Colorado Interstate Gas, North Mainline (IFERC) DOM—Dominion Transmission Co. (IFERC) HSC—Houston Ship Channel (IFERC) HSC—Houston Ship Channel (IFERC) Main—Pacific Gas Transmission Co. (Main (IFERC) Main—Mandle—Panhandle Eastern Pipeline Co of America (IFERC) NGPC Mid Con—Natural Gas Pipeline Co of America (IFERC) Panhandle—Panhandle Eastern Pipeline Co. (IFERC) Permian—El Paso Natural Gas Co. Permian Basin Pool (IFERC) PockE Citygate—PC&E Citygate (IFERC) PockE Citygate—PC&E Citygate (IFERC) Socal—Socal Citygate (IFERC) Socal—Socal Citygate (IFERC) Socal—Socal Citygate (IFERC) TCO—Columbia Gas Transmission Company (IFERC) Texok—Natural Gas Pipeline Co of America (IFERC) Commodities: CO—Columbia Gas Transmission Company (IFERC) Texok—Natural Gas Pipeline Co of America (IFERC) Texok—Natural Gas Pipeline, Zone 6 (NY) (IFERC) Texok—Natural Gas Pipeline Co of America TexOK (IFERC) Texok—Natural Gas Pipeline, Zone 6 (NY) (IFERC) Texok—Natural Gas Pipeline Co of America TexOK (IFERC) Notional amount, as agreed by counterparties. Currency in which payments are made between the two counterparties: USD CodD (AECO only) Notional amount, as agreed by counterparties. | | The floating amounts paid are determined based on the notional quantity and, in |
| amount, an applicable futures contract based on the reference commodity. Publication Sources: • CGPR—Canadian Gas Price Reporter • Gas Daily—Platt's Gas Daily's Daily Report • IFERC—Platt's Inside FERC Gas Market Reporter • NGI—Natural Gas Intelligence's Bidweek Survey The floating amount can be based on the price for a given period in a given issue of the Publication Source (e.g., average of weekly bid prices for each weekly issue), as agreed by the parties. Reference Commodities: • AECO—Alberta Energy Co. (CGPR) • ALG—Algonquin Energy Co. (GFERC) • CIG—Colorado Interstate Gas, North Mainline (IFERC) • DOM—Dominion Transmission Co., (HERC) • DOM—Dominion Transmission Co., Malin (IFERC) • MSIC—Houston Ship Channel (IFERC) MGI-Maindaed Gas Company Citygate (IFERC) • MGPC Mid Con—Natural Gas Pipeline Co of America (IFERC) Molthigan—Michigan Consolidated Gas Company Citygate (IFERC) • NGPC Mid Con—Natural Gas Co. Permian Basin Pool (IFERC) Permian—El Paso Natural Gas Co. San Juan Basin Pool (IFERC) • NGPC Mid Con—Columbia Gas Transmission Company (IFERC) Socal—Socal Citygate (IFERC) • Socal—Socal Citygate (IFERC) | | the case of the first floating amount, the price of natural gas a stated hub published |
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| 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) 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) Waha—Waha Hub, West Texas (IfERC) Contracts on Reference NYMEX Henry Hub Natural Gas (Index Swap Future) Last Day Settlement For transactions where the settlement currency is CAD, this price will be converted to CAD at then-current spot. Currency in which payments are made between the two counterparties: USD CAD (AECO only) Notional amount, as agreed by counterparties. | | |
| 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) Texok—Natural Gas Pipeline, Zone 6 (NY) (IFERC) Ventura—Northern Border Pipeline, Ventura (IFERC) Waha—Waha Hub, West Texas (IFERC) NYMEX Henry Hub Natural Gas (Index Swap Future) Last Day Settlement For transactions where the settlement currency is CAD, this price will be converted to CAD at then-current spot. Currency in which payments are made between the two counterparties: USD CAD (AECO only) Notional amount, as agreed by counterparties. | | |
| • 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)• Transations where the settlement currency is CAD, this price will be converted to CAD at then-current spot.Currency:Currency in which payments are made between the two counterparties: • USD• CAD (AECO only)Notional amount, as agreed by counterparties. | | - |
| • 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)• Texok—Natural Gas Pipeline Co of Americak TexOK (IFERC)• Texok—Northern Border Pipeline, Zone 6 (NY) (IFERC)• Ventura—Northern Border Pipeline, Ventura (IFERC)• Waha—Waha Hub, West Texas (IFERC)• Waha—Waha Hub, West Texas (IFERC)• NYMEX Henry Hub Natural Gas (Index Swap Future) Last Day SettlementFor transactions where the settlement currency is CAD, this price will be converted to CAD at then-current spot.Settlement Currency:Currency in which payments are made between the two counterparties: • USD• CAD (AECO only)Quoting Convention and Minimum Increment:Notional amount, as agreed by counterparties. | | Panhandle—Panhandle Eastern Pipeline Co. (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)• Texok— Natural Gas Pipeline Co of Americak TexOK (IFERC)• Texok— Natural Gas Pipeline, Ventura (IFERC)• Texok— Natural Gas Pipeline, Ventura (IFERC)• Ventura—Northern Border Pipeline, Ventura (IFERC)• Ventura—Northern Border Pipeline, Ventura (IFERC)• Waha—Waha Hub, West Texas (IFERC)• Outracts on Reference Commodities:• NYMEX Henry Hub Natural Gas (Index Swap Future) Last Day Settlement For transactions where the settlement currency is CAD, this price will be converted to CAD at then-current spot.Settlement Currency:Currency in which payments are made between the two counterparties: • USD • CAD (AECO only)Quoting Convention and Minimum Increment:Notional amount, as agreed by counterparties. | | Permian—El Paso Natural Gas Co. Permian Basin 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)• Ventura — Northern Border Pipeline, Ventura (IFERC)• Waha — Waha Hub, West Texas (IFERC)• NYMEX Henry Hub Natural Gas (Index Swap Future) Last Day SettlementFor transactions where the settlement currency is CAD, this price will be converted to CAD at then-current spot.Currency in which payments are made between the two counterparties: • USD • CAD (AECO only)Notional amount, as agreed by counterparties. | | • PG&E Citygate—PG&E Citygate (IFERC) |
| Socal—Socal Citygate (IFERC) Sumas—Northwest Pipeline, Sumas (IFERC) TCO—Columbia Gas Transmission Company (IFERC) TETCO M3—Texas Eastern Transmission Corp M3 Zone (IFERC) Texok— Natural Gas Pipeline Co of Americak TexOK (IFERC) Trans Z6 NY—Transcontinenal Gas Pipeline, Zone 6 (NY) (IFERC) Ventura—Northern Border Pipeline, Ventura (IFERC) Waha—Waha Hub, West Texas (IFERC) Waha—Waha Hub, West Texas (IFERC) Ventura Orthern Border Pipeline, Venture (IFERC) Waha—Waha Hub, West Texas (IFERC) Contracts on Reference NYMEX Henry Hub Natural Gas (Index Swap Future) Last Day Settlement For transactions where the settlement currency is CAD, this price will be converted to CAD at then-current spot. Currency in which payments are made between the two counterparties: USD CAD (AECO only) Notional amount, as agreed by counterparties. | | Rockies—Northwest Pipeline, Rocky Mountain Pool (IFERC) |
| Socal—Socal Citygate (IFERC) Sumas—Northwest Pipeline, Sumas (IFERC) TCO—Columbia Gas Transmission Company (IFERC) TETCO M3—Texas Eastern Transmission 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) Waha—Waha Hub, West Texas (IFERC) Ventura Orthern Border Pipeline, Venture (IFERC) Waha—Waha Hub, West Texas (IFERC) Contracts on Reference NYMEX Henry Hub Natural Gas (Index Swap Future) Last Day Settlement For transactions where the settlement currency is CAD, this price will be converted to CAD at then-current spot. Currency in which payments are made between the two counterparties: USD CAD (AECO only) Notional amount, as agreed by counterparties. | | • San Juan— El Paso Natural Gas Co. San Juan Basin Pool (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 For transactions where the settlement currency is CAD, this price will be converted to CAD at then-current spot. Settlement Currency: CAD (AECO only) Notional amount, as agreed by counterparties. | | |
| • TCO—Columbia Gas Transmission Company (IFERC) • TETCO M3—Texas Eastern Transmission Corp M3 Zone (IFERC) • Texok— Natural Gas Pipeline Co of Americak TexOK (IFERC) • Texok— Natural Gas Pipeline, Zone 6 (NY) (IFERC) • Ventura—Northern Border Pipeline, Ventura (IFERC) • Waha—Waha Hub, West Texas (IFERC)Contracts on Reference Commodities:• NYMEX Henry Hub Natural Gas (Index Swap Future) Last Day Settlement For transactions where the settlement currency is CAD, this price will be converted to CAD at then-current spot.Settlement Currency:Currency in which payments are made between the two counterparties: • USD • CAD (AECO only)Quoting Convention and Minimum Increment:Notional amount, as agreed by counterparties. | | |
| • 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) • Outracts on Reference Contracts on Reference Commodities: • NYMEX Henry Hub Natural Gas (Index Swap Future) Last Day Settlement For transactions where the settlement currency is CAD, this price will be converted to CAD at then-current spot. Settlement Currency: Currency in which payments are made between the two counterparties: • USD • CAD (AECO only) Notional amount, as agreed by counterparties. | | |
| • 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)• Waha—Waha Hub, West Texas (IFERC)• NYMEX Henry Hub Natural Gas (Index Swap Future) Last Day Settlement For transactions where the settlement currency is CAD, this price will be converted to CAD at then-current spot.Settlement Currency:Currency in which payments are made between the two counterparties: • USD • CAD (AECO only)Quoting Convention and Minimum Increment:Notional amount, as agreed by counterparties. | | |
| • Trans Z6 NY—Transcontinenal Gas Pipeline, Zone 6 (NY) (IFERC)• Ventura—Northern Border Pipeline, Ventura (IFERC)• Waha—Waha Hub, West Texas (IFERC)• Outracts on Reference Commodities:• NYMEX Henry Hub Natural Gas (Index Swap Future) Last Day Settlement For transactions where the settlement currency is CAD, this price will be converted to CAD at then-current spot.Settlement Currency:• USD • CAD (AECO only)Quoting Convention and Minimum Increment: | | |
| Ventura—Northern Border Pipeline, Ventura (IFERC) Waha—Waha Hub, West Texas (IFERC) NYMEX Henry Hub Natural Gas (Index Swap Future) Last Day Settlement For transactions where the settlement currency is CAD, this price will be converted to CAD at then-current spot. Settlement Currency: Currency in which payments are made between the two counterparties: USD CAD (AECO only) Notional amount, as agreed by counterparties. | | |
| • Waha—Waha Hub, West Texas (IFERC) Contracts on Reference Commodities: • NYMEX Henry Hub Natural Gas (Index Swap Future) Last Day Settlement For transactions where the settlement currency is CAD, this price will be converted to CAD at then-current spot. Settlement Currency: Currency in which payments are made between the two counterparties: • USD • CAD (AECO only) Quoting Convention and Minimum Increment: Notional amount, as agreed by counterparties. | | |
| Contracts on Reference Commodities: • NYMEX Henry Hub Natural Gas (Index Swap Future) Last Day Settlement For transactions where the settlement currency is CAD, this price will be converted to CAD at then-current spot. Settlement Currency: Currency in which payments are made between the two counterparties: • USD • CAD (AECO only) Quoting Convention and Minimum Increment: Notional amount, as agreed by counterparties. | | |
| 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) Quoting Convention and Minimum Increment: Notional amount, as agreed by counterparties. | Contracts on Reference | |
| converted to CAD at then-current spot. Settlement Currency: Currency in which payments are made between the two counterparties: USD CAD (AECO only) Quoting Convention and Minimum Increment: Notional amount, as agreed by counterparties. | | |
| Settlement Currency: Currency in which payments are made between the two counterparties: • USD • CAD (AECO only) Quoting Convention and Minimum Increment: Notional amount, as agreed by counterparties. | Commounties. | |
| USD CAD (AECO only) Quoting Convention and Minimum Increment: | Sottlomont Current | |
| CAD (AECO only) Quoting Convention And Minimum Increment: CAD (AECO only) Notional amount, as agreed by counterparties. | Settlement Currency: | |
| Quoting Convention Notional amount, as agreed by counterparties. and Minimum Increment: | | |
| and Minimum Increment: | | |
| Increment: | | Notional amount, as agreed by counterparties. |
| | | |
| Minimum Size: Notional amount, as agreed by counterparties. | | |
| | Minimum Size: | Notional amount, as agreed by counterparties. |

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

Natural Gas – Fixed/Floating Swap Contracts

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

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

| G | | |
|----------------------------------|--|--|
| Summary: | This covers "Natural Gas – Swing Swap Contracts". A natural gas swing swap contract is a cash settled agreement between two | |
| | counterparties whereby one counterparty agrees to pay a floating amount to | |
| | the other counterparty on a given date(s), which floating amount is calculated | |
| | | |
| | based on the daily reported price for natural gas at a given hub, and in | |
| | exchange the second counterparty will pay a floating amount to the first | |
| | counterparty on the same given date(s) based on the price at the same hub | |
| | reported for a different period (e.g., weekly or monthly). | |
| | The floating amounts paid are determined based on the notional quantity and, | |
| | in the case of the first floating amount, the daily price of natural gas a stated | |
| | hub published by one of a series of industry publications and, in the case of the | |
| | second floating amount, a price of natural gas the same hub published with | |
| | respect to a different periodicity. | |
| Publication Sources (Non-Daily): | CGPR—Canadian Gas Price Reporter | |
| | • IFERC—Platt's Inside FERC Gas Market Reporter | |
| | NGI—Natural Gas Intelligence's Bidweek Survey | |
| | The floating amount can be based on the price for a given period in a given | |
| | issue of the Publication Source (<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. | |
| 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) Venture Northern Border Pipeline, Venture (IEEPC) | |
| | • Ventura—Northern Border Pipeline, Ventura (IFERC) | |
| Sattlamont Comparent | Waha—Waha Hub, West Texas (IFERC) | |
| Settlement Currency: | Currency in which payments are made between the two counterparties: | |
| | • USD | |
| | CAD (AECO only) | |
| Quoting Convention and | Notional amount, as agreed by counterparties. | |
| Minimum Increment: | | |
| Minimum Size: | Notional amount, as agreed by counterparties. | |
| Notional Currency: | Currency in which the fixed and floating prices are quoted: | |
| | • USD | |

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

Non-Deliverable Swaps

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

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

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

| 1 | |
|--|---|
| | If the Currency Amount is denominated in BRL, then |
| | notwithstanding anything to the contrary contained in |
| | the 2006 ISDA Definitions, the Floating Amount shall |
| | be calculated as set forth under Definition of BRL |
| | Floating Rate Option. |
| | If the Currency Amount is not denominated in the |
| | Settlement Currency or BRL and the Index Currency is |
| | not identified as being subject to Asian Terms, then |
| | notwithstanding anything to the contrary contained in |
| | the 2006 ISDA Definitions, the Floating Amount shall |
| | equal an amount in the Settlement Currency equal to: |
| FX Rate \times Currency Amount \times (Floating | Rate + Spread) \times Floating Rate Day Count Fraction |
| | If the Currency Amount is not denominated in the |
| | Settlement Currency and the Index Currency is |
| | identified as being subject to Asian Terms, then the |
| | Floating Amount shall be calculated in accordance with |
| | the Asian Terms. |
| Floating Rate Option: | For the relevant Currency, as selected by the parties |
| | from among the Available Floating Rate Options for |
| | such Currency. |
| Designated Maturity ('indexTenor"): | As specified by the parties from among the available |
| | tenors. |
| Spread: | As specified by the parties. |
| Reset Dates ("resetDate"): | As specified by the parties. |
| Reset Dates Business Days: | As specified by the parties from among the Available |
| | Business Days, subject to any Required Business Days. |
| Reset Dates Business Day Convention: | As specified by the parties from among the Available |
| | Business Day Conventions. |
| Floating Rate Period End Dates: | As specified by the parties, subject to adjustment in |
| ç | 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 |
| ç , | 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 Fraction: | As specified by the parties from among the Available Day Count Fractions. |
| Day Count Fraction: Compounding: | |
| Compounding: | Day Count Fractions. |
| Compounding: Method of Averaging: | Day Count Fractions. As specified by the parties. |
| Compounding: Method of Averaging: Final Exchange: | Day Count Fractions. As specified by the parties. As specified by the parties. |
| Compounding: Method of Averaging: Final Exchange: Final Exchange Date: | Day Count Fractions. As specified by the parties. As specified by the parties. As specified by the parties. |
| Compounding: Method of Averaging: Final Exchange: | Day Count Fractions. As specified by the parties. As specified by the parties. |
| Compounding: Method of Averaging: Final Exchange: Final Exchange Date: | Day Count Fractions. As specified by the parties. As specified by the parties. As specified by the parties. |

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

Non-Deliverable Swap Settlement Currencies and Required Business Days

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

Non-Deliverable Swap Available Currencies

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

Non-Deliverable Cross-Currency Swap Available Currency Pairs

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

| | | | | | BD | USNY |
|-----|-----|-----------|-------|-------|-------------|------|
| COP | USD | 01 Aug 06 | COP02 | COP03 | Payment – 2 | USNY |
| | | _ | | | BD | COBO |
| PEN | USD | 03 Dec 07 | PEN05 | PEN04 | Payment – 2 | USNY |
| | | | | | BD | PELI |

Applicability of Asian Terms

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

Non-Deliverable Swap Floating Rate Options

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

Definition of BRL Floating Rate Option

| Floating Amount: | Notwithstanding anything to the contrary |
|---|---|
| FX Rate × Currency Amount × $\left[\prod_{j=1}^{N} \left(1 + \frac{Rel}{m}\right)\right]$ | $\frac{ evant Rate_j}{252} - 1 \end{bmatrix}^{252/N}$ |
| | 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/indic a doreFinanceiros1.asp, or any successor page). If the BM&F does not publish such a rate for such date, CDI for the relevant Reset Date shall be determined jointly by the parties. If the parties do not agree on a determination of such rate within one Brazil Business Day following the relevant Reset Date, CDI shall be determined through a CDI Reference Dealer Poll as described herein. If CDI for a Reset Date is not so determined by a CDI |
| | Reference Dealer Poll, BRL-CDI-Reference Dealers shall |
| | apply. |
| BRL-CDI-Reference Dealers: | If applicable for a Reset Date as set forth above, the Calculation Agent shall conduct up to four dealer polls commencing on the Brazil Business Day following the relevant Reset Date, in each case by requesting each of the CDI Reference Dealers to provide a quotation of the CDI. If at least four such quotations are obtained from CDI Reference Dealers in any such poll, the highest and lowest quotations will be disregarded and CDI for the relevant Reset Date will equal the arithmetic mean of the remaining quotations. If fewer than four such quotations are obtained from a poll, the Calculation Agent shall conduct additional such polls until four such quotations are obtained in any poll; provided that the Calculation Agent shall not conduct more than four polls in the aggregate (with not more than two polls on any day and with such polls conducted over not more than two Brazil Business Days). If four quotations are not obtained from any of such four polls, CDI shall CDI shall not be determined by a CDI Reference Dealer Poll. |
| CDI Reference Dealers: | At least six and not more than eight leading onshore dealers in the CDI market selected by the Calculation Agent. |
| Reset Dates ("resetDate"): | Each Scheduled Reset Date (as defined in the BRL CDI Best Practices). |
| Reset Dates Business Days: | As specified by the parties from among the Available BR Business Days. |
| Available BR Business Days: | Any of BR{SP,RJ, BR} and not otherwise declared a financial |

market holiday by the BM&F.

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

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

Definition of COP-Unidad de Valor Real (UVR)

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

Non-Deliverable Swap Available Day Count Fractions

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

Non-Deliverable Swap Available Business Day Conventions

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

Non-Deliverable Single-Currency Swap Notional Amounts

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

Non-Deliverable Cross-Currency Swap Notional Amounts

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

Non-Deliverable Forward Foreign Exchange Contracts

| Summowe | A non deliverable formend ("NIDE") is an entrie 1.4 | |
|---|---|--|
| Summary: | A non-deliverable forward ("NDF") is an outright | |
| | forward in which the counterparties settle the difference | |
| | between the contracted NDF price or rate and the | |
| | prevailing spot price or rate on an agreed notional | |
| | amount in an agreed settlement currency. | |
| Reference Currency | ARS Argentine Peso | |
| (<i>i.e.</i> , Non-Delivery Currency): | BRL Brazilian Real | |
| | CLP Chilean Peso | |
| | COP Colombian Peso | |
| | CNY Chinese Renminbi | |
| | EGP Egyptian pound | |
| | GHS Ghanaian Cedi | |
| | GTQ Guatemalan quetzal | |
| | IDR Indonesian Rupiah | |
| | INR Indian Rupee | |
| | KES Kenyan Shilling | |
| | KRW South Korean Won | |
| | • KZT Kazakh tenge | |
| | MYR Malaysian Ringgit | |
| | NGN Nigerian Naira | |
| | PEN Peruvian nuevo sol | |
| | PHP Philippine Peso | |
| | RUB Russian ruble | |
| | TWD Taiwan Dollar | |
| | UAH Ukrainian Hryvnia | |
| | UGX Ugandan Shilling | |
| | UYU Uruguayan peso | |
| | VEB Venezuelan bolívar | |
| | VND Vietnamese dòng | |
| | ZMW Zambian Kwacha | |
| Settlement Currency: | AUD Australian Dollar | |
| | CAD Canadian Dollar | |
| | • EUR Euro | |
| | GBP British Pound | |
| | • JPY Japanese Yen | |
| | USD US Dollar | |
| | CHF Swiss Franc | |
| 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 | |
| nouver currency. | by counterparties. | |
| Trading Conventions: | | |
| Traung Conventions. | Buy or Sell which refers to the contract size expressed | |
| Forward Rates: | in notional currency. | |
| roi wai u Kates: | Currency exchange rate expressed as the amount of | |
| True de De 4. | reference currency per unit of settlement currency. | |
| Trade Date: | The date on which parties enter into the contract. | |
| Settlement Date: | Specified settlement or payment date, as agreed by | |
| | counterparties. | |

| Fixing Date: | The date at which the difference between the prevailing | |
|-----------------------|--|--|
| | market exchange rate and the agreed upon exchange | |
| | rate is calculated. | |
| Settlement Procedure: | Bilateral settlement performed in settlement currency. | |
| Disruption Events: | Unless otherwise specified by the parties, as set forth in | |
| | the EMTA Template Terms for Non-Deliverable FX | |
| | Forward Transactions applicable to the Reference | |
| | Currency and Settlement Currency: | |
| | http://www.emta.org/ndftt.aspx | |

Non-Deliverable Vanilla American or European Style Foreign Exchange Options

| Summary: This covers non-deliverable vanilla American | | |
|---|--|--|
| | European style foreign exchange options. The terms under which a Non-Deliverable Vanilla | |
| Limitations on Available Selections and Default | The terms under which a Non-Deliverable Vanilla | |
| Settings: | American or European Style Foreign Exchange Option | |
| | may be traded are as specified in these terms and | |
| | conditions and in the attached tables. | |
| | For amounts or rates, the relevant term cannot be less | |
| | than the specified Minimum, must represent an even | |
| | Increment and cannot exceed the Maximum; for a date, | |
| | the date cannot be earlier than Earliest nor later than | |
| | Latest. | |
| | For Business Days, the defaults shall be the locations | |
| | specified for the relevant currency, any additional | |
| | locations specified for the relevant Floating Rate | |
| | Options. The parties may add additional locations from the | |
| | Available Locations and may eliminate some or all of the | |
| | other locations, so long as there is at least one location in | |
| | which payment may be made. | |
| | For these purposes "TARGET"/EUTA is considered a | |
| | location. | |
| | In many cases there are normal "vanilla" terms on which | |
| | the parties will transact. | |
| | These are shown as "Default" and will apply unless the | |
| | parties vary them. | |
| | It should be noted that these contracts can be traded in a | |
| | variety of currencies. | |
| | Since each national market has its own peculiarities, the | |
| | "Available Terms" and/or "Default Terms" may vary by | |
| | currency. | |
| | In some cases, the same contract might have different | |
| | terms depending on the market in which it is traded | |
| | (e.g., London versus NY). | |
| | In that case the default settings may vary by market. | |
| Incorporated Standards: | This contract description incorporates by reference the | |
| | following industry standard documentation and | |
| | standards: | |
| | (a) the 1998 FX and Currency Option Definitions and | |
| | 2005 Amendment and Annex A and supplements | |
| | (b) ISDA OTC Taxonomies | |
| | (c) FpML Location Codes | |
| | For convenience, certain terms are mapped to their | |
| | FpML 5.5 equivalent. | |
| | For purposes of this description, the term COP means the lawful currency of the Republic of Columbia | |
| Product Type/ISDA OTC Taxonomy: | | |
| ISDA OTC Asset Class: | Foreign Exchange | |
| ISDA OTC Asset Class. ISDA OTC Base Product: | Foreign Exchange | |
| ISDA OTC Base Froduct: ISDA OTC Sub-Product: | Vanilla Option | |
| Further Limitations: | None | |
| FpML Schema: | | |
| rpmL schema: | "confirmation.fxOption" | |

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

Non-Deliverable Vanilla American or European Style Foreign Exchange Options

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

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

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

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

FX Non-Deliverable Vanilla Option Available Settlement Rate Options

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

| COPCOP01 COP CO/COL03COPCOP02 COP TRMCOPCOP03 COP INDICATIVE SURVEY RATEEGPEGP01 EGP FEMFEGPEGP02 EMTA EGP INDICATIVE SURVEY RATEIDRIDR01 IDR ABS | |
|---|--|
| COPCOP03 COP INDICATIVE SURVEY RATEEGPEGP01 EGP FEMFEGPEGP02 EMTA EGP INDICATIVE SURVEY RATE | |
| EGPEGP01 EGP FEMFEGPEGP02 EMTA EGP INDICATIVE SURVEY RATE | |
| EGP EGP02 EMTA EGP INDICATIVE SURVEY RATE | |
| | |
| IDR IDR01 IDR ABS | |
| | |
| IDR IDR02 SFEMC INDICATIVE SURVEY RATE | |
| IDR IDR03 IDR VWAP | |
| INR INR01 INR RBIB | |
| INR INR02 SFEMC INR INDICATIVE SURVEY RATE | |
| KRW KRW02 KRW KFTC18 | |
| KRW KRW03 KRW TELERATE 45644 | |
| KRW KRW04 SFEMC KRW INDICATIVE SURVEY RATE | |
| KZT KZT01 KZT KASE | |
| KZT KZT 02 EMTA KZT INDICATIVE SURVEY RATE | |
| MYR MYR01 MYR ABS | |
| MYR MYR02 SFEMC MYR INDICATIVE SURVEY RATE | |
| MYR MYR03 MYR PPKM | |
| PEN PEN01 PEN PDSB | |
| PEN PEN02 PEN PDSC | |
| PEN PEN03 PEN WT AVE | |
| PEN PEN04 EMTA PEN INDICATIVE SURVEY RATE | |
| PEN PEN05 PEN INTERBANK AVE | |
| PHP PHP01 PHPESO | |
| PHP PHP02 PHP TELERATE 2920 | |
| PHP PHP03 PHP TELERATE 15439 | |
| PHP PHP04 PHPES01 | |
| PHP PHP05 SFEMC PHP INDICATIVE SURVEY RATE | |
| PHP PHP06 PHP PDSPESO | |
| RUB RUB01 RUB MICEXFRX | |
| RUB RUB02 RUB MMVB | |
| RUB RUB03 RUB CME-EMTA | |
| RUB RUB04 EMTA RUB INDICATIVE SURVEY RATE | |
| TWD TWD01 TWD TELERATE 6161 | |
| TWD TWD02 TWD TFEMA | |
| TWD TWD03 TWD TAIFIX1 | |
| TWD TWD04 SFEMC | |
| VEB VEF01 VEF FIX | |
| VND VND01 VND ABS | |
| VND VND02 VND FX | |
| VND VND03 SFEMC VND INDICATIVE SURVEY RATE | |

FX Non-Deliverable Vanilla Option Requirements and Defaults

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

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

FX Non-Deliverable Vanilla Available Option Styles

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

Available Business Day Conventions

| ISDA Name |
|-----------------------------|
| Following |
| Modified/Modified Following |
| Nearest |
| Preceding |

PO Index Contracts

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

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

Single Currency Fixed for Floating Interest Rate Swaps - CME Cleared

| Summary: | This covers single currency fixed for floating interest rate swaps cleared by the Chicago Mercantile Exchange |
|--|--|
| | Inc. ("CME"). |
| Limitations on Available Selections and Default Settings: | 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 |
| T | transaction terms contained in it. |
| Incorporated Standards: | This contract description incorporates by reference the CME Rulebook as in effect from time to time. |
| | The CME Rulebook itself may incorporate certain |
| | additional standards, such as the 2000 ISDA Definitions |
| | and 2006 ISDA Definitions. |
| | Be aware that the timing of effectiveness of |
| | amendments or supplements to the ISDA standards |
| | may vary between bilateral and CME contracts, |
| | since the CME may reserve the right to select when |
| Drednet Ture /ISDA OTC Tower array | 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 |
| ISDA OTC Sub-Product(s): | Fixed Float and OIS |
| Further Limitations: | Must comply with CME Clearing Requirements. |
| Terms: | Thust comply with civil crowing requirements. |
| 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 |
| currency. | 1 |
| 5 | transaction type per the CME Rulebook. |
| Business Days: | transaction type per the CME Rulebook. As per the CME Rulebook, which may require certain |
| | As per the CME Rulebook, which may require certain Business Days be applicable on a per Currency or |
| | 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 |
| 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. |
| | As per the CME Rulebook, which may require certain Business Days be applicable on a per Currency or Floating Rate Option Basis and may otherwise limit the |

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

Single Currency Fixed for Floating Interest Rate Swaps – LCH Cleared

| Summary: | This covers single currency fixed for floating swaps cleared by LCH.Clearnet ("LCH"). |
|---|--|
| Limitations on Available Selections and Default | 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 |
| nicor por accu Standar us. | 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 |
| Commente | Rate Options for which variable notionals are permitted. |
| Currency: | One of the currencies permitted for the relevant |
| Trade Date: | transaction type per the LCH Rulebook.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 |
| r agor for Auditional F agnony I ces. | LCH Rulebook. |
| Additional Payment/Fees: | As determined by the parties, subject to limitations in the |
| - Louissian Faymond Foot | 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. |

Terms and Conditions

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

U.S. Electricity – Fixed/Floating Swap Contracts

Terms and Conditions

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

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

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

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

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

| ISDA Name |
|-----------------------------|
| Following |
| Modified/Modified Following |
| Nearest |
| Preceding |

| Set Tenor | Settle | Settlement Period | | |
|---------------|---------------------------|---|--|--|
| Month | The specified calendar r | The specified calendar month; 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 D | 1 January through 31 December in the specified year | | |
| Planning Year | 1 June in the specified b | 1 June in the specified beginning calendar year through | | |
| - | 1 | 31 May in the specified ending calendar year | | |

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

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

ISDA Definitions

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

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

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

Exchange Definitions

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

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

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

Non-ISDA, Non-Exchange Definitions

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

| Commodity | Settlement | Source | Page | Heading |
|------------------------|-------------|--------|---------------------------------|---------------|
| Reference Price | Period | | | |
| ELECTRICITY- | N/A | PJM | http://www.pjm.com/markets-and- | AEP DAYTON |
| PJM-AEP | | | operations/energy/day- | HUB, TotalLMP |
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| ELECTRICITY- | Eastern | PJM | http://www.pjm.com/markets-and- | AEP DAYTON |
| PJM-AEP | Peak | | operations/energy/day- | HUB, TotalLMP |
| DAYTON HUB- | | | ahead/lmpda.aspx | |
| OFF PEAK | | | | |
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| ELECTRICITY- | N/A | РЈМ | http://www.pjm.com/markets-and- | AEP DAYTON |
| PJM-AEP | 11/7 | 1 5141 | operations/energy/real-time/lmp.aspx | HUB, TotalLMP |
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| ELECTRICITY- | Eastern Off | PJM | http://www.pjm.com/markets-and- | AEP DAYTON |
| PJM-AEP | Peak | | operations/energy/real-time/lmp.aspx | HUB, TotalLMP |
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| OFF PEAK | | | | |
| REAL TIME | | | | |
| ELECTRICITY- | Eastern | PJM | http://www.pjm.com/markets-and- | AEP DAYTON |
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| ELECTRICITY- | N/A | РЈМ | http://www.pjm.com/markets-and- | COMED, |
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| ELECTRICITY- | Eastern | PJM | http://www.pjm.com/markets-and- | COMED, |
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| PEAK DAY | | | | |
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| ELECTRICITY- | N/A | MISO | https://www.misoenergy.org/Library/Ma | Indiana Hub, LMP |
| MISO- | | | rketReports/Pages/MarketReports.aspx | Prices (\$ per MW) |
| INDIANA HUB- | | | (Report Type: Day-Ahead, Report: | |
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| ELECTRICITY- | Eastern Off | MISO | https://www.missonorgy.org/Librow-/Ma | Indiana Hub, LMP |
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| MISO- | Peak | | rketReports/Pages/MarketReports.aspx | Prices (\$ per MW) |
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| OFF PEAK | | | Name: Day Ahead Pricing (pdf)) | |
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| ELECTRICITY- | Eastern | MISO | https://www.misoenergy.org/Library/Ma | Indiana Hub, LMP |
| MISO- | Peak | | rketReports/Pages/MarketReports.aspx | Prices (\$ per MW) |
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| ELECTRICITY- | N/A | MISO | https://www.misoenergy.org/Library/Ma | Indiana Hub, LMP |
| MISO- | | | rketReports/Pages/MarketReports.aspx | Prices (\$ per MW) |
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| ELECTRICITY- MISO- INDIANA HUB- OFF PEAK REAL TIME | Eastern Off Peak | MISO | https://www.misoenergy.org/Library/Ma rketReports/Pages/MarketReports.aspx (Report Type: Real -Time, Report: Real- Time Pricing (pdf)) | Indiana Hub, LMP Prices (\$ per MW) |
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| ELECTRICITY- MISO- INDIANA HUB- PEAK REAL TIME | Eastern Peak | MISO | https://www.misoenergy.org/Library/Ma rketReports/Pages/MarketReports.aspx (Report Type: Real -Time, Report: Real- Time Pricing (pdf)) | Indiana Hub, LMP Prices (\$ per MW) |
| ELECTRICITY- MISO- MICHIGAN HUB-ATC DAY AHEAD | N/A | MISO | https://www.misoenergy.org/Library/Ma rketReports/Pages/MarketReports.aspx (Report Type: Day-Ahead, Report: Name: Day Ahead Pricing (pdf)) | Michigan Hub, LMP Prices (\$ per MW) |
| ELECTRICITY- MISO- MICHIGAN HUB-OFF PEAK DAY AHEAD | Central Off Peak | MISO | https://www.misoenergy.org/Library/Ma rketReports/Pages/MarketReports.aspx (Report Type: Day-Ahead, Report: Name: Day Ahead Pricing (pdf)) | Michigan Hub, LMP Prices (\$ per MW) |
| ELECTRICITY- MISO- MICHIGAN HUB-PEAK DAY AHEAD | Central Peak | MISO | https://www.misoenergy.org/Library/Ma rketReports/Pages/MarketReports.aspx (Report Type: Day-Ahead, Report: Name: Day Ahead Pricing (pdf)) | Michigan Hub, LMP Prices (\$ per MW) |
| ELECTRICITY- MISO- NORTHERN ILLINOIS HUB- ATC DAY AHEAD | N/A | РЈМ | http://www.pjm.com/markets-and- operations/energy/day- ahead/lmpda.aspx | N ILLINOIS HUB, TotalLMP |
| ELECTRICITY- MISO- NORTHERN ILLINOIS HUB- OFF PEAK DAY AHEAD | Central Off Peak | РЈМ | http://www.pjm.com/markets-and- operations/energy/day- ahead/lmpda.aspx | N ILLINOIS HUB, TotalLMP |
| ELECTRICITY- MISO- NORTHERN ILLINOIS HUB- PEAK DAY AHEAD | Central Peak | РЈМ | http://www.pjm.com/markets-and- operations/energy/day- ahead/lmpda.aspx | N ILLINOIS HUB, TotalLMP |
| ELECTRICITY- MISO- NORTHERN ILLINOIS HUB- ATC REAL TIME | N/A | РЈМ | http://www.pjm.com/markets-and- operations/energy/real-time/lmp.aspx | N ILLINOIS HUB, TotalLMP |

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

| ELECTRICITY- ISO NEW ENGLAND- MAINE ZONE- OFF PEAK | Eastern Off Peak | ISO NE | http://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cat egory=Hourly Report Type: Hourly Data; Report Day- Ahead LMPs (March 2003 - Present) | .Z.MAINE, Locational Marginal Pricing \$/MWh |
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| DAY AHEAD ELECTRICITY- ISO NEW ENGLAND- MAINE ZONE- PEAK DAY AHEAD | Eastern Peak | ISO NE | http://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cat egory=Hourly Report Type: Hourly Data; Report Day- Ahead LMPs (March 2003 - Present) | .Z.MAINE, Locational Marginal Pricing \$/MWh |
| ELECTRICITY- ISO NEW ENGLAND- MASS HUB- ATC DAY AHEAD | See ISDA Do | efinition | | <u></u> |
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| ELECTRICITY- ISO NEW ENGLAND- SEMASS ZONE-DAY AHEAD | N/A | ISO NE | http://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cat egory=Hourly Report Type: Hourly Data; Report Day- Ahead LMPs (March 2003 - Present) | .Z.SEMASS, Locational Marginal Pricing \$/MWh |
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| ZONE-ATC | | | | |
| DAY AHEAD | | | | |
| ELECTRICITY- | Eastern | PJM | http://www.pjm.com/markets-and- | PSEG ZONE, |
| PJM-PSEG | Off-Peak | | operations/energy/day- | TotalLMP |
| ZONE-OFF | | | ahead/lmpda.aspx | |
| PEAK DAY | | | | |
| AHEAD | | | | |
| ELECTRICITY- | Eastern | PJM | http://www.pjm.com/markets-and- | PSEG ZONE, |
| PJM-PSEG | Peak | | operations/energy/day- | TotalLMP |
| ZONE-PEAK | | | ahead/lmpda.aspx | |
| DAY AHEAD | | | ······································ | |
| ELECTRICITY- | See ISDA De | efinition | • | |
| PJM-WEST- | | | | |
| ATC DAY | | | | |
| AHEAD | | | | |
| ELECTRICITY- | Eastern | РЈМ | http://www.pjm.com/markets-and- | WESTERN HUB, |
| PJM-WEST-OFF | Off-Peak | 1 5101 | operations/energy/day- | TotalLMP |
| PEAK DAY | OII-I Cak | | ahead/Impda.aspx | TotalLivii |
| AHEAD | | | ancad/impua.aspx | |
| ELECTRICITY- | Eastern | РЈМ | http://www.wing.com/monlecto.org/ | |
| | | PJIVI | http://www.pjm.com/markets-and- operations/energy/day- | WESTERN HUB, TotalLMP |
| PJM-WEST- | Peak | | 1 00 0 | TOTALLWIP |
| PEAK DAY | | | ahead/lmpda.aspx | |
| AHEAD | | | | |
| ELECTRICITY- | N/A | PJM | http://www.pjm.com/markets-and- | WESTERN HUB |
| PJM-WEST | | | operations/energy/real-time/lmp.aspx | HUB, TotalLMP |
| HUB-ATC | | | | |
| REALTIME | | | | |
| ELECTRICITY- | Eastern Off | PJM | http://www.pjm.com/markets-and- | WESTERN HUB |
| PJM-WEST | Peak | | 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 | | | | |
| | | | | 1 |

| ELECTRICITY- | See ISDA De | finition | | | |
|---------------------------|-------------|-----------|--|-------------------------|--|
| NYISO-NY | | | | | |
| ZONE A-ATC | | | | | |
| DAY AHEAD | | | | | |
| ELECTRICITY- | Eastern Off | NYISO | http://www.nyiso.com/public/markets_o | WEST, LBMP | |
| NYISO-NY ZONE A-OFF | Peak | | perations/market_data/pricing_data/inde | (\$/MWHr) | |
| PEAK DAY | | | x.jsp (Report Type: Day-Ahead Market | | |
| AHEAD | | | LBMP/Zonal) | | |
| ELECTRICITY- | Eastern | NYISO | http://www.nyiso.com/public/markets_o | WEST, LBMP | |
| NYISO-NY | Peak | 111100 | perations/market_data/pricing_data/inde | (\$/MWHr) | |
| ZONE A- PEAK | 1 0000 | | x.jsp | (4,1,1,1,1,1,1) | |
| 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 | | |
| DAY AHEAD | | | (Report Type: Day-Ahead Market | | |
| | | | LBMP/Zonal) | | |
| 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 | | | x.jsp | | |
| PEAK DAY 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 | 1 curk | | x.jsp | (φ/101001Π) | |
| DAY AHEAD | | | (Report Type: Day-Ahead Market | | |
| | | | LBMP/Zonal) | | |
| ELECTRICITY- | ATC | NYISO | http://www.nyiso.com/public/markets_o | CENTRL, LBMP | |
| NYISO-NY | | | perations/market_data/pricing_data/inde | (\$/MWHr) | |
| ZONE C-ATC | | | x.jsp | | |
| DAY AHEAD | | | (Report Type: Day-Ahead Market | | |
| ELECTRICITY- | Eastern Off | NYISO | LBMP/Zonal) http://www.nyiso.com/public/markets_o | CENTRL, LBMP | |
| NYISO-NY | Peak | N 1150 | perations/market_data/pricing_data/inde | (\$/MWHr) | |
| ZONE C-OFF | ТСак | | x.jsp | (Φ/1 VI VV III) | |
| 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 | | |
| | a 165 | <u> </u> | LBMP/Zonal) | | |
| ELECTRICITY- | See ISDA De | etinition | | | |
| NYISO-NY | | | | | |
| ZONE G-ATC | | | | | |
| DAY AHEAD ELECTRICITY- | Eastern Off | NYISO | http://www.nyiso.com/public/markets_o | HUD VL, LBMP | |
| NYISO-NY | Peak | 11150 | perations/market_data/pricing_data/inde | (\$/MWHr) | |
| ZONE G-OFF | I Cak | | x.jsp | | |
| PEAK DAY | | | (Report Type: Day-Ahead Market | | |
| AHEAD | | | LBMP/Zonal) | | |
| AHEAD | | | LBMP/Zonal) | | |

| ELECTRICITY- | Eastern | NYISO | http://www.nyiso.com/public/markets_o | HUD VL, LBMP | | |
|---------------------------|--|-----------|--|-------------------|--|--|
| NYISO-NY ZONE G- PEAK | Peak | | perations/market_data/pricing_data/inde x.jsp | (\$/MWHr) | | |
| 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 | NTI50 | perations/market_data/pricing_data/inde | (\$/MWHr) | | |
| ZONE H-OFF | | | x.jsp | (+) = . = = = .) | | |
| PEAK DAY | | | (Report Type: Day-Ahead Market | | | |
| AHEAD | | | LBMP/Zonal) | | | |
| ELECTRICITY- | Eastern | NYISO | http://www.nyiso.com/public/markets_o | N.Y.C., LBMP | | |
| NYISO-NY ZONE H- PEAK | Peak | | perations/market_data/pricing_data/inde | (\$/MWHr) | | |
| DAY AHEAD | | | x.jsp (Report Type: Day-Ahead Market | | | |
| | | | LBMP/Zonal) | | | |
| ELECTRICITY- | | | nodity Definitions, will be calculated as the | | | |
| CAISO-NP 15 | | | PEAK-ICE and ELECTRICITY-NP15- OF | | | |
| ATC | Commodity Reference Prices for the relevant period, weighted on the basis of the number of | | | | | |
| | hourly periods in the relevant period which are peak and off-peak respectively (with peak and off peak having the meaning specified in the definition of the Commodity Reference | | | | | |
| | Price by the Exchange). | | | | | |
| ELECTRICITY- | Notwithstanding the Commodity Definitions, will be calculated as the weighted average of | | | | | |
| CAISO-SP 15 | the ELECTRICITY-SP15- PEAK-ICE and ELECTRICITY-SP15- OFF-PEAK-ICE | | | | | |
| ATC | Commodity Reference Prices for the relevant period, weighted on the basis of the number of hourly periods in the relevant period which are peak and off peak respectively (with peak | | | | | |
| | 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 neak and off-peak having the magning specified in the definition of the Commodity | | | | | |
| | (with peak and off peak having the meaning specified in the definition of the Commodity Reference Price by the Exchange) | | | | | |
| ELECTRICITY- | Notwithstanding the Commodity Definitions, will be calculated as the weighted average of | | | | | |
| MID C ATC- | the ELECTRICITY-MID C PEAK-ICE and ELECTRICITY-MID C OFF-PEAK-ICE | | | | | |
| ICE | | | es for the relevant period, weighted on the b | | | |
| | | | ant period which are peak and off-peak resp | | | |
| | and off peak Price by the | | eaning specified in the definition of the Com | modity Reference | | |
| L | Frice by the | Exchange) | | | | |

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

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

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

USD Equity Basket Swap (Broad Based)

Terms and Conditions

| Summary: | This covers equity total-return swaps on broad-based baskets of equities traded in USD. For purposes of relevant CFTC and SEC regulations, such basket shall be on a broad-based index. |
|--|--|
| Limitations on Available Selections and Default Settings: | The terms under which USD Equity Basket Swap (Broad Based) may be traded are shown below or in the attached tables. For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest. For Business Days, the defaults shall be the locations specified for the relevant currency, any additional locations specified for the relevant Floating Rate Options. In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default " and will apply unless the parties vary them. In some cases, the same contract might have different terms depending on the market in which it is traded (<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: | |
| Type of Transaction: | Share Basket Swap Transaction |
| Trade Date: | As agreed by the parties. |
| Notional Amount ("notional"): | An amount in USD agreed by the parties. |
| Effective Date ("effectiveDate"): | Per Annex SS, unless otherwise agreed by the parties. |
| Effective Date Business Days: | As specified by the parties from among the Available Business Days. |
| Effective Date Business Day Convention: | As specified by the parties from among the Available Business Day Conventions. |

| Termination Date ("terminationDate"): | Per Annex SS, unless otherwise specified by the parties. | |
|---|--|--|
| Basket: | As specified by the parties in compliance with the rules | |
| | and regulations of the CFTC and SEC applicable to | |
| | broad-based indices. | |
| Exchange(s): | As specified by the parties with respect to each Share | |
| | comprised in the Basket. | |
| Related Exchanges: | Per Annex SS, unless otherwise agreed by the parties. | |
| Hedging Party: | As specified by the parties. | |
| Determining Party: | As specified by the parties. | |
| Equity Amounts: | | |
| Equity Amount Payer ("payerPartyReference"): | As specified by the parties. | |
| Equity Notional Amount: | As specified by the parties. | |
| Equity Notional Reset: | Per Annex SS. | |
| Type of Return: | Total Return | |
| Initial Price: | As specified by the parties and adjusted in accordance | |
| | with Annex SS. | |
| Final Price: | As per Annex SS unless otherwise agreed by the parties. | |
| Valuation Time: | As per Annex SS unless otherwise agreed by the parties. | |
| Valuation Date: | As specified by the parties. | |
| Floating Amount: | | |
| Floating Rate Payer ("payerPartyReference"): | As specified by the parties. | |
| Notional Amount ("notionalAmount"): | As per Annex SS. | |
| Payment Dates: | As per Annex SS. As per Annex SS, unless otherwise agreed by the parties. | |
| Floating Rate Option ("floatingRateIndex"): | As per Annex SS, unless otherwise agreed by the parties. | |
| Designated Maturity ('indexTenor") | As specified by the parties. | |
| Spread: | As specified by the parties. | |
| Day Count Fraction: | Actual/360 | |
| Reset Date ("resetDate"): | As specified by the parties. | |
| Payment Dates Business Days: | | |
| | As specified by the parties. | |
| Business Days (Other Than Payment Dates): | As specified by the parties. | |
| Business Day Convention (Other Than Payment Dates): | As per Annex SS, unless otherwise specified by the parties. | |
| Settlement Terms: | pur tros. | |
| Cash Settlement: | Applicable | |
| Settlement Currency: | USD | |
| Dividends: | | |
| Dividend Payment Date(s): | As per Annex SS unless otherwise agreed by the parties. | |
| Dividend Period: | As per Annex SS unless other wise agreed by the parties. | |
| Dividend Amount: | As per Annex SS unless otherwise agreed by the parties. | |
| Relevant Dividend: | If type of return is "Total Return" as per Annex SS | |
| Relevant Dividend. | unless otherwise agreed by the parties. | |
| Reinvestment of Dividends: | Inapplicable | |
| Dividend Recovery: | As per Annex SS unless otherwise agreed by the parties. | |
| Adjustment Events: | As per Annex 55 unless onlerwise agreed by the parties. | |
| Method of Adjustment: | As per Annex SS unless otherwise agreed by the parties. | |
| Options Exchange: | As agreed by the parties if "Options Exchange | |
| Options Exchange. | Adjustment" is applicable. | |
| Consequences of Merger Events: | | |
| Share-for-Share: | As per Annex SS unless otherwise agreed by the parties. | |
| Share-for-Other: | As per Annex SS unless otherwise agreed by the parties. As per Annex SS unless otherwise agreed by the parties. | |
| Share-for-Combined: | | |
| | As per Annex SS unless otherwise agreed by the parties. | |
| Options Exchange: | As agreed by the parties if "Options Exchange Adjustment" is applicable. | |
| Consequences of Tender Offerse | | |
| Consequences of Tender Offers: | | |

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

Equity Index Available Business Day Conventions

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

Equity Index Earliest and Latest Effective and Termination Dates

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

Equity Index Notional Amounts

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

Equity Index Requirements and Defaults

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