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December 18, 2015

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By CFTC Portal

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

Re: *tpSEF Inc. – Regulation 40.6(d) Weekly Notification of Rule Amendments (#15-21R)*

To Whom It May Concern:

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 the date hereof. Specifically, tpSEF has made the following changes:

- (i) Updated the product names of certain CDS Index Contracts;
- (ii) Added the terms and conditions for “CDS Index Contract – North America Investment Grade and High Yield Swaps and Swaptions”, which terms and conditions were separately filed with the Commission on December 16, 2015 pursuant to CFTC Regulation 40.2(a);
- (iii) Deleted the terms and conditions for the following products, which were consolidated into and superseded by the terms and conditions for “CDS Index Contract – North America Investment Grade and High Yield Swaps and Swaptions” referenced immediately above: (i) “CDS Index Contract IG 5Y Swaptions”; (ii) “CDS Index Contract IG 7Y Swaptions”; (iii) “CDS Index Contract IG 10Y Swaptions”; and (iv) “CDS Index Contract IG Swaptions”; and
- (iv) Made certain additional non-substantive conforming changes.

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

Secretary of the Commission
December 18, 2015
Page 2

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

Very truly yours,

tpSEF Inc.

By: 

Name: Brian Donnelly

Title: Chief Compliance Officer

Date: December 18, 2015

Enclosures

cc: CFTC Division of Market Oversight (dmosubmissions@cftc.gov)
Roger Smith, CFTC (rsmith@cftc.gov)
Mark Campbell, tpSEF (mcampbell@tullettprebon.com)

Secretary of the Commission
December 18, 2015

EXHIBIT I

tpSEF Rulebook – Appendix B (Clean)

tpSEF Inc.
Swap Specifications

Effective December 18, 2015

TABLE OF CONTENTS

	<u>Page</u>
Agricultural Options	4
Basis Swaps	10
Basis Swaps – CME Cleared	39
Basis Swaps – LCH Cleared	42
BRL CDI Deliverable and Non-Deliverable Interest Rate Swap Contracts and Physically-Settled Swaptions.....	45
Bullion Options.....	52
CDS – ABX Indices (Broad Based) Contracts	58
CDS Index Contract – Emerging Markets Swaps and Swaptions	61
CDS Index Contract – European Crossover 5Y Swaps and Swaptions.....	64
CDS Index Contract – European HiVol 5Y Swaps and Swaptions	67
CDS Index Contract – European IG 5Y Swaps and Swaptions.....	70
CDS Index Contract – European IG 10Y Swaps and Swaptions.....	72
CDS Index Contract – North America Investment Grade and High Yield Swaps and Swaptions	75
CDS Index Contract – ITRXAEJ.IG (iTraxx® Asia ex-Japan Investment Grade)	79
Deliverable Foreign Exchange Barrier Options.....	81
Deliverable Vanilla American or European Style Foreign Exchange Options.....	87
Digital Foreign Exchange Options.....	92
Equity Index Swaps	97
Equity Index Variance Swaps.....	121
Fixed for Floating Agricultural Swaptions	128
Fixed for Floating Agricultural Swap Contracts.....	135
Fixed for Floating Interest Rate Swaps.....	140
Fixed for Floating Interest Rate Swaptions.....	171
Forward Rate Agreements (Uncleared)	196

Forward Rate Agreements – CME Cleared	200
Forward Rate Agreements – LCH Cleared	203
iBoxx Index Swaps	206
Inflation Swaps	220
Interest Rate Caps/Floors	230
IOS Index Contracts.....	249
MBX Index Contracts	252
Municipal Market Data Rate Lock Transactions	255
Natural Gas Date/Instrument Spread Contracts	259
Natural Gas – Financial Basis Swap Contracts.....	262
Natural Gas – Fixed/Floating Swap Contracts.....	264
Natural Gas – Swing Swap Contracts	265
Non-Deliverable Cross-Currency Swaps	267
Non-Deliverable Forward Foreign Exchange Contracts.....	277
Non-Deliverable Vanilla American or European Style Foreign Exchange Options.....	279
PO Index Contracts	285
Single Currency Fixed for Floating Interest Rate Swaps - CME Cleared	288
Single Currency Fixed for Floating Interest Rate Swaps – LCH Cleared	291
U.S. Electricity – Fixed/Floating Swap Contracts	294
USD Equity Basket Swap (Broad Based).....	315

Agricultural Options**Terms and Conditions**

Summary:	This covers uncleared agricultural options (“Agricultural Options”).
Limitations on Available Selections and Default Settings:	The terms under which Agricultural Options may be traded are shown below and in the attached tables.
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards: 2005 ISDA Commodity Derivatives Definitions (“Commodity Definitions”)
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Commodity
ISDA OTC Base Product:	Agricultural
ISDA OTC Sub-Product:	Grain Oilseeds; Softs
ISDA OTC Transaction type:	Option
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

Agricultural Options

	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.

Agricultural Options

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
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

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

Agricultural Options

Commodity Reference Price	Relevant Commodity	Relevant Unit	Exchange	Currency	Specified Price
CRUDE PALM OIL-CME	Crude Palm Oil	Metric Ton	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
RAPESEED-EURONEXT	Rapeseed	Tonne	EURONEXT LIFFE	EUR 0.01	Settlement Price

Basis Swaps**Terms and Conditions**

Summary:	This covers basis swaps.
Limitations on Available Selections and Default Settings:	<p>The terms under which a Basis Swap may be traded are as specified in these terms and conditions and in the attached tables.</p> <p>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.</p> <p>For Business Days, the defaults shall be the locations specified for the relevant currency, any additional locations specified for the relevant Floating Rate Options.</p> <p>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.</p> <p>For these purposes “TARGET” is considered a location.</p> <p>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.</p> <p>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.</p> <p>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.</p>
Incorporated Standards:	<p>This contract description incorporates by reference the following industry standard documentation and standards:</p> <ul style="list-style-type: none"> (a) 2006 ISDA Definitions (b) ISDA Settlement Matrix (if Optional Early Termination applies) (c) ISDA OTC Taxonomies (d) FpML Location Codes <p>For convenience, certain terms are mapped to their FpML 5.5 equivalent.</p>

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 (“unadjustedCalculationPeriod Date”):	As specified by the parties.
FA1 first Period End Date:	As specified by the parties if there is a short initial Calculation Period.
FA1 Payment Dates (“unadjustedPaymentDate”):	As specified by the parties.
FA1 initial Floating Rate:	As specified by the parties.
FA1 Floating Rate Option (“floatingRateIndex”):	As specified by the parties.
FA1 Designated Maturity (“indexTenor”):	As specified by the parties.
FA1 Linear Interpolation:	For the Calculation Periods specified by the parties.
FA1 Shorter Designated Maturity for Linear Interpolation:	For a Calculation Period to which Linear Interpolation applies, as specified by the parties.
FA1 Longer Designated Maturity for Linear Interpolation:	For a Calculation Period to which Linear Interpolation applies, as specified by the parties.
FA1 Spread:	As specified by the parties.
FA1 Day Count Fraction:	As specified by the parties.
FA1 Reset Dates (“resetDate”):	As specified by the parties.
FA1 Method of Averaging:	As specified by the parties.
FA1 Compounding:	As specified by the parties.

FA1 Compounding Dates:	In the event Compounding is selected, as selected by the parties.
FA1 Compounding Method (Compounding OR Flat Compounding):	In the event Compounding is selected, as selected by the parties.
FA1 Period End Dates Business Days:	As specified by the parties from among the Available Business Days.
FA1 Period End Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
FA1 Payment Dates Business Days:	As specified by the parties from among the Available Business Days, subject to any Required Business Days
FA1 Payment Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
FA1 Reset Dates Business Days:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.
FA1 Reset Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Floating Amount 1 (“FA2”):	
FA2 Payer (“payerPartyReference”):	As specified by the parties.
FA2 Currency Amount (“notionalAmount”):	As specified by the parties.
FA2 Period End Dates (“unadjustedCalculation Period Date”):	As specified by the parties.
FA2 first Period End Date:	As specified by the parties if there is a short initial Calculation Period.
FA2 Payment Dates (“unadjustedPaymentDate”):	As specified by the parties.
FA2 initial Floating Rate:	As specified by the parties.
FA2 Floating Rate Option (“floatingRateIndex”):	As specified by the parties.
FA2 Designated Maturity (“indexTenor”)	As specified by the parties.
FA2 Linear Interpolation:	For the Calculation Periods specified by the parties.
FA2 Shorter Designated Maturity for Linear Interpolation:	For a Calculation Period to which Linear Interpolation applies, as specified by the parties.
FA2 Longer Designated Maturity for Linear Interpolation:	For a Calculation Period to which Linear Interpolation applies, as specified by the parties.
FA2 Spread:	As specified by the parties.
FA2 Day Count Fraction:	As specified by the parties.
FA2 Reset Dates (“resetDate”):	As specified by the parties.
FA2 Method of Averaging:	As specified by the parties.
FA2 Compounding:	As specified by the parties.
FA2 Compounding Dates:	In the event Compounding is selected, as selected by the parties.
FA2 Compounding Method (Compounding OR Flat Compounding):	In the event Compounding is selected, as selected by the parties.
FA2 Period End Dates Business Days:	As specified by the parties from among the Available Business Days.
FA2 Period End Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
FA2 Payment Dates Business Days:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.

FA2 Payment Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
FA2 Reset Dates Business Days:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.
FA2 Reset Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Mark-to-Market Currency Swap:	
Mark-to-Market Currency Swap:	As specified by the parties, if the Currency Amounts are in different Currencies.
Variable Currency Payer:	As specified by the parties if the transaction is a Mark-to-Market Currency Swap.
Constant Currency Payer:	As specified by the parties if the transaction is a Mark-to-Market Currency Swap.
Currency Exchange Rate:	As specified by the parties if the transaction is a Mark-to-Market Currency Swap and ISDA MTM Matrix is not applicable.
ISDA MTM Matrix:	As specified by the parties if the transaction is a Mark-to-Market Currency Swap.
Initial Exchange:	
Initial Exchange Date:	As specified by the parties.
FA1 Payer Initial Exchange Amount:	As specified by the parties.
FA2 Payer Initial Exchange Amount:	As specified by the parties.
Interim Exchanges:	
Interim Exchange Dates:	As specified by the parties.
FA1 Payer Interim Exchange Amount:	As specified by the parties.
FA2 Payer Interim Exchange Amount:	As specified by the parties.
Final Exchanges:	
Final Exchange Date:	As specified by the parties.
FA1 Payer Final Exchange Amount:	As specified by the parties.
FA2 Payer Final Exchange Amount:	As specified by the parties.
Optional Early Termination:	
Optional Early Termination:	As specified by the parties.
Option Style:	As specified by the parties.
Optional Early Termination Date:	As specified by the parties.
Seller:	As specified by the parties if only one party can terminate.
Buyer:	As specified by the parties, if only one party can terminate.
Seller's Agent:	As specified by the parties, if only one party can terminate.
Business Days for Payments:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.
Exercise Business Days:	As specified by the parties.
Optional Early Termination Procedure for Exercise:	
Commencement Date:	As specified by the parties, if the Option Style is American.

Bermuda Option Exercise Dates:	As specified by the parties, if the Option Style is Bermuda.
Expiration Date:	As specified by the parties.
Expiration Time:	As specified by the parties.
Earliest Exercise Time:	As specified by the parties.
Latest Exercise Time:	As specified by the parties.
Exercise Business Day:	As specified by the parties.
Partial Exercise:	As specified by the parties, if Option Style is European.
Multiple Exercise:	As specified by the parties, if Option Style is American or Bermuda.
Minimum Notional Amount:	As specified by the parties if Partial Exercise or Multiple Exercise is specified.
Maximum Notional Amount:	As specified by the parties if Multiple Exercise is specified.
Integral Multiple:	As specified by the parties if Partial Exercise or Multiple Exercise is specified.
Optional Early Termination Settlement Terms:	
Cash Settlement:	As specified by the parties.
ISDA Settlement Matrix:	As specified by the parties, if Cash Settlement is applicable to a single currency Transaction
ISDA Cross Currency Settlement Matrix	As specified by the parties, if Cash Settlement is applicable to a cross currency Transaction whose currencies are listed as a “currency pair” in the Cross Currency Settlement Matrix
Cash Settlement Valuation Time:	If Cash Settlement is applicable, as specified by the parties, directly or via the ISDA Settlement Matrix.
Cash Settlement Valuation Date:	If Cash Settlement is applicable, as specified by the parties, directly or via the ISDA Settlement Matrix.
Valuation Business Days:	If Cash Settlement is applicable, as specified by the parties, directly or via the ISDA Settlement Matrix.
Cash Settlement Payment Date:	If Cash Settlement is applicable, as specified by the parties, directly or via the ISDA Settlement Matrix.
Cash Settlement Payment Date Business Days Convention:	If Cash Settlement is applicable, as specified by the parties, directly or via the ISDA Settlement Matrix.
Cash Settlement Method:	If Cash Settlement is applicable, as specified by the parties from Available Cash Settlement Methods, directly or via the ISDA Settlement Matrix.
Cash Settlement Currency:	If Cash Settlement is applicable, and “Cash Price” or “Cash Price—Alternate” apply, as specified by the parties from Available Cash Settlement Methods, directly or via the ISDA Settlement Matrix.

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

Basis Available Currencies and Required Business Days

Three Letter Currency Code (ISDA/ISO)	Currency Name (ISDA)	Basic Business Day Locations For Currency (FpML Codes)
AUD	Australian Dollar	AUSY
CAD	Canadian Dollar	CATO
CHF	Swiss Franc	CHZU
DKK	Danish Krone	DKCO
EUR	Euro	EUTA
GBP	Sterling	GBLO
HKD	Hong Kong Dollar	HKHK
JPY	Japanese Yen	JPTO
MXN	New Mexican Peso	MXMC
NOK	Norwegian Krone	NOOS
NZD	New Zealand Dollar	NZAU and NZWE
SEK	Swedish Krona	SEST
SGD	Singapore Dollar	SGSI
USD	United States Dollars	USNY

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	Plus Two Banking Days
CAD, GBP	Plus Zero

Basis Earliest and Latest Effective and Termination Dates

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

Basis Notional Amounts

Currency	Minimum	Increment	Maximum	Default
AUD	5,000,000	100,000	N/A	N/A
CAD	25,000,000	1,000,000	N/A	N/A
CHF	5,000,000	100,000	N/A	N/A
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
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
SEK	5,000,000	100,000	N/A	N/A
SGD	5,000,000	100,000	N/A	N/A
USD	5,000,000	100,000	N/A	N/A

Basis Floating Rate Options and Defaults

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

Basis Swaps

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

Basis Swaps

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
Rate				
CAD-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
CAD-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
CAD-LIBOR-BBA-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
CAD-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
CAD-REPO-CORRA	All quoted tenors	N/A	Per ISDA 2006	N
CAD-TBILL-ISDD	All quoted tenors	N/A	Per ISDA 2006	N
CAD-TBILL-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
CAD-TBILL-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
CAD-TBILL-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
CHF USD-Basis Swaps-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
CHF-Annual Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
CHF-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
CHF-ISDAFIX-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
CHF-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N

Basis Swaps

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
CHF-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
CHF-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	N
CHF-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
CHF-OIS-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
CHF-TOIS-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
DKK-CIBOR-DKNA13	All quoted tenors	N/A	Per ISDA 2006	N
DKK-CIBOR-DKNA13-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
DKK-CIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
DKK-CIBOR2-DKNA13	All quoted tenors	N/A	Per ISDA 2006	N
DKK-CITA-DKNA14-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
DKK-DKKOIS-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
EUR USD-Basis Swaps-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-10:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-10:00-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N

Basis Swaps

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

Basis Swaps

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

Basis Swaps

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

Basis Swaps

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
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-SONIA-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
GBP-WMBA-SONIA-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-HIBOR-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-HIBOR	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-HKAB	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-HKAB-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-ISDC	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HONIX-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
HKD-ISDA-Swap	All quoted tenors	N/A	Per ISDA 2006	N

Basis Swaps

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
Rate-11:00				
HKD-ISDA-Swap Rate-4:00	All quoted tenors	N/A	Per ISDA 2006	N
HKD-Quarterly-Annual Swap Rate-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
HKD-Quarterly-Annual Swap Rate-4:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
HKD-Quarterly-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
JPY USD-Basis Swaps-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
JPY-BBSF-Bloomberg-10:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-BBSF-Bloomberg-15:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-ISDA-Swap Rate-10:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-ISDA-Swap Rate-15:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-LIBOR-FRASET	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)

Basis Swaps

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
JPY-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-MUTANCALL-TONAR	All quoted tenors	N/A	Per ISDA 2006	N
JPY-OIS-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-17096	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-17097	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (10 Banks)	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (5 Banks)	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (All Banks)	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (All Banks)-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-ZTIBOR	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TONA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Reuters-10:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Reuters-	All quoted tenors	N/A	Per ISDA 2006	N

Basis Swaps

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
15:00				
JPY-TSR-Telerate-10:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Telerate-15:00	All quoted tenors	N/A	Per ISDA 2006	N
MXN-TIIE-Banxico	All quoted tenors	N/A	Per ISDA 2006	N
MXN-TIIE-Banxico-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
MXN-TIIE-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
MXN- <i>Unidades de Inversión</i> (UDI)	N/A	N/A	See below	N
NOK-NIBOR-NIBR	All quoted tenors	N/A	Per ISDA 2006	N
NOK-NIBOR-NIBR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
NOK-NIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
NZD-BBR-BID	All quoted tenors	N/A	Per ISDA 2006	N
NZD-BBR-FRA	All quoted tenors	N/A	Per ISDA 2006	N
NZD-BBR-ISDC	All quoted tenors	N/A	Per ISDA 2006	N
NZD-BBR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
NZD-BBR-Telerate	All quoted tenors	N/A	Per ISDA 2006	N

Basis Swaps

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
NZD-NZIONA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
NZD-Swap Rate-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
NZD-Swap Rate-ICAP-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
SEK-Annual Swap Rate-SESWFI	All quoted tenors	N/A	Per ISDA 2006	N
SEK-SIOR-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
SEK-STIBOR-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
SEK-STIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
SEK-STIBOR-SIDE	All quoted tenors	N/A	Per ISDA 2006	N
SGD-Semi-Annual Swap Rate-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
SGD-Semi-Annual Swap Rate-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
SGD-Semi-Annual Swap Rate-ICAP-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
SGD-Semi-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SIBOR-	All quoted tenors	N/A	Per ISDA 2006	N

Basis Swaps

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
Reuters				
SGD-SIBOR-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SONAR-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SONAR-OIS-VWAP-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SOR-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SOR-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SOR-VWAP	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SOR-VWAP-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
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-	All quoted tenors	N/A	Per ISDA 2006	N

Basis Swaps

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

Basis Swaps

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
USD-FFCB-DISCO	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDA-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDA-Swap Rate-3:00	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDAFIX3-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDAFIX3-Swap Rate-3:00	All quoted tenors	N/A	Per ISDA 2006	N
USD-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
USD-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-LIBOR-LIBO	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-OIS-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-11:00-LON-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-11:00-NY-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-3:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-3:00-NY-ICAP	All quoted tenors	N/A	Per ISDA 2006	N

Basis Swaps

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

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

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

MXN- <i>Unidades de Inversión</i> (UDI)	<p>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.</p> <p>The Calculation Agent shall convert such difference to the appropriate annualized percentage based on the terms of the Floating Amount payable by reference to the CLP MXN-<i>Unidades de Inversión</i> (UDI).</p> <p>If for any Reset Date there is no published value of the MXN-<i>Unidades de Inversión</i> (UDI) as certified by the Mexican <i>Banco de México</i>, the Calculation Agent shall determine the CLP MXN-<i>Unidades de Inversión</i> (UDI) for such day.</p>
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Basis Requirements and Defaults
(Excluding Optional Early Termination and Mandatory Early Termination)

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

Initial Exchange Date:		Effective Date
Initial Exchange Date Business Day Convention:		Following
Interim Exchange Date Business Day Convention:		Modified Following
Final Exchange Date:		Termination Date
Final Exchange Date Business Day Convention:		Modified Following

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

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

Basis Requirements and Defaults
(Optional Early Termination—Exercise)

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

Basis Requirements and Defaults
(Cash Settlement)

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

	Early Termination Only)	
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Basis Swaps – CME Cleared**Terms and Conditions**

Summary:	This covers single-currency floating-for-floating (“basis”) swaps cleared by Chicago Mercantile Exchange Inc. (“CME”).
Limitations on Available Selections and Default Settings:	<p>The terms under which a Basis Swap/CME Cleared may be traded are as specified in these terms and conditions and which incorporate the CME Rulebook, in particular Chapters 900 and 901 (and any successor provisions) and the CME Cleared IRS Product Scope (or any successor).</p> <p>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.</p>
Incorporated Standards:	<p>This contract description incorporates by reference the CME Rulebook as in effect from time to time.</p> <p>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.</p>
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 (<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:	<p>An amount in Currency determined by the parties subject to limitations in the CME Rulebook.</p> <p>This may vary from period to period to the extent permitted by the CME Rulebook.</p> <p>The CME Rulebook may limit the Currencies and Floating Rate Options for which variable notionals are permitted.</p>

Currency:	One of the currencies permitted for the relevant transaction type per the CME Rulebook.
Business Days:	As per the CME Rulebook, which may require certain Business Days be applicable on a per Currency or Floating Rate Option Basis and may otherwise limit the available Business Day locations which can be elected.
Business Day Convention:	As per the CME Rulebook.
Trade Date:	As per the CME Rulebook.
Termination Date:	As agreed by the parties, subject to any minimum or maximum tenor in the CME Rulebook.
Termination Date Business Day Convention:	As per the CME Rulebook, and thus subject to limitations based on other terms of the transaction.
Stub Periods:	Permitted to the extent allowed under the CME Rulebook.
Floating Rate Payer 1 Floating Rate Payer Payment Dates:	As per the CME Rulebook.
Floating Rate Payer 1 Floating Amount:	As per the CME Rulebook.
Floating Rate Payer 1 Floating Rate Option:	As determined by the parties, subject to the CME Rulebook, which may provide a more limited list of available options for a Currency than does the Definition Set.
Floating Rate Payer 1 Designated Maturity:	As per the CME Rulebook, which may provide a more limited set of Designated Maturities than does the related rate source page.
Floating Rate Payer 1 Spread:	Subject to any minimum or maximum rate and per-period variability permitted by the CME Rulebook.
Floating Rate Payer 1 Reset Dates:	As the per CME Rulebook.
Floating Rate Payer 1 Floating Rate Daycount Fraction:	As per the CME Rulebook.
Floating Rate Payer 1 Compounding:	As per the CME Rulebook.
Floating Rate Payer 1 Averaging Method:	As per the CME Rulebook.
Floating Rate Payer 1 Initial Floating Rate:	As per the CME Rulebook.
Floating Rate Payer 2 Floating Rate Payer Payment Dates:	As per the CME Rulebook.
Floating Rate Payer 2 Floating Amount:	As per the CME Rulebook.
Floating Rate Payer 2 Floating Rate Option:	As determined by the parties, subject to the CME Rulebook, which may provide a more limited list of available options for a Currency than does the Definition Set.

Floating Rate Payer 2 Designated Maturity:	As per the CME Rulebook, which may provide a more limited set of Designated Maturities than does the related rate source page.
Floating Rate Payer 2 Spread:	Subject to any minimum or maximum rate and period variability permitted by the CME Rulebook.
Floating Rate Payer 2 Reset Dates:	As the per CME Rulebook.
Floating Rate Payer 2 Floating Rate Daycount Fraction:	As per the CME Rulebook.
Floating Rate Payer 2 Compounding:	As per the CME Rulebook.
Floating Rate Payer 2 Averaging Method	As per the CME Rulebook.
Floating Rate Payer 2 Initial Floating Rate	As per the CME Rulebook.
Floating Rate 1 Floating Rate Payer:	As determined by the parties.
Floating Rate 2 Floating Rate Payer	As determined by the parties.
Payer for Additional Payment/Fees:	As determined by the parties, subject to limitation in the CME Rulebook.
Additional Payment/Fees:	As determined by the parties, subject to limitation in the CME Rulebook.
Payment Date for Additional Payment/Fees	As determined by the parties, subject to limitation in the CME Rulebook.

Basis Swaps – LCH Cleared**Terms and Conditions**

Summary:	This covers single-currency floating-for-floating (“basis”) cleared by LCH.Cleernet (“LCH”).
Limitations on Available Selections and Default Settings:	<p>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).</p> <p>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.</p>
Incorporated Standards:	<p>This contract description incorporates by reference the LCH Rulebook as in effect from time to time.</p> <p>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.</p>
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:	<p>An amount in Currency determined by the parties subject to limitations in the LCH Rulebook.</p> <p>This may vary from period to period to the extent permitted by the LCH Rulebook.</p> <p>The LCH Rulebook may limit the Currencies and Floating Rate Options for which variable notionals are permitted.</p>
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

Basis Swaps – LCH Cleared

	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

Terms and Conditions

<p>Summary:</p>	<p>This covers BRL CDI Deliverable and Non-Deliverable Interest Rate Swap Contracts and Physically-Settled Swaptions Thereon (the “Contracts”). Non-Deliverable Contracts are paid in USD, and Deliverable Contracts are paid in BRL.</p>
<p>Limitations on Available Selections and Default Settings:</p>	<p>The terms under which the Contracts may be traded are as specified in these terms and conditions and in the attached tables.</p> <p>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.</p> <p>For Business Days, the defaults shall be the locations specified.</p> <p>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.</p> <p>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.</p>
<p>Incorporated Standards:</p>	<p>This contract description incorporates by reference the following industry standard documentation and standards:</p> <ul style="list-style-type: none"> (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”) <p>For convenience, certain terms are mapped to their FpML 5.5 equivalent.</p>

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

Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	IR Swap
ISDA OTC Sub-Product:	Exotic
Further Limitations:	None
Terms:	
Effective Date (“effectiveDate”):	The date specified by the parties, adjusted in accordance with any applicable Business Day Convention. The parties may express the unadjusted Effective Date as a number of Business Days or Banking Days from the Trade Date (“relativeEffectiveDate”).
Effective Date Business Days:	As specified by the parties from among the Available Business Days.
Effective Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Termination Date (“terminationDate”):	The date specified by the parties, adjusted in accordance with any applicable Business Day Convention. The parties may express the unadjusted Termination Date as a number of days, months or years from the Effective Date (“relativeTerminationDate”).
Termination Date Business Days:	In the case of a Non-Deliverable Contract, USNY and the BR Business Day selected by the parties, unless there is an Unscheduled Holiday (as defined in the NDF Template) following the Trade Date, in which case USNY only. In the case of a Deliverable Contract, the BR Business Day selected by the parties.
Termination Date Business Day Convention:	Following
Fx Factor:	In the case of a Non-Deliverable Contract, rate determined in accordance with the NDF Template, treating the Business Day preceding the day of calculation of the relevant Fixed Amount or Floating Amount as the “Valuation Date” thereunder. (Under the NDF Template, this will result in use of the BRL PTAX (BRL09) rate in the first instance.) In the case of a Deliverable Contract, 1.0.

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

Fixed Amount:	
Fixed Rate Payer (“payerPartyReference”):	As specified by the parties.
Notional Amount (“notionalAmount”):	The Trade Date Present Value Notional Amount specified by the parties. If the parties do not specify a Notional Amount or a Trade Date Present Value Notional Amount but specify a Termination Date Future Value Notional Amount, then the Notional Amount will be the Trade Date present value of the Termination Date Future Value Notional Amount discounted at the Fixed Rate.
Future Value Notional Amount:	An amount in BRL as specified by the parties (or determined based on the Trade Date Present Value Notional Amount specified by them), subject to the Minimum Notional Amount and Increment specified below.
Trade Date Present Value Notional Amount:	An amount in BRL as specified by the parties; such amount shall be subject to the Minimum Notional Amount and Increment implied by the Future Value Notional Amount.
Fixed Rate:	As specified by the parties.
Fixed Amount:	Notwithstanding anything to the contrary contained in the 2006 ISDA Definitions, the Fixed Amount shall equal:
$FX\ Factor \times Notional\ Amount \times (1 + Fixed\ Rate)^{Calculation\ Days/252}$	
Calculation Days:	As defined in the BRL CDI Best Practices.
Fixed Rate Payment Dates (“unadjustedPaymentDate”):	The Termination Date.
Day Count Fraction:	1/1
Floating Amount:	
Floating Rate Payer (“payerPartyReference”):	As specified by the parties.
Currency Amount (“notionalAmount”):	Same as the Fixed Rate Payer Payment Amount.
Floating Amount:	Notwithstanding anything to the contrary contained in the 2006 ISDA Definitions, the Floating Amount shall equal:
$Notional\ Amount \times Floating\ Rate$	
Payment Dates (“unadjustedPaymentDate”):	The Termination Date.
Floating Rate:	Notwithstanding anything to the contrary contained in the 2006 ISDA Definitions, the Floating Amount shall equal:

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

$FX\ Factor \times \prod_{j=1}^N (1 + Relevant\ Rate_j)^{1/252}$	
	<p>Where:</p> <p><i>N</i>=number of Reset Dates in the Calculation Period <i>j</i>=a particular Reset Date <i>Relevant Rate</i>=the Relevant Rate for instance <i>j</i> of Reset Date</p>
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:	<p>In the case of a Non-Deliverable Contract, an amount in USD specified by the parties.</p> <p>In the case of a Deliverable Contract, an amount in USD specified by the parties.</p>
Premium Payment Date:	As specified by the parties.
Business Day Convention for Premium Payment Dates:	Following
Business Days for Payments:	<p>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.</p> <p>In the case of a Deliverable Contract, the BR Business Day selected by the parties.</p>

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

Exercise Business Days:	As specified by the parties from among the BR Business Days.
Swaption Procedure for Exercise:	
General:	The parties may enter into swaptions with respect to which a BRL CDI Swap is the Underlying Swap Transaction.
Expiration Date:	As specified by the parties.
Expiration Time:	As specified by the parties.
Partial Exercise:	As specified by the parties.
Minimum Notional Amount:	As specified by the parties and expressed as Termination Date Future Value Notional Amount.
Maximum Notional Amount:	As specified by the parties and expressed as Termination Date Future Value Notional Amount.
Integral Multiple:	As specified by the parties and expressed as Termination Date Future Value Notional Amount.
Automatic Exercise:	As specified by the parties.
Threshold:	As specified by the parties if Automatic Exercise is applicable.
Fallback Exercise:	As specified by the parties (if required).
Swaption Settlement Terms:	
Physical Settlement:	Applicable

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

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:	<p>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.</p> <p>If for any Reset Date there is no published Overnight CDI Rate (including as a result of the proviso above), CDI for the relevant Reset Date will be the overnight deposit rate published for such date by the BM&F in accordance with its rules (see http://www.bmf.com.br/portal/pages/boletim1/bd_manual/indicadoreFinanceiros1.asp, or any successor page). If the BM&F does not publish such a rate for such date, CDI for the relevant Reset Date shall be determined jointly by the parties. If the parties do not agree on a determination of such rate within one Brazil Business Day following the relevant Reset Date, CDI shall be determined through a CDI Reference Dealer Poll as described herein. If CDI for a Reset Date is not so determined by a CDI Reference Dealer Poll, BRL-CDI-Reference Dealers shall apply.</p>
BRL-CDI-Reference Dealers:	If applicable for a Reset Date as set forth above, the Calculation

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

	<p>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 not be determined by a CDI Reference Dealer Poll.</p>
CDI Reference Dealers:	<p>At least six and not more than eight leading onshore dealers in the CDI market selected by the Calculation Agent.</p>

BRL CDI Notionals

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

Bullion Options**Terms and Conditions**

Summary:	This covers uncleared bullion options (“Bullion Options”).
Limitations on Available Selections and Default Settings:	The terms under which Bullion Options may be traded are shown below and in the attached tables.
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards: 2000 ISDA Definitions 2005 ISDA Commodity Derivatives Definitions (“Commodity Definitions”), including Sub-Annex B thereto.
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Commodity
ISDA OTC Base Product:	Metals
ISDA OTC Sub-Product:	Precious
ISDA OTC Transaction type:	Option
ISDA OTC Settlement type:	Cash or Physical
Further Limitations:	None
Terms:	
Trade Date:	As agreed by the parties.
Bullion:	As specified by the parties from among the Available Bullion.
Number of Ounces:	As specified by the parties. For any type of Bullion, the meaning of “Ounce” will be as specified for that Bullion in the list of Available Bullion unless otherwise agreed by the parties.
Bullion Option Style:	As specified by the parties from among the Available Bullion Option Styles.
Bullion Option Type:	As specified by the parties from among the

Bullion Options

	Available Bullion Option Types.
Bullion Option Seller:	As specified by the parties.
Bullion Option Buyer:	As specified by the parties.
Bullion Strike Price:	As specified by the parties as a number of units of the one of the Available Currencies.
Bullion Premium:	As specified by the parties as a number of units of the one of the Available Currencies.
Bullion Premium Payment Date:	As specified by the parties.
Bullion Premium Payment Date Business Days	Per the Available Currencies, plus such additional Business Days as the parties specify.
Bullion Premium Payment Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions or otherwise per the Commodity Definitions.
Bullion Business Day:	Shall have the meaning specified in the Commodity Definitions, save that the reference to “New York” therein shall be deemed to be a reference to the relevant financial center for the Applicable Currency in which the Bullion Strike Price is denominated.
Method of Averaging:	For Asian Options, as specified by the parties or otherwise per the Commodity Definitions.
Procedure for Exercise:	
Bullion Exercise Period:	For an American Style Bullion Option, the period of days and the times on such days specified by the parties. For any other Bullion Option Style, the times on the Expiration Date or Potential Exercise Date specified by the parties.
Bullion Potential Exercise Dates:	For a Bermuda Style Bullion Option, the days specified by the parties.
Bullion Expiration Date:	As specified by the parties.
Bullion Expiration Time:	For a European Style Bullion Option, as specified by the parties.
Bullion Settlement Date:	In accordance with Section 10.4(b)(xvii) of the Commodity Definitions, unless specified by the

	parties.
Seller's Notice Information:	As specified by the Seller.
Automatic Exercise:	Applicable, unless otherwise specified by the parties.
In-the-Moniness for Automatic Exercise:	In the case of a Bullion Option for which Automatic Exercise is, or is deemed to be, applicable, and to which Settlement by Delivery is applicable, one percent of the Bullion Strike Price (as specified in Section 10.4(c)(ii)(B)(x) of the Commodity Definitions) or such other amount as specified by the parties.
Price Source for Automatic Exercise:	In the case of a Bullion Option for which Automatic Exercise is, or is deemed to be, applicable, and to which Settlement by Delivery is applicable, the Seller's bid or offer price (as specified in Section 10.4(c)(ii)(B) of the Commodity Definitions) unless otherwise specified by the parties.
Written Confirmation:	As specified by the parties.
Settlement:	As specified by the parties from among the Available Settlement Types; <i>provided, however</i> , that Cash Settlement will only be available for Available Currencies for which it is specified as such.
Additional Provisions for Tax:	None, unless specified by the parties in accordance with Section 10.11 of the Commodity Definitions.
Market Disruption:	
Market Disruption Events:	Unless otherwise specified by the parties, per the Commodity Definitions.
Additional Market Disruption Events:	As specified by the parties.
Disruption Fallbacks:	Unless otherwise specified by the parties, per the Commodity Definitions.
Fallback Reference Price:	None, unless specified by the parties.
Maximum Days of Disruption:	Unless otherwise specified by the parties, per the Commodity Definitions.
Provisions Relating to Cash Settlement:	

Bullion Options

Commodity Reference Price:	As specified by the parties from among the Available Commodity Reference Price.
Bullion Transaction Settlement Date:	As specified by the parties.
Provisions Relating to Settlement by Delivery:	
Delivery Location:	Per the Delivery Loco specified in the Available Bullion below.
Consequences of Bullion Settlement Disruption Events:	Cancellation and Payment unless the parties agree that Negotiation is applicable.
Miscellaneous:	
Discharge and Termination:	Section 10.4(c)(iv) of the Commodity Definitions will apply if specified by the parties, unless the Bullion Option Transaction is an Allocated Transaction.
Novation Netting:	For Bullion Options subject to Settlement by Delivery and is not an Allocated Transaction, as agreed by the parties on a “Type of Obligation” or “Matched Pair” basis.
Calculation Agent:	As agreed by the parties.

Bullion Option Available Currencies and Required Business Days

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

Bullion Options Available Bullion Business Day Conventions

ISDA Name
Following
Modified/Modified Following
Nearest
Preceding

Bullion Option Available Bullion Option Style

ISDA Name
American
European
Bermuda

Bullion Option Available Bullion Option Type

ISDA Name
Bullion Put Option

Bullion Call Option
Bermuda

Bullion Options Available Bullion

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

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

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

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

CDS – ABX Indices (Broad Based) Contracts**Terms and Conditions**

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

CDS – ABX Indices (Broad Based) Contracts

	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 in USD specified by the parties.
Fixed Rate:	A number of basis points equal to the “Applicable Coupon” as specified for the applicable Index on the Relevant Annex.
Initial Payment Payer:	As selected by the parties.
Initial Payment Amount:	As specified by the parties. Notwithstanding anything to the contrary contained in the ABX Standard Terms, the Initial Payment Amount shall be paid by the Initial Payment Payer on the date that is three Business Days following the Trade Date, unless otherwise specified by the parties.

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

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

CDS – ABX Indices (Broad Based) Contracts

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

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

CDS Index Contract – Emerging Markets Swaps and Swaptions**Terms and Conditions**

Contract Overview:	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:	<p>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.</p> <p>Sell = Sell Protection, the seller of protection receives the premium payments from the protection buyer. The Seller owns the credit risk of the instrument.</p> <p>Investment Grade indices are traded on spread.</p>
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:	<p>The following swap types may be executed on tpSEF Inc.:</p> <ul style="list-style-type: none"> • Outrights • Roll Trades • Curve Trades
Settlement:	<p>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).</p> <p>Fixed Quarterly cash payments - reflected in basis points and paid by the protection buyer to the protection seller.</p>

CDS Index Contract – Emerging Markets Swaps and Swaptions

	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:	<p>Markit, which sponsors the Index, has published information on treatment of both legacy and future indices.</p> <p>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.</p>
Cleared Transactions:	<p>Transactions intended to be cleared will use the Definitions required by the relevant DCO selected by the parties.</p> <p>The parties should consult the relevant DCO’s documentation to determine the exact treatment. It</p>

CDS Index Contract – Emerging Markets Swaps and Swaptions

	is the SEFs understanding that the DCOs will be converting all trades to the 2014 definitions, with individual component excluded as describe above.
Choice of Definitions:	The parties can elect which Definitions to use as part of their Confirmation process. However, this may limit clearability and result in creation of a bespoke Index transaction.

CDS Index Contract – European Crossover 5Y Swaps and Swaptions**Terms and Conditions**

Contract Overview:	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.: <ul style="list-style-type: none">• 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

CDS Index Contract – European Crossover 5Y Swaps and Swaptions

	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:	<p>Markit, which sponsors the Index, has published information on treatment of both legacy and future indices.</p> <p>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.</p>
Cleared Transactions:	<p>Transactions intended to be cleared will use the Definitions required by the relevant DCO selected by the parties.</p> <p>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.</p>
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

CDS Index Contract – European Crossover 5Y Swaps and Swaptions

	bespoke Index transaction.
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CDS Index Contract – European HiVol 5Y Swaps and Swaptions

Terms and Conditions

Contract Overview:	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.: <ul style="list-style-type: none"> • 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

CDS Index Contract – European HiVol 5Y Swaps and Swaptions

	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:	<p>Markit, which sponsors the Index, has published information on treatment of both legacy and future indices.</p> <p>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.</p>
Cleared Transactions:	<p>Transactions intended to be cleared will use the Definitions required by the relevant DCO selected by the parties.</p> <p>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</p>

CDS Index Contract – European HiVol 5Y Swaps and Swaptions

	individual component excluded as describe above.
Choice of Definitions:	The parties can elect which Definitions to use as part of their Confirmation process. However, this may limit clearability and result in creation of a bespoke Index transaction.

CDS Index Contract – European IG 5Y Swaps and Swaptions**Terms and Conditions**

Contract Overview:	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.: <ul style="list-style-type: none"> • 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

CDS Index Contract – European IG 5Y Swaps and Swaptions

	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:	<p>Markit, which sponsors the Index, has published information on treatment of both legacy and future indices.</p> <p>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.</p>
Cleared Transactions:	<p>Transactions intended to be cleared will use the Definitions required by the relevant DCO selected by the parties.</p> <p>The parties should consult the relevant DCO’s documentation to determine the exact treatment. It is the SEF’s understanding that the DCOs will be converting all trades to the 2014 definitions, with individual component excluded as describe above.</p>
Choice of Definitions:	The parties can elect which Definitions to use as part of their Confirmation process. However, this may limit clearability and result in creation of a bespoke Index transaction.

CDS Index Contract – European IG 10Y Swaps and Swaptions**Terms and Conditions**

Contract Overview:	An agreement to buy or sell protection on a basket of liquid European based entities with an investment grade credit rating.
Index:	ITRAXX.EUROPE: Series 7 to current.
Currency:	EUR
Quoting Convention and Minimum Increment:	As agreed by counterparties.
Minimum Size:	As agreed by counterparties.
Trading Conventions:	Buy = Buy Protection, the buyer of protection pays a premium to the seller in case of a credit event occurring. Sell = Sell Protection, the seller of protection receives the premium payments from the protection buyer. The Seller owns the credit risk of the instrument.
Swap Conventions:	European IG indices are traded on spread. Fixed coupon payments are calculated at a spread of 100 bps and exchanged on a quarterly basis.
Swap Tenor:	10Y
Effective Date:	The date on which parties begin calculating accrued obligations such as fixed payments. Also known as the start date of the swap.
Maturity Date:	The final date on which the obligations no longer accrue and the final payment occurs.
Trade Types:	The following swap types may be executed on the tpSEF Inc.: <ul style="list-style-type: none"> • 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

CDS Index Contract – European IG 10Y Swaps and Swaptions

	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:	<p>Markit, which sponsors the Index, has published information on treatment of both legacy and future indices.</p> <p>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.</p>
Cleared Transactions:	<p>Transactions intended to be cleared will use the Definitions required by the relevant DCO selected by the parties.</p> <p>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</p>

CDS Index Contract – European IG 10Y Swaps and Swaptions

	individual component excluded as describe above.
Choice of Definitions:	The parties can elect which Definitions to use as part of their Confirmation process. However, this may limit clearability and result in creation of a bespoke Index transaction.

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

Terms and Conditions

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

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

	In the case of tranching transactions in the CDX.NA.HY, the tranches include:	
	Attachment Point	Detachment Point
	0	10%
	0	15%
	10%	15%
	15%	25%
	25%	35%
	35%	100%
	In the case of tranching transactions in the CDX.NA.IG, the tranches include:	
	Attachment Point	Detachment Point
	0	3%
	3%	7%
	7%	10%
	7%	15%
	10%	15%
	15%	30%
	15%	100%
	In addition to the customary tranches enumerated above, the parties may agree to custom attachment and detachment points.	
Effective Date:	The date on which parties begin calculating accrued obligations such as fixed payments. Also known as the start date of the swap.	
Maturity Date:	The final date on which the obligations no longer accrue and the final payment occurs.	
Trade Types:	The following swap types may be executed on the tpSEF Inc.: <ul style="list-style-type: none"> • Outrights • Roll Trades • Curve Trades 	
Settlement:	<p>Contingent payment - Payments related to credit event settlement will be determined pursuant to the relevant ISDA Definitions (see below).</p> <p>Fixed Quarterly cash payments - reflected in basis points and paid by the protection buyer to the protection seller.</p> <p>Upfront fee payment - The upfront fee is a portion</p>	

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

	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 tranching or untranching transactions.
ISDA Definitions (2003 v. 2014 Credit Derivatives Definitions)	
2014/2003 Definitions:	ISDA has published 2014 Credit Derivatives Definitions, which alter the treatment accorded certain events, particularly as relates to sovereigns and financials and certain “orphan” CDS (Reference Entities with no deliverable obligations).
Index Sponsor:	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

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

	part of their Confirmation process. However, this may limit clearability and result in creation of a bespoke Index transaction.
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CDS Index Contract – ITRXAEJ.IG (iTraxx® Asia ex-Japan Investment Grade)**Terms and Conditions**

Contract Overview:	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.: <ul style="list-style-type: none"> • Outrights • Roll Trades • Curve Trades
Settlement:	Contingent payment - Payments related to credit event settlement will be determined pursuant to the 2003 ISDA Credit Derivatives Definitions, as modified by the 2009 ISDA Credit Derivatives Determination Committees and Auction Settlement Supplement (<i>i.e.</i> , the Big Bang and Little Bang Protocols) and the ISDA 2014 Credit Derivatives

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

	<p>Protocol (for Series 21 and prior) and the ISDA 2014 Definitions (for Series 22 and later).</p> <p>Fixed Quarterly cash payments - reflected in basis points and paid by the protection buyer to the protection seller.</p> <p>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.</p>
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Deliverable Foreign Exchange Barrier Options

Terms and Conditions

<p>Summary:</p>	<p>This covers deliverable foreign exchange options with a barrier.</p>
<p>Limitations on Available Selections and Default Settings:</p>	<p>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.</p> <p>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.</p> <p>For Business Days, the defaults shall be the locations specified for the relevant currency, any additional locations specified for the relevant Floating Rate Options.</p> <p>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.</p> <p>For these purposes “TARGET”/EUTA is considered a location.</p> <p>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.</p> <p>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.</p> <p>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.</p>
<p>Incorporated Standards:</p>	<p>This contract description incorporates by reference the following industry standard documentation and standards:</p> <p>(a) the 1998 FX and Currency Option Definitions and 2005 Amendment</p>

Deliverable Foreign Exchange Barrier Options

	<p>(b) the 2005 Barrier Option Supplement to the 1998 FX and Currency Option Definitions</p> <p>(c) the 2000 Annex A to the 1998 FX and Currency Option Definitions and the March 2013 Compendium of Amendments</p> <p>(d) ISDA OTC Taxonomies</p> <p>(e) FpML Location Codes</p> <p>For convenience, certain terms are mapped to their FpML equivalent.</p> <p>For purposes of this description, the term COP means the lawful currency of the Republic of Columbia</p>
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 (“americanExercise.commencementDate”):	As specified by the parties. 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.
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 parties.
Automatic Exercise:	As specified by the parties.

Deliverable Foreign Exchange Barrier Options

Settlement Date:	As specified by the parties.
Premium (“premium”):	As specified by the parties.
Premium Payment Date:	As specified by the parties.
Barrier (“features.barrier”):	Applicable.
Event Type:	As specified by the parties from among the Available Barrier Types.
Spot Exchange Rate Direction (“direction”):	As specified by the parties from among the Available Spot Exchange Directions.
Barrier Event Rate Source (“informationSource”):	As specified by the parties.
Barrier Level (“triggerRate”):	As specified by the parties as a number of one Currency per the other Currency (“quotedCurrencyPair”, “currency1”, “currency2” and “quoteBasis”)
Event Period Start Date and Time (“observationStartDate”, “observationStartTime”):	As specified by the parties.
Event Period End Date and Time (“observationEndDate”, “observationEndTime”):	As specified by the parties.
Calculation Agent:	As specified by the parties.
Business Days for Premium Payment Date:	As specified by the parties.
Business Days for Settlement Date:	As specified by the parties.
Business Days for Exercise Date:	For American Options, as specified by the parties.
Business Days for Expiration Date:	As specified by the parties.
Business Days (General):	As specified by the parties.
Business Day Convention for Premium Payment Date:	As specified by the parties.
Business Day Convention for Expiration Date:	As specified by the parties.
Business Day Convention for Settlement Date:	As specified by the parties.
Event Currency:	As specified by the parties if any Disruption Events are applicable.
Disruption Events:	As specified by the parties.
Disruption Fallbacks:	As specified by the parties for each Disruption Event applicable.

FX Barrier Option Available Currencies and Principal Financial Centers

Three Letter Currency Code (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	

Deliverable Foreign Exchange Barrier Options

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.

Deliverable Foreign Exchange Barrier Options

FX Barrier Option Requirements and Defaults

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

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

FXO Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
Nearest
Preceding

Deliverable Foreign Exchange Barrier Options

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

Deliverable Vanilla American or European Style Foreign Exchange Options

Terms and Conditions

Summary:	This covers deliverable vanilla American or European style foreign exchange options.
Limitations on Available Selections and Default Settings:	<p>The terms under which a Deliverable Vanilla American or European Style Foreign Exchange Option may be traded are as specified in these terms and conditions and in the attached tables.</p> <p>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.</p> <p>For Business Days, the defaults shall be the locations specified for the relevant currency, any additional locations specified for the relevant Floating Rate Options.</p> <p>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.</p> <p>For these purposes “TARGET”/EUTA is considered a location.</p> <p>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.</p> <p>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.</p> <p>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.</p>
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards:

Deliverable Vanilla American or European Style Foreign Exchange Options

	<p>(a) the 1998 FX and Currency Option Definitions and 2005 Amendment</p> <p>(b) ISDA OTC Taxonomies</p> <p>(c) FpML Location Codes</p> <p>For convenience, certain terms are mapped to their FpML 5.2.4 equivalent.</p> <p>For purposes of this description, the term COP means the lawful currency of the Republic of Columbia</p>
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 (“americanExercise.commencementDate”):	As specified by the parties. 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.
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 parties.
Automatic Exercise:	As specified by the parties.
Settlement Date:	As specified by the parties

Deliverable Vanilla American or European Style Foreign Exchange Options

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 (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	CATO
CHF	Swiss Franc	CHZU
CLP	Chilean Peso	CLSA
COP	Colombian Peso	COBO
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

FX Vanilla Option Available Currency Pairs, Minimum and Increment

	CALL													
PUT	AU D	BR L	CA D	CH F	CL P	CO P	EU R	GB P	JP Y	MX N	NO K	NZ D	SE K	US D
AUD			Y				Y		Y			Y		Y
BRL							Y							Y
CAD	Y			Y			Y	Y	Y	Y				Y
CHF							Y		Y					Y

Deliverable Vanilla American or European Style Foreign Exchange Options

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
MX N							Y							Y
NOK							Y							Y
NZD	Y								Y					Y
SEK							Y							
USD														

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

Deliverable Vanilla American or European Style Foreign Exchange Options

FX 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 Payment Date	At least one of the specified locations must be able to settle relevant Currency	Principal Financial Center for Currency of Premium
Business Days for Settlement Dates:	The specified locations must at least be able to settle each Currency in the Currency Pair	Principal Financial Center for each Currency of the Currency Pair
Business Days for Exercise Date	Location of Seller	Location of Seller
Business Days for Expiration Dates:	If Automatic Exercise does not apply, location of Seller If Automatic Exercise does apply, trading day for each Currency of Currency Pair	Location of Seller and trading day for each Currency of Currency Pair
Business Day Convention for Premium Payment Date:	Cannot result in payment due prior to Trade Date	Following
Business Day Convention for Expiration Date:		Following
Business Day Convention for 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 Vanilla Available Option Styles

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

FXO Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
Nearest
Preceding

Digital Foreign Exchange Options

Terms and Conditions

Summary:	This covers digital foreign exchange options.
Limitations on Available Selections and Default Settings:	<p>The terms under which a Digital Foreign Exchange Option may be traded are as specified in these terms and conditions and in the attached tables.</p> <p>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.</p> <p>For Business Days, the defaults shall be the locations specified for the relevant currency, any additional locations specified for the relevant Floating Rate Options.</p> <p>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.</p> <p>For these purposes “TARGET”/EUTA is considered a location.</p> <p>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.</p> <p>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.</p> <p>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.</p>
Incorporated Standards:	<p>This contract description incorporates by reference the following industry standard documentation and standards:</p> <ul style="list-style-type: none"> (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

Digital Foreign Exchange Options

	(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 (“americanExercise.commencementDate”):	As specified by the parties. 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:	Binary
Expiration Date (“expiryDate”):	As specified by the parties.
Expiration Time (“europeanExercise.expiryTime”):	The time in the location specified by the parties.
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

Digital Foreign Exchange Options

	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.

FX Digital Option Available Currencies and Principal Financial Centers

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

FX Digital Option Available Currency Pairs, Minimum and Increment

	CALL		
PUT	AUD	EU R	US D
AU D		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 Payment Date:	At least one of the specified locations must be able to settle relevant Currency	Principal Financial Center for Currency of Premium
Business Days for Settlement Dates:	The specified locations must at least be able to settle each Currency in the Currency Pair	Principal Financial Center for each Currency of the Currency Pair
Business Days for 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 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**Terms and Conditions**

Summary:	This covers equity index swaps (each, an “Equity Index Swap”).
Limitations on Available Selections and Default Settings:	<p>The terms under which an Equity Index Swap may be traded are shown below or in the attached tables.</p> <p>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.</p> <p>For Business Days, the defaults shall be the locations specified for the relevant currency, any additional locations specified for the relevant Floating Rate Options.</p> <p>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.</p> <p>For these purposes “TARGET” is considered a location.</p> <p>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.</p> <p>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.</p> <p>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.</p>
Incorporated Standards:	<p>This contract description incorporates by reference the following industry standard documentation and standards:</p> <p>(a) 2006 ISDA Definitions</p>

	<p>(b) 2002 ISDA Equity Derivatives Definitions (“Equity Definitions”)</p> <p>(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)</p> <p>(d) the Revised ISDA AEJ Reference Price Source Matrix (June 25, 2009, or as updated effective prior to the Trade Date) (“AEJ Source”)</p> <p>For convenience, certain terms are mapped to their FpML 5.5 equivalent.</p>
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

Equity Index Swaps

	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).

Equity Index Swaps

Initial Price:	As specified by the parties and (other than in the case of AEJ Indices) adjusted in accordance with Annex IS.
Final Price Election:	As specified by the parties (in the case of an EMEA Index only).
Final Price:	(i) As per Annex IS, or (ii) in the case of AEJ Indices, as specified by the parties or, if not so specified, per the Equity Definitions.
Valuation Time:	(i) As per Annex IS, or (ii) in the case of AEJ Indices, as specified by the parties or, if not so specified, per the Equity Definitions.
Valuation Dates:	As specified by the parties.
Averaging Dates:	In the case of AEJ Indices, as and if specified by the parties.
Floating Amount:	
Floating Rate Payer (“payerPartyReference”):	As specified by the parties.
Notional Amount (“notionalAmount”):	(i) As per Annex IS, or (ii) in the case of AEJ Indices, as specified by the parties or, if not so specified, per the Equity Definitions.
Payment Dates:	As per Annex IS, unless otherwise specified by the parties.
Initial Floating Rate:	As specified by the parties.
Floating Rate Option (“floatingRateIndex”):	As specified by the parties.
Designated Maturity (“indexTenor”):	As specified by the parties.
Linear Interpolation:	For the Calculation Periods specified by the parties to the extent permitted by Annex IS.
Shorter Designated Maturity for Linear Interpolation:	For a Calculation Period to which Linear Interpolation applies, as specified by the parties.
Longer Designated Maturity for Linear Interpolation:	For a Calculation Period to which Linear Interpolation applies, as specified by the parties.
Spread:	As specified by the parties.
Day Count Fraction:	As specified by the parties.

Reset Dates (“resetDate”):	As per Annex IS.
Payment Dates Business Days:	As per Annex IS.
Business Days (Other Than Payment Dates):	As specified by the parties.
Business Day Convention (Other Than Payment Dates):	As per Annex IS, unless otherwise specified by the parties.
Compounding:	As specified by the parties (EMEA Indices only).
Compounding Dates:	As specified by the parties if Compounding is applicable (EMEA Indices only).
Futures Price Valuation:	
Futures Price Valuation:	(i) As per Annex IS, unless otherwise specified by the parties, or (ii) in the case of AEJ Indices, as specified by the parties or, if not so specified, per the Equity Definitions.
Exchange-traded Contract:	As specified in the Transaction Supplement.
Adjustment to Section 6.8 of the Equity Definitions:	As per Annex IS (other than in the case of AEJ Indices).
Settlement Terms:	
Cash Settlement:	As per Annex IS.
Settlement Currency:	(i) As per Annex IS, or (ii) in the case of AEJ Indices, as agreed by the parties.
FX Rate:	As agreed by the parties or as specified by the parties from among the Available FX Rates.
Dividends:	
Dividend Payment Date(s):	If type of return is “Total Return” (i) as per Annex IS unless otherwise agreed by the parties, or (ii) in the case of AEJ Indices, as agreed by the parties or, absent such agreement, per the Equity Definitions.
Dividend Period:	If type of return is “Total Return” (i) as per Annex IS, or (ii) in the case of AEJ Indices, as agreed by the parties or, absent such agreement, per the Equity Definitions.
Dividend Amount:	If type of return is “Total Return” (i) as per Annex IS, or (ii) in the case of AEJ Indices, as agreed by the parties or, absent such agreement, per the

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

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

Equity Index Available Currencies and Required Business Days

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

Equity Index Available Business Day Conventions

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

Equity Index Available Indices

Abbr	Name
AEX	AEX Index (EMEA)
AMZX	Alerian MLP Index Total Return
AMZIXVWA P	Alerian MLP Infrastructure Index Total Return VWAP
AS51	S&P/ASX 200 (AEJ)
BEL20	BEL20 Index (EMEA)
CAC	Cotation Assistée en Continu 40 (EMEA)
DAX	Deutscher Aktien Index (EMEA)
DJITR	Dow Jones Industrial Average Total Return
DJUSRE	Dow Jones U.S. Real Estate Index
FTSEMIB	FTSE MIB Index (EMEA)
GCUDUS	MSCI Daily Total Return Gross Small Cap USA USD
GDDLCA	MSCI Canada Index CAD Total Return (Gross Dividends)
GDDUCA	MSCI Canada Index USD Daily Total Return (Gross Dividends)
GDDUEAFE	MSCI EAFE Index Total Return (Gross Dividends)
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
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	MSCI Colombia Index Total Return (Net Dividends)
NDUEEGFL	MSCI Emerging Markets Latin America USD
NDX	NASDAQ-100
NKY	Nikkei 225 Index (AEJ)
OEXT	S&P 100 Total Return
OMX	OMX Stockholm 30 (EMEA)
RGUSFL	Russell 1000 Financial
RU10GRTR	Russell 1000 Growth Total Return
RU10INTR	Russell 1000 Total Return
RU10VATR	Russell 1000 Value Total Return
RU20GRTR	Russell 2000 Growth Total Return
RU20INTR	Russell 2000 Total Return
RU20VATR	Russell 2000 Value Total Return
SPSIOP	S&P Oil & Gas Exploration & Production Select Industry Index
SMCSPTR	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
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Equity Index Available FX Rates

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

Equity Index Available Day Count Fractions

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

Equity Index Earliest and Latest Effective and Termination Dates

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

Equity Index Notional Amounts

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

Equity Index Floating Rate Options and Defaults

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

Equity Index Swaps

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

Equity Index Swaps

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

Equity Index Swaps

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

Equity Index Swaps

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

Equity Index Swaps

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
GBP-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
GBP-Semi-Annual Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
GBP-Semi-Annual Swap Rate-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
GBP-Semi-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
GBP-SONIA-OIS-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
GBP-WMBA-RONIA-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
GBP-WMBA-SONIA-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
GRD-ATHIBOR-ATHIBOR	All quoted tenors	N/A	Per ISDA 2006	N
GRD-ATHIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
GRD-ATHIBOR-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
GRD-ATHIMID-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
GRD-ATHIMID-Reuters	All quoted tenors	N/A	Per ISDA 2006	N

Equity Index Swaps

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
HKD-HIBOR-HIBOR-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-HIBOR=	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-HKAB	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-HKAB-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-ISDC	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HONIX-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
HKD-ISDA-Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
HKD-ISDA-Swap Rate-4:00	All quoted tenors	N/A	Per ISDA 2006	N
HKD-Quarterly-Annual Swap Rate-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
HKD-Quarterly-Annual Swap Rate-4:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
HKD-Quarterly-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
JPY-BBSF-Bloomberg-10:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-BBSF-Bloomberg-15:00	All quoted tenors	N/A	Per ISDA 2006	N

Equity Index Swaps

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-FRASET	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-MUTANCALL-TONAR	All quoted tenors	N/A	Per ISDA 2006	N
JPY-OIS-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-17096	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-17097	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (10 Banks)	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (5 Banks)	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (All Banks)	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (All Banks)-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N

Equity Index Swaps

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
JPY-TIBOR-TIBM-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-ZTIBOR	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TONA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Reuters-10:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Reuters-15:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Telerate-10:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Telerate-15:00	All quoted tenors	N/A	Per ISDA 2006	N
KRW-CD-3220	All quoted tenors	N/A	Per ISDA 2006	N
KRW-CD-KSDA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
KRW-Quarterly Annual Swap Rate-3:30-ICAP	3M	N/A	Per ISDA 2006	N
KRW-Bond-3222	3M	N/A	Per ISDA 2006	N
SEK-Annual Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
SEK-Annual Swap Rate-SESWFI	All quoted tenors	N/A	Per ISDA 2006	N
SEK-SIOR-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N

Equity Index Swaps

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
SEK-STIBOR-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
SEK-STIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
SEK-STIBOR-SIDE	All quoted tenors	N/A	Per ISDA 2006	N
SEK-Annual Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
USD-Annual Swap Rate-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
USD-BA-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-BA-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-BMA Municipal Swap Index	All quoted tenors	N/A	Per ISDA 2006	N
USD-CD-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-CD-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Reference Banks-ICAP SwapPX	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMT-T7051	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMT-T7052	All quoted tenors	N/A	Per ISDA 2006	N

Equity Index Swaps

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
USD-COF11-FHLBSF	All quoted tenors	N/A	Per ISDA 2006	N
USD-COF11-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
USD-COF11-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
USD-CP-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-CP-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds-H.15-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds-H.15-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-FFCB-DISCO	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDA-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDA-Swap Rate-3:00	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDAFIX3-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDAFIX3-Swap Rate-3:00	All quoted tenors	N/A	Per ISDA 2006	N
USD-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
USD-LIBOR-BBA-	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to

Equity Index Swaps

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

Equity Index Swaps

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

Equity Index Requirements and Defaults

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

Equity Index Variance Swaps**Terms and Conditions**

Summary:	This covers equity index variance swaps (each, an “Equity Index Variance Swap”).
Limitations on Available Selections and Default Settings:	<p>The terms under which an Equity Index Variance Swap may be traded are shown below or in the attached tables.</p> <p>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.</p> <p>For Business Days, the defaults shall be the locations specified for the relevant currency, any additional locations specified for the relevant Floating Rate Options.</p> <p>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.</p> <p>For these purposes “TARGET” is considered a location.</p> <p>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.</p> <p>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.</p> <p>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.</p>
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards:

Equity Index Variance Swaps

	<p>(a) 2006 ISDA Definitions</p> <p>(b) 2002 ISDA Equity Derivatives Definitions</p> <p>(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)</p> <p>For convenience, certain terms are mapped to their FpML 5.5 equivalent.</p>
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

Equity Index Variance Swaps

	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.

Equity Index Variance Swaps

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 Activities:	As per Annex IS

Equity Index Variance Swaps

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

Equity Index Variance Swaps

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)

Fixed for Floating Agricultural Swaptions**Terms and Conditions**

Summary:	This covers uncleared fixed for floating agricultural swaptions (“Fixed for Floating Agricultural Swaptions”).
Limitations on Available Selections and Default Settings:	The terms under which Fixed for Floating Agricultural Swaptions may be traded are shown below and in the attached tables.
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards: 2005 ISDA Commodity Derivatives Definitions (“Commodity Definitions”)
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Commodity
ISDA OTC Base Product:	Agricultural
ISDA OTC Sub-Product:	Grain Oilseeds; Softs
ISDA OTC Transaction type:	Exotic
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

Fixed for Floating Agricultural Swaptions

	per the Commodity Definitions.
Physical/Contract Settlement:	Applicable
Procedure for Exercise:	
Exercise Period:	For an American Option, the period of days and the times on such days specified by the parties. For any other Option Style, the times on the Expiration Date or Potential Exercise Date specified by the parties.
Potential Exercise Dates:	For a Bermuda Option, the days specified by the parties.
Expiration Date:	As specified by the parties.
Expiration Time:	As specified by the parties.
Automatic Exercise:	Applicable, unless otherwise specified by the parties.
Written Confirmation:	As specified by the parties.
Seller's Notice Information:	As specified by the Seller.
Terms of the Underlying Transaction to which the Swaption Relates:	
Trade Date:	As agreed by the parties.
Effective Date:	The date specified by the parties, adjusted in accordance with any applicable Business Day Convention.
Effective Date Business Days:	None, unless specified by the parties.
Effective Date Business Day Convention:	None, unless specified by the parties from among the Available Business Day Conventions.
Termination Date:	As specified by the parties.
Termination Date Business Days:	None, unless specified by the parties.
Termination Date Business Day Convention:	None, unless specified by the parties from among the Available Business Day Conventions.
Commodity:	As specified by the parties from among the Available Commodities.
Total Notional Quantity:	The sum of the Notional Quantities per Calculation Period.

Fixed for Floating Agricultural Swaptions

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.

Fixed for Floating Agricultural Swaptions

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

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 ²
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
SOYBEAN-CBOT
SOYBEAN MEAL-CBOT
SOYBEAN OIL-CBOT
SUGAR #11 (WORLD)-NYBOT ¹
WHEAT-CBOT
WHEAT HRM-KCBOT
WHITE SUGAR-EURONEXT

²The 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
CRUDE PALM OIL-CME	Crude Palm Oil	Metric Ton	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
RAPESEED-EURONEXT	Rapeseed	Tonne	EURONEXT LIFFE	EUR 0.01	Settlement Price

Fixed for Floating Agricultural Swap Contracts**Terms and Conditions**

Summary:	This covers uncleared fixed-for-floating agricultural swaps (“Fixed for Floating Agricultural Swap Contracts”).
Limitations on Available Selections and Default Settings:	<p>The terms under which Fixed for Floating Agricultural Swap Contracts may be traded are shown below and in the attached tables.</p> <p>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.</p> <p>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.</p>
Incorporated Standards:	<p>This contract description incorporates by reference the following industry standard documentation and standards:</p> <p>2005 ISDA Commodity Derivatives Definitions (“Commodity Definitions”)</p>
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Commodity
ISDA OTC Base Product:	Agricultural
ISDA OTC Sub-Product:	Grain Oilseeds; Softs
ISDA OTC Transaction type:	Swap
ISDA OTC Settlement type:	Cash
Further Limitations:	None

Fixed for Floating Agricultural Swap Contracts

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 for Floating Agricultural Swap Contracts

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 Contracts

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 ³
COFFEE ARABICA-NYBOT ¹
COFFEE ROBUSTA-EURONEXT
CORN-CBOT
COTTON NO. 2-NYBOT ¹
FROZEN CONCENTRATED ORANGE JUICE NO. 1-NYBOT ¹

³The New York Board of Trade (NYBOT) was renamed ICE Futures US in 2007.

LEAN HOGS-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
CRUDE PALM OIL-CME	Crude Palm Oil	Metric Ton	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
RAPESEED-EURONEXT	Rapeseed	Tonne	EURONEXT LIFFE	EUR 0.01	Settlement Price

Fixed for Floating Interest Rate Swaps**Terms and Conditions**

Summary:	This covers fixed for floating interest rate swaps.
Limitations on Available Selections and Default Settings:	<p>The terms under which a Fixed for Floating Interest Rate Swap contract may be traded are as specified in these terms and conditions or in the attached tables.</p> <p>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.</p> <p>For Business Days, the defaults shall be the locations specified for the relevant currency, any additional locations specified for the relevant Floating Rate Options.</p> <p>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.</p> <p>For these purposes “TARGET” is considered a location.</p> <p>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.</p> <p>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.</p> <p>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.</p>
Incorporated Standards:	<p>This contract description incorporates by reference the following industry standard documentation and standards:</p> <p>(a) 2006 ISDA Definitions</p> <p>(b) ISDA Settlement Matrix (if Optional Early Termination applies)</p>

Fixed for Floating Interest Rate Swaps

	(c) ISDA OTC Taxonomies (d) FpML Location Codes For convenience, certain terms are mapped to their FpML 5.5 equivalent.
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	IR Swap
ISDA OTC Sub-Product:	Fixed Floating
Further Limitations:	None
Terms:	
Notional Amount (“notional”):	An amount in one of the Available Currencies (see below) agreed by the parties.
Effective Date (“effectiveDate”):	The date specified by the parties, adjusted in accordance with any applicable Business Day Convention. The parties may express the unadjusted Effective Date as a number of Business Days or Banking Days from the Trade Date (“relativeEffectiveDate”).
Effective Date Business Days:	As specified by the parties from among the Available Business Days
Effective Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions
Termination Date (“terminationDate”):	The date specified by the parties, adjusted in accordance with any applicable Business Day Convention. The parties may express the unadjusted Termination Date as a number of days, months or years from the Effective Date (“relativeTerminationDate”).
Termination Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions
Fixed Amount:	
Fixed Rate Payer (“payerPartyReference”):	As specified by the parties
Currency Amount (“notionalAmount”):	As specified by the parties
Fixed Rate Period End Dates (“unadjustedCalculationPeriodDate”):	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

Fixed for Floating Interest Rate Swaps

	Available Business Day Conventions
Floating Amount:	
Floating Rate Payer (“payerPartyReference”):	As specified by the parties
Currency Amount (“notionalAmount”):	As specified by the parties
Period End Dates (“unadjustedCalculation Period Date”):	As specified by the parties
first Period End Date:	As specified by the parties if there is a short initial Calculation Period
Payment Dates (“unadjustedPaymentDate”):	As specified by the parties
initial Floating Rate:	As specified by the parties
Floating Rate Option (“floatingRateIndex”):	As specified by the parties
Designated Maturity (“indexTenor”)	As specified by the parties
Linear Interpolation:	For the Calculation Periods specified by the parties
Shorter Designated Maturity for Linear Interpolation:	For a Calculation Period to which Linear Interpolation applies, as specified by the parties
Longer Designated Maturity for Linear Interpolation	For a Calculation Period to which Linear Interpolation applies, as specified by the parties
Spread:	As specified by the parties
Day Count Fraction:	As specified by the parties
Reset Dates (“resetDate”):	As specified by the parties
Method of Averaging:	As specified by the parties
Compounding:	As specified by the parties
Compounding Dates	In the event Compounding is selected, as selected by the parties
Compounding Method (Compounding OR Flat Compounding):	In the event Compounding is selected, as selected by the parties
Period End Dates Business Days:	As specified by the parties from among the Available Business Days
Period End Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions
Payment Dates Business Days:	As specified by the parties from among the Available Business Days, subject to any Required Business Days
Payment Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions
Reset Dates Business Days:	As specified by the parties from among the Available Business Days, subject to any Required Business Days
Reset Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions
Mark-to-Market Currency Swap:	
Mark-to-Market Currency Swap:	As specified by the parties, if the Currency Amounts are in different Currencies
Variable Currency Payer:	As specified by the parties if the transaction is a Mark-to-Market Currency Swap
Constant Currency Payer:	As specified by the parties if the transaction is a Mark-to-Market Currency Swap
Currency Exchange Rate:	As specified by the parties if the transaction is a Mark-to-Market Currency Swap and ISDA MTM

Fixed for Floating Interest Rate Swaps

	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

Fixed for Floating Interest Rate Swaps

	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
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 for Floating Interest Rate Swaps

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
CAD	Canadian Dollar	CATO
CHF	Swiss Franc	CHZU
CNH	Chinese Renminbi (HK)	HKHK and CNBE
CNY	Chinese Renminbi	CNBE
CZK	Czech Koruna	CZPR
DKK	Danish Krone	DKCO
EUR	Euro	EUTA
GBP	Sterling	GBLO
HKD	Hong Kong Dollar	HKHK
HUF	Hungarian Forint	HUBU
ILS	Israeli Shekel	ILTA
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
RUB	Russian Ruble	RUMO
SAR	Saudi Arabian Riyal	SARI
SEK	Swedish Krona	SEST
SGD	Singapore Dollar	SGSI
THB	Thai Baht	THBA
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 for Floating Interest Rate Swaps

Fixed Floating Earliest and Latest Effective and Termination Dates

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

Fixed Floating Notional Amounts

Currency	Minimum	Increment	Maximum	Default
AUD	25,000,000	100,000	N/A	N/A
CAD	25,000,000	1,000,000	N/A	N/A
CHF	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
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
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
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
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 for Floating Interest Rate Swaps

Fixed Floating Rate Options and Defaults

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

Fixed for Floating Interest Rate Swaps

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

Fixed for Floating Interest Rate Swaps

CAD-TBILL-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
CHF USD-Basis Swaps-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
CHF-Annual Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
CHF-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
CHF-ISDAFIX-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
CHF-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
CHF-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
CHF-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	N
CHF-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
CHF-OIS-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
CHF-TOIS-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
CL-CLICP-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
CNH-HIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
CNH-HIBOR-TMA	All quoted tenors	N/A	Per ISDA 2006	N
CNY-CNREPOFIX=CFXS-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
CNY-Semi-Annual Swap Rate-11:00-	All quoted tenors	N/A	Per ISDA 2006	N

Fixed for Floating Interest Rate Swaps

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

Fixed for Floating Interest Rate Swaps

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

Fixed for Floating Interest Rate Swaps

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-Telorate	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURONIA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-EURIBOR Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-EURIBOR Swap Rate-12:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-LIBOR Swap Rate-10:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-LIBOR Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N

Fixed for Floating Interest Rate Swaps

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

Fixed for Floating Interest Rate Swaps

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-SONIA-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
GBP-WMBA-SONIA-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
GRD-ATHIBOR-ATHIBOR	All quoted tenors	N/A	Per ISDA 2006	N
GRD-ATHIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
GRD-ATHIBOR-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
GRD-ATHIMID-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
GRD-ATHIMID-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-HIBOR-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-HIBOR=	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-HKAB	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-HKAB-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-ISDC	All quoted tenors	N/A	Per ISDA 2006	N

Fixed for Floating Interest Rate Swaps

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

Fixed for Floating Interest Rate Swaps

Rate-10:00				
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- FRASSETT	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-LIBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-MUTANCALL- TONAR	All quoted tenors	N/A	Per ISDA 2006	N
JPY-OIS-11:00- ICAP	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-17096	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-17097	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (10 Banks)	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (5 Banks)	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (All Banks)	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (All Banks)- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N

Fixed for Floating Interest Rate Swaps

JPY-TIBOR-ZTIBOR	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TONA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Reuters-10:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Reuters-15:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Telerate-10:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Telerate-15:00	All quoted tenors	N/A	Per ISDA 2006	N
KRW-CD-3220	All quoted tenors	N/A	Per ISDA 2006	N
KRW-CD-KSDA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
MXN-TIIE-Banxico	All quoted tenors	N/A	Per ISDA 2006	N
MXN-TIIE-Banxico-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
MXN-TIIE-Banxico-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
MYR-KLIBOR-BNM	All quoted tenors	N/A	Per ISDA 2006	N
MYR-KLIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
NOK-NIBOR-NIBR	All quoted tenors	N/A	Per ISDA 2006	N
NOK-NIBOR-NIBR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N

Fixed for Floating Interest Rate Swaps

NOK-NIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
NZD-BBR-BID	All quoted tenors	N/A	Per ISDA 2006	N
NZD-BBR-FRA	All quoted tenors	N/A	Per ISDA 2006	N
NZD-BBR-ISDC	All quoted tenors	N/A	Per ISDA 2006	N
NZD-BBR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
NZD-BBR-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
NZD-NZIONA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
NZD-Swap Rate-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
NZD-Swap Rate-ICAP-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
PHP-Semi-Annual Swap Rate-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
PHP-Semi-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
PLN-WIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
PLN-WIBOR-WIBO	All quoted tenors	N/A	Per ISDA 2006	N
PLZ-WIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
PLZ-WIBOR-WIBO	All quoted tenors	N/A	Per ISDA 2006	N
RUB-Annual Swap Rate-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N

Fixed for Floating Interest Rate Swaps

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

Fixed for Floating Interest Rate Swaps

SGD-SIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SIBOR-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SIBOR-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SONAR-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SONAR-OIS-VWAP-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SOR-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SOR-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SOR-VWAP	All quoted tenors	N/A	Per ISDA 2006	N
SGD-SOR-VWAP-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
THB-Semi-Annual Swap Rate-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
THB-Semi-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
THB-SOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
THB-SOR-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
THB-SOR-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
THB-THBFIX-Reuters	All quoted tenors	N/A	Per ISDA 2006	N

Fixed for Floating Interest Rate Swaps

TWD-Quarterly-Annual Swap Rate-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
TWD-Quarterly-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
TWD-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
TWD-Reuters-6165	All quoted tenors	N/A	Per ISDA 2006	N
TWD-Telerate-6165	All quoted tenors	N/A	Per ISDA 2006	N
TWD-TWCPBA	All quoted tenors	N/A	Per ISDA 2006	N
USD-Annual Swap Rate-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
USD-BA-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-BA-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-BMA Municipal Swap Index	All quoted tenors	N/A	Per ISDA 2006	N
USD-CD-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-CD-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Reference Banks-ICAP SwapPX	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Telerate	All quoted tenors	N/A	Per ISDA 2006	N

Fixed for Floating Interest Rate Swaps

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

Fixed for Floating Interest Rate Swaps

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

Fixed for Floating Interest Rate Swaps

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

Fixed for Floating Interest Rate Swaps

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

Fixed for Floating Interest Rate Swaps

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

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

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

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

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

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

Fixed Floating Requirements and Defaults
(Cash Settlement)

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

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

Summary:	This covers fixed for floating interest rate swaptions.
Limitations on Available Selections and Default Settings:	<p>The terms under which a Fixed for Floating Interest Rate Swaption may be traded are as specified below in these terms and conditions and in the attached tables.</p> <p>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.</p> <p>For Business Days, the defaults shall be the locations specified for the relevant currency, any additional locations specified for the relevant Floating Rate Options.</p> <p>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.</p> <p>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.</p> <p>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.</p> <p>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.</p>
Incorporated Standards:	<p>This contract description incorporates by reference the following industry standard documentation and standards:</p> <ul style="list-style-type: none"> (a) 2006 ISDA Definitions (b) ISDA Settlement Matrix (if Optional Early Termination applies) (c) ISDA OTC Taxonomies

Fixed for Floating Interest Rate Swaptions

	(d) FpML Location Codes For convenience, certain terms are mapped to their FpML 5.5 equivalent.
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	IR Swap
ISDA OTC Sub-Product:	Fixed Floating
Further Limitations:	None
Terms:	
Terms of “Underlying Swap Transaction”:	
Notional Amount (“notional”):	An amount in one of the Available Currencies (see below) agreed by the parties.
Effective Date (“effectiveDate”):	The date specified by the parties, adjusted in accordance with any applicable Business Day Convention. The parties may express the unadjusted Effective Date as a number of Business Days or Banking Days from the Trade Date (“relativeEffectiveDate”).
Effective Date Business Days:	As specified by the parties from among the Available Business Days.
Effective Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Termination Date (“terminationDate”):	The date specified by the parties, adjusted in accordance with any applicable Business Day Convention. The parties may express the unadjusted Termination Date as a number of days, months or years from the Effective Date (“relativeTerminationDate”).
Termination Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Fixed Amount:	
Fixed Rate Payer (“payerPartyReference”):	As specified by the parties.
Currency Amount (“notionalAmount”):	As specified by the parties.
Fixed Rate Period End Dates (“unadjustedCalculation Period Date”):	As specified by the parties.
first Period End Date:	As specified by the parties if there is a short initial Calculation Period.
Fixed Rate Payment Dates (“unadjustedPaymentDate”):	As specified by the parties.
Day Count Fraction:	As specified by the parties.
Period End Dates Business Days:	As specified by the parties from among the Available Business Days.
Period End Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Payment Dates Business Days:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.
Payment Dates Business Day Convention:	As specified by the parties from among the

Fixed for Floating Interest Rate Swaptions

	Available Business Day Conventions.
Floating Amount:	
Floating Rate Payer (“payerPartyReference”):	As specified by the parties.
Currency Amount (“notionalAmount”):	As specified by the parties.
Period End Dates (“unadjustedCalculation Period Date”):	As specified by the parties.
first Period End Date:	As specified by the parties if there is a short initial Calculation Period.
Payment Dates (“unadjustedPaymentDate”):	As specified by the parties.
initial Floating Rate:	As specified by the parties.
Floating Rate Option (“floatingRateIndex”):	As specified by the parties.
Designated Maturity (“indexTenor”)	As specified by the parties.
Linear Interpolation:	For the Calculation Periods specified by the parties.
Shorter Designated Maturity for Linear Interpolation:	For a Calculation Period to which Linear Interpolation applies, as specified by the parties.
Longer Designated Maturity for Linear Interpolation	For a Calculation Period to which Linear Interpolation applies, as specified by the parties.
Spread:	As specified by the parties.
Day Count Fraction:	As specified by the parties.
Reset Dates (“resetDate”):	As specified by the parties.
Method of Averaging:	As specified by the parties.
Compounding:	As specified by the parties.
Compounding Dates	In the event Compounding is selected, as selected by the parties.
Compounding Method (Compounding OR Flat Compounding):	In the event Compounding is selected, as selected by the parties.
Period End Dates Business Days:	As specified by the parties from among the Available Business Days.
Period End Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Payment Dates Business Days:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.
Payment Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Reset Dates Business Days:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.
Reset Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Swaption Terms:	
Option Style:	As specified by the parties.
Seller:	As specified by the parties.
Buyer:	As specified by the parties.
Seller's Agent:	As specified by the parties.
Premium:	As specified by the parties.
Premium Payment Date:	As specified by the parties.
Business Day Convention for Premium Payment Date:	As specified by the parties.

Fixed for Floating Interest Rate Swaptions

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

Fixed for Floating Interest Rate Swaptions

	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.
Cash Settlement Reference Banks:	As specified by the parties, if Settlement Rate is applicable.
Cash Settlement Reference Banks:	If Cash Settlement is applicable, as specified by the parties.
Quotation Rate:	If Cash Settlement is applicable, as specified by the parties from among the Available Quotation Rates.
Calculation Agent:	As agreed by the parties.

Fixed Floating Swaptions Available Currencies and Required Business Days

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

Fixed Floating Swaptions Available Business Day Conventions

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

Fixed for Floating Interest Rate Swaptions

Fixed Floating Swaptions Underlying Swap Transaction Available Day Count Fractions

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

Fixed Floating Swaptions Default Effective Dates

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

Fixed for Floating Interest Rate Swaptions

Fixed Floating Earliest and Latest Effective and Termination Dates

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

Fixed Floating Swaptions Underlying Swap Transaction Notional Amounts

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

Fixed Floating Swaptions Underlying Swap Transaction Rate Options and Defaults

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

Fixed for Floating Interest Rate Swaptions

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

Fixed for Floating Interest Rate Swaptions

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

Fixed for Floating Interest Rate Swaptions

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

Fixed for Floating Interest Rate Swaptions

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

Fixed for Floating Interest Rate Swaptions

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

Fixed for Floating Interest Rate Swaptions

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
Rate				
GBP-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
GBP-Semi-Annual Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
GBP-Semi-Annual Swap Rate-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
GBP-Semi-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
GBP-SONIA-OIS-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
GBP-WMBA-RONIA-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
GBP-WMBA-SONIA-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
ILS-TELBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
ILS-TELBOR01-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
JPY USD-Basis Swaps-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
JPY-BBSF-	All quoted tenors	N/A	Per ISDA 2006	N

Fixed for Floating Interest Rate Swaptions

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
Bloomberg-10:00				
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-FRASET	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-MUTANCALL-TONAR	All quoted tenors	N/A	Per ISDA 2006	N
JPY-OIS-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-17096	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-17097	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (10 Banks)	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (5 Banks)	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM	All quoted tenors	N/A	Per ISDA 2006	N

Fixed for Floating Interest Rate Swaptions

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

Fixed for Floating Interest Rate Swaptions

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

Fixed for Floating Interest Rate Swaptions

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

Fixed for Floating Interest Rate Swaptions

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
USD-CMS-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Telerate	All quoted tenors	N/A	Per ISDA 2006	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-	All quoted tenors	N/A	Per ISDA 2006	N

Fixed for Floating Interest Rate Swaptions

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

Fixed for Floating Interest Rate Swaptions

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

Fixed for Floating Interest Rate Swaptions

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

Fixed for Floating Interest Rate Swaptions

Fixed Floating Swaption Underlying Swap Transaction Requirements and Defaults

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

Fixed for Floating Interest Rate Swaptions

Fixed Floating Swaption Requirements and Defaults

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

Fixed for Floating Interest Rate Swaptions

Fixed Floating Swaption Requirements and Defaults
(Swaption—Exercise)

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

Fixed for Floating Interest Rate Swaptions

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 forward rate agreements (“FRAs”).
Limitations on Available Selections and Default Settings:	<p>The terms under which a Forward Rate Agreement may be traded are as specified in these terms and conditions and in the attached tables.</p> <p>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.</p> <p>For Business Days, the defaults shall be the locations specified for the relevant currency, any additional locations specified for the relevant Floating Rate Options.</p> <p>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.</p> <p>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.</p> <p>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.</p> <p>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.</p>
Incorporated Standards:	<p>This contract description incorporates by reference the following industry standard documentation and standards:</p> <ul style="list-style-type: none"> (a) 2006 ISDA Definitions (b) ISDA OTC Taxonomies (c) FpML Location Codes <p>For convenience, certain terms are mapped to their FpML 5.2.4 equivalent.</p>

Forward Rate Agreements (Uncleared)

Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	FRA
ISDA OTC Sub-Product:	N/A
Further Limitations:	None
Terms:	
Notional Amount (“notional”):	An amount in one of the Available Currencies (see below) agreed by the parties.
Effective Date (“adjustedEffectiveDate”):	The date specified by the parties, adjusted in accordance with any applicable Business Day Convention.
Effective Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions
Termination Date (“adjustedTerminationDate”):	The date specified by the parties, adjusted in accordance with any applicable Business Day Convention.
Termination Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Fixed Rate Payer (“buyerPartyReference”):	As specified by the parties.
Fixed Rate (“fixedRate”):	As specified by the parties.
Floating Rate Payer (“sellerPartyReference”):	As specified by the parties.
Payment Date (“paymentDate”):	As specified by the parties.
Floating Rate Option (“floatingIndex”):	As specified by the parties.
Designated Maturity (“indexTenor”):	As specified by the parties.
Spread:	As specified by the parties.
Floating Rate Day Count Fraction (“dayCountFraction”):	As specified by the parties.
Reset Date:	The Effective Date
Discounting (“fraDiscounting”):	As specified by the parties.
Business Days:	As specified by the parties.
Calculation Agent:	As specified by the parties.

FRA Available Currencies and Required Business Days

Three Letter Currency Code (ISDA/ISO)	Currency Name (ISDA)	Basic Business Day Locations For Currency (FpML Codes)
AUD	Australian Dollar	AUSY
CZK	Czech Koruna	CZPR
DKK	Danish Krone	DKCO
EUR	Euro	EUTA
GBP	Sterling	GBLO
HUF	Hungarian Forint	HUBU
NOK	Norwegian Krone	NOOS
PLN	Polish Zloty	PLWA
SEK	Swedish Krona	SEST
USD	United States Dollars	USNY
ZAR	South African Rand	ZAJ0

FRA Available Business Day Conventions

Forward Rate Agreements (Uncleared)

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
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
NOK	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	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations	Default for Currency (Y/N)
AUD				Actual/360	N	
CZK				Actual/360	N	
DKK						
EUR						
GBP						
HUF						
NOK						
PLN						
SEK						
USD	USD-LIBOR-BBA		3M	Actual/360	GBLO	Y

Forward Rate Agreements (Uncleared)

ZAR						
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FRA Discounting Types

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

Forward Rate Agreements – CME Cleared**Terms and Conditions**

Summary:	This covers forward rate agreements (“FRAs”) cleared by the Chicago Mercantile Exchange Inc. (“CME”).
Limitations on Available Selections and Default Settings:	<p>The terms under which a Forward Rate Agreement/CME Cleared may be traded are as specified in these terms and conditions, which incorporate the CME Rulebook, in particular Chapters 900 and 901 (and any successor provisions) and the CME Cleared IRS Product Scope (or any successor).</p> <p>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.</p>
Incorporated Standards:	<p>This contract description incorporates by reference the CME Rulebook as in effect from time to time.</p> <p>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.</p>
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	FRA
ISDA OTC Sub-Product(s):	N/A
Further Limitations:	Must comply with CME Clearing Requirements.
Terms:	
Definition Set:	The definition set (<i>e.g.</i> , ISDA 2000/ISDA2006) elected by, or otherwise binding on, the parties in accordance with the CME Rulebook.
Effective Date:	As per the CME Rulebook.
Notional Amount:	<p>An amount in Currency determined by the parties subject to the limitations in the CME Rulebook.</p> <p>This may vary from period to period to the extent permitted by the CME Rulebook.</p> <p>The CME Rulebook may limit the Currencies and</p>

Forward Rate Agreements – CME Cleared

	Floating Rate Options for which variable notionals are permitted.
Currency:	One of the currencies permitted for the relevant transaction type per the CME Rulebook.
Business Days:	As per the CME Rulebook, which may require certain Business Days be applicable on a per Currency or Floating Rate Option Basis and may otherwise limit the available Business Day locations which can be elected.
Business Day Convention:	As per the CME Rulebook.
Trade Date:	As per the CME Rulebook.
Settlement:	As per the CME Rulebook, in advance or arrears.
Termination Date:	As agreed by the parties, subject to any minimum or maximum tenor in the CME Rulebook.
Termination Date Business Day Convention:	As per the CME Rulebook, and thus subject to limitations based on other terms of the transaction.
Fixed Rate Payer Payment Dates:	As per the CME Rulebook.
Fixed Amount:	As per the CME Rulebook, which may permit use of a schedule.
Fixed Rate:	As agreed by the parties, subject to any minimum or maximum rate and per-period variability permitted in the CME Rulebook.
Floating Rate Payer Payment Dates:	As per the CME Rulebook.
Floating Amount:	As per the CME Rulebook.
Floating Rate Option:	As determined by the parties, subject to the CME Rulebook, which may provide a more limited list of available options for a Currency than does the Definition Set
Designated Maturity:	As per the CME Rulebook, which may provide a more limited set of Designated Maturities than does the related rate source page.
Spread:	Subject to any minimum or maximum rate and per-period variability permitted by the CME Rulebook.
Reset Dates:	As the per CME Rulebook.
Floating Rate Daycount Fraction:	As per the CME Rulebook.
FRA Discounting:	As per CME Rulebook, which may require different discounting conventions depending on payment convention.
Fixed Rate Payer:	As determined by the parties.
Floating Rate Payer:	As determined by the parties.
Payer for Additional Payment/Fees:	As determined by the parties, subject to limitations

Forward Rate Agreements – CME Cleared

	in the CME Rulebook.
Additional Payment/Fees:	As determined by the parties, subject to limitations in the CME Rulebook.
Payment Date for Additional Payment/Fees:	As determined by the parties, subject to limitations in the CME Rulebook.

Forward Rate Agreements – LCH Cleared**Terms and Conditions**

Summary:	This covers forward rate agreements (“FRAs”) cleared by LCH.Clearnet (“LCH”).
Limitations on Available Selections and Default Settings:	<p>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).</p> <p>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.</p>
Incorporated Standards:	<p>This contract description incorporates by reference the LCH Rulebook as in effect from time to time.</p> <p>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.</p>
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:	<p>An amount in Currency determined by the parties subject to limitations in the LCH Rulebook.</p> <p>This may vary from period to period to the extent permitted by the LCH Rulebook.</p> <p>The LCH Rulebook may limit the Currencies and Floating Rate Options for which variable notionals are permitted.</p>
Currency:	One of the currencies permitted for the relevant transaction type per the LCH Rulebook.

Forward Rate Agreements – LCH Cleared

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.

Forward Rate Agreements – LCH Cleared

FRA Yield Discounting:	As per the LCH Rulebook.
Negative Interest Rates:	As per the LCH Rulebook, which may require use of a single method.
Withholding and Tax:	As per the LCH Rulebook.
Governing Law:	As per the LCH Rulebook, which may dictate the law applicable to the Transaction.

iBoxx Index Swaps**Terms and Conditions**

Summary:	This covers iBoxx index swaps (each, an “iBoxx Index Swap”) on a bilateral basis.
Limitations on Available Selections and Default Settings:	<p>The terms under which an iBoxx Index Swap may be traded are shown below and in the attached tables.</p> <p>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.</p> <p>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.</p> <p>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.</p> <p>For these purposes “TARGET” is considered a location.</p> <p>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.</p> <p>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.</p> <p>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.</p>
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards:

	<p>(a) 2006 ISDA Definitions</p> <p>(b) the iBoxx Index Transaction Standard Terms Supplement (October 7, 2014 version) (“iBoxx STS”)</p> <p>For convenience, certain terms are mapped to their FpML 5.5 equivalent.</p>
Product Type/Taxonomy:	
ISDA OTC Asset Class:	Credit
ISDA OTC Base Product:	Total Return Swap Index
ISDA OTC Sub-Product:	iBoxx
ISDA OTC Transaction type:	N/A
Further Limitations:	None
Terms:	
Trade Date:	As agreed by the parties.
Effective Date (“effectiveDate”):	The Business Day following the Trade Date, unless otherwise agreed by the parties.
Effective Date Business Days:	The Business Days specified below, unless otherwise specified by the parties.
Effective Date Business Day Convention:	The Business Day Convention specified below, unless otherwise specified by the parties.
Termination Date (“terminationDate”):	As specified in the iBoxx STS, unless otherwise agreed by the parties.
Notional Amount (“notional”):	An amount specified by the parties, which will be in the relevant Settlement Currency (unless otherwise agreed by the parties).
Index	As specified by the parties from among the Available Indices.
Index Buyer:	As agreed by the parties.
Index Seller:	As agreed by the parties.
Calculation Agent:	As specified in the iBoxx STS, unless otherwise agreed by the parties.

Settlement Currency:	The currency in which the Index is denominated.
Business Days:	As specified in the iBoxx STS for the relevant Settlement Currency, unless otherwise agreed by the parties.
Floating Amount:	
Floating Rate Payer (“payerPartyReference”):	Index Buyer
Floating Rate Payer Period End Dates:	As specified in the iBoxx STS, unless otherwise agreed by the parties
Floating Rate Payer Payment Dates:	As specified in the iBoxx STS, unless otherwise agreed by the parties
Linear Interpolation:	As specified in the iBoxx STS, unless otherwise agreed by the parties
Shorter Designated Maturity for Linear Interpolation:	For a Calculation Period to which Linear Interpolation applies, per the Definitions unless otherwise agreed by the parties.
Longer Designated Maturity for Linear Interpolation	For a Calculation Period to which Linear Interpolation applies per the Definitions unless otherwise agreed by the parties.
Floating Rate Option:	As specified by the parties.
Floating Rate for the initial Calculation Period	As specified by the parties.
Spread:	As specified by the parties.
Designated Maturity (“indexTenor”)	As specified in the iBoxx STS, unless otherwise agreed by the parties.
Floating Rate Day Count Fraction:	As specified in the iBoxx STS, unless otherwise agreed by the parties.
Reset Dates (“resetDate”):	As specified in the iBoxx STS, unless otherwise agreed by the parties.
Payment Dates Business Days:	The Business Days specified above, unless otherwise agreed by the parties.
Business Days (Other Than Payment Dates):	The Business Days specified above, unless otherwise agreed by the parties.
Business Day Convention (Other Than Payment Dates):	The Business Day Convention specified above, unless otherwise specified by the parties.

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

iBoxx Index Available Currencies and Business Days

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

iBoxx Index Available Business Day Conventions

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

iBoxx Index Available Indices

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

iBoxx Index Available Day Count Fractions

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

iBoxx Index Floating Rate Options and Defaults

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

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

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

USD-Treasury Rate- ICAP BrokerTec	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate- SwapMarker100	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate- SwapMarker99	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate- T19901	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate- T500	All quoted tenors	N/A	Per ISDA 2006	N
EUR USD-Basis Swaps-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-10:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-10:00- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-10:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-10:00- SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00- SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N

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

Telerate				
EUR-EURONIA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-EURIBOR Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-EURIBOR Swap Rate-12:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-LIBOR Swap Rate-10:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-LIBOR Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
EUR-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TAM-CDC	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC10-CNO	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC10-CNO-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC10-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC5-CNO	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC5-CNO-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC5-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N

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

Inflation Swaps**Terms and Conditions**

Summary:	This covers inflation swaps.
Limitations on Available Selections and Default Settings:	<p>The terms under which an inflation swap contract may be traded are as specified in these terms and conditions or in the attached tables.</p> <p>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.</p> <p>For Business Days, the defaults shall be the locations specified for the relevant currency, any additional locations specified for the relevant Floating Rate Options.</p> <p>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.</p> <p>For these purposes “TARGET” is considered a location.</p> <p>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.</p> <p>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.</p> <p>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.</p>
Incorporated Standards:	<p>This contract description incorporates by reference the following industry standard documentation and standards:</p> <p>(a) 2006 ISDA Definitions</p> <p>(b) 2008 ISDA Inflation Derivatives Definitions, including Supplements 1 and 2 thereto and any other Supplements through Trade Date</p>

	(c) ISDA OTC Taxonomies (d) FpML Location Codes For convenience, certain terms are mapped to their FpML 5.5 equivalent.
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	IR Swap
ISDA OTC Sub-Product:	Inflation
Further Limitations:	None
Terms:	
Notional Amount (“notional”):	An amount in one of the Available Currencies (see below) agreed by the parties.
Effective Date (“effectiveDate”):	The date specified by the parties, adjusted in accordance with any applicable Business Day Convention. The parties may express the unadjusted Effective Date as a number of Business Days or Banking Days from the Trade Date (“relativeEffectiveDate”).
Effective Date Business Days:	As specified by the parties from among the Available Business Days.
Effective Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Termination Date (“terminationDate”):	The date specified by the parties, adjusted in accordance with any applicable Business Day Convention. The parties may express the unadjusted Termination Date as a number of days, months or years from the Effective Date (“relativeTerminationDate”).
Termination Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Fixed Amount:	
Fixed Rate Payer (“payerPartyReference”):	As specified by the parties.
Fixed Amount:	As specified by the parties (in lieu of all items other than Payment Date(s)).
Fixed Rate Payment Date (“unadjustedPaymentDate”):	As specified by the parties.
Payment Dates Business Days:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.
Payment Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Floating Amount:	
Floating Rate Payer (“payerPartyReference”):	As specified by the parties.
Currency Amount (“notionalAmount”):	As specified by the parties.
Period End Dates (“unadjustedCalculation Period Date”):	As specified by the parties.
first Period End Date:	As specified by the parties if there is a short initial Calculation Period.

Payment Dates (“unadjustedPaymentDate”):	As specified by the parties.
initial Floating Rate:	As specified by the parties.
Floating Rate (“floatingRate”):	Notwithstanding the 2006 Definitions, “Floating Rate” will equal: $\frac{Index_Final}{Index_Initial} - 1$ rounded in accordance with the 2008 ISDA Inflation Derivatives Definitions and subject to the Negative Interest Rate Treatment.
Index:	As specified by the parties from among the Available Inflation Indices.
Index_Initial (“initialIndexLevel”):	As specified by the parties.
Index_Final:	The Index level for the Reference Month(s) specified by the parties in the Reference Year(s) specified by the parties.
Reference Month(s):	As specified by the parties.
Reference Year(s)	As specified by the parties.
Day Count Fraction:	1/1
Reset Dates (“resetDate”):	As specified by the parties.
Method of Averaging:	As specified by the parties.
Payment Dates Business Days:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.
Payment Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Negative Interest Rates (“negativeInterestRateMethod”):	As selected by the parties from among the Available Treatments.
Related Bond:	The bond, if any, specified by the parties as such.
Fallback Bond (“fallbackBondApplicable”):	As selected by the parties if no Related Bond is selected.
Calculation Agent:	As agreed by the parties.

Fixed Floating Available Currencies and Required Business Days

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

Fixed Floating Available Business Day Conventions

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

Fixed Floating Available Day Count Fractions

ISDA Name
1/1

Fixed Floating Default Effective Dates

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

Fixed Floating Earliest and Latest Effective and Termination Dates

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

Fixed Floating Notional Amounts

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

Inflation Swap Indices

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

USA-CPI-U	United States: USA – Non-revised Consumer Price Index – Urban (CPI-U)
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Fixed Floating Requirements and Defaults
(Excluding Optional Early Termination and Mandatory Early Termination)

Variable	Requirement	Default
Fallback Bond:		Applicable

Interest Rate Caps/Floors**Terms and Conditions**

Summary:	This covers interest rate caps and floors.
Limitations on Available Selections and Default Settings:	<p>The terms under which an Interest Rate Cap/Floor may be traded are shown below or in the attached tables.</p> <p>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.</p> <p>For Business Days, the defaults shall be the locations specified for the relevant currency, any additional locations specified for the relevant Floating Rate Options.</p> <p>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.</p> <p>For these purposes “TARGET” is considered a location.</p> <p>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.</p> <p>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.</p> <p>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.</p>
Incorporated Standards:	<p>This contract description incorporates by reference the following industry standard documentation and standards:</p> <ul style="list-style-type: none"> (a) 2006 ISDA Definitions (b) ISDA Settlement Matrix (if Optional Early Termination applies) (c) ISDA OTC Taxonomies

	(d) FpML Location Codes For convenience, certain terms are mapped to their FpML 5.5 equivalent.
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	IR Swap
ISDA OTC Sub-Product:	Cap/Floor
Further Limitations:	None
Terms:	
Notional Amount (“notional”):	An amount in one of the Available Currencies (see below) agreed by the parties.
Effective Date (“effectiveDate”):	The date specified by the parties, adjusted in accordance with any applicable Business Day Convention. The parties may express the unadjusted Effective Date as a number of Business Days or Banking Days from the Trade Date (“relativeEffectiveDate”).
Effective Date Business Days:	As specified by the parties from among the Available Business Days
Effective Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Termination Date (“terminationDate”):	The date specified by the parties, adjusted in accordance with any applicable Business Day Convention. The parties may express the unadjusted Termination Date as a number of days, months or years from the Effective Date (“relativeTerminationDate”).
Termination Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Fixed Amount 1:	
Fixed Rate Payer (“payerPartyReference”):	As specified by the parties.
Currency Amount (“notionalAmount”):	As specified by the parties.
Fixed Rate Period End Dates (“unadjustedCalculation Period Date”):	As specified by the parties.
first Period End Date:	As specified by the parties if there is a short initial Calculation Period.
Fixed Rate Payment Dates (“unadjustedPaymentDate”):	As specified by the parties.
Day Count Fraction:	As specified by the parties.
Reset Dates (“resetDate”):	As specified by the parties.
Period End Dates Business Days:	As specified by the parties from among the Available Business Days.
Period End Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Payment Dates Business Days:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.
Payment Dates Business Day Convention:	As specified by the parties from among the

Interest Rate Caps/Floors

	Available Business Day Conventions.
Floating Amount:	
Floating Rate Payer (“payerPartyReference”):	As specified by the parties.
Currency Amount (“notionalAmount”):	As specified by the parties.
Period End Dates (“unadjustedCalculation Period Date”):	As specified by the parties.
first Period End Date:	As specified by the parties if there is a short initial Calculation Period.
Payment Dates (“unadjustedPaymentDate”):	As specified by the parties.
Cap Rate	As specified by the parties.
Floor Rate	As specified by the parties.
initial Floating Rate:	As specified by the parties.
Floating Rate Option (“floatingRateIndex”):	As specified by the parties.
Designated Maturity (“indexTenor”)	As specified by the parties.
Linear Interpolation:	For the Calculation Periods specified by the parties.
Shorter Designated Maturity for Linear Interpolation:	For a Calculation Period to which Linear Interpolation applies, as specified by the parties.
Longer Designated Maturity for Linear Interpolation	For a Calculation Period to which Linear Interpolation applies, as specified by the parties.
Spread:	As specified by the parties.
Day Count Fraction:	As specified by the parties.
Reset Dates (“resetDate”):	As specified by the parties.
Method of Averaging:	As specified by the parties.
Compounding:	As specified by the parties.
Compounding Dates	In the event Compounding is selected, as selected by the parties.
Compounding Method (Compounding OR Flat Compounding):	In the event Compounding is selected, as selected by the parties.
Period End Dates Business Days:	As specified by the parties from among the Available Business Days.
Period End Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Payment Dates Business Days:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.
Payment Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Reset Dates Business Days:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.
Reset Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Initial Exchange:	
Initial Exchange Date:	As specified by the parties.
Fixed Rate Payer Initial Exchange Amount:	As specified by the parties.
Floating Payer Initial Exchange Amount:	As specified by the parties.
Interim Exchanges:	
Interim Exchange Dates:	As specified by the parties.
Fixed Rate Payer Interim Exchange Amount:	As specified by the parties.

Fixed Rate Payer Interim Exchange Amount:	As specified by the parties.
Final Exchanges:	
Final Exchange Date:	As specified by the parties.
Fixed Rate Payer Final Exchange Amount:	As specified by the parties.
Fixed Payer Final Exchange Amount:	As specified by the parties.
Optional Early Termination	
Optional Early Termination:	As specified by the parties.
Option Style:	As specified by the parties.
Optional Early Termination Date:	As specified by the parties.
Seller:	As specified by the parties if only one party can terminate.
Buyer:	As specified by the parties, if only one party can terminate.
Seller's Agent:	As specified by the parties, if only one party can terminate
Business Days for Payments:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.
Exercise Business Days:	As specified by the parties.
Optional Early Termination Procedure for Exercise:	
Commencement Date:	As specified by the parties, if the Option Style is American.
Bermuda Option Exercise Dates:	As specified by the parties, if the Option Style is Bermuda.
Expiration Date:	As specified by the parties.
Expiration Time:	As specified by the parties.
Earliest Exercise Time:	As specified by the parties.
Latest Exercise Time:	As specified by the parties.
Exercise Business Day:	As specified by the parties.
Partial Exercise:	As specified by the parties, if Option Style is European.
Multiple Exercise:	As specified by the parties, if Option Style is American or Bermuda.
Minimum Notional Amount:	As specified by the parties if Partial Exercise or Multiple Exercise is specified.
Maximum Notional Amount:	As specified by the parties if Multiple Exercise is specified.
Integral Multiple:	As specified by the parties if Partial Exercise or Multiple Exercise is specified.
Optional Early Termination Settlement Terms:	
Cash Settlement	As specified by the parties.
ISDA Settlement Matrix:	As specified by the parties, if Cash Settlement is applicable.
Cash Settlement Valuation Time:	If Cash Settlement is applicable, as specified by the parties, directly or via the ISDA Settlement Matrix.
Cash Settlement Valuation Date:	If Cash Settlement is applicable, as specified by the parties, directly or via the ISDA Settlement Matrix.
Valuation Business Days:	If Cash Settlement is applicable, as specified by the

Interest Rate Caps/Floors

	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.

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
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

Interest Rate Caps/Floors

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

Cap/Floor Default Effective Dates

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

Cap/Floor Earliest and Latest Effective and Termination Dates

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

Cap/Floor Notional Amounts

Currency	Minimum	Increment	Maximum	Default
EUR	5,000,000	100,000	N/A	N/A
SEK	5,000,000	100,000	N/A	N/A
USD	25,000,000	1,000,000	N/A	N/A
ZAR	5,000,000	100,000	N/A	N/A

Cap/Floor Floating Rate Options and Defaults

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

Interest Rate Caps/Floors

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

Interest Rate Caps/Floors

EUR-EURIBOR-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURONIA-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-EURIBOR Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-EURIBOR Swap Rate-12:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-LIBOR Swap Rate-10:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-LIBOR Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
EUR-LIBOR-BBA-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TAM-CDC	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC10-CNO	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC10-CNO-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC10-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC5-CNO	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC5-CNO-SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC5-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N

Interest Rate Caps/Floors

EUR-TMM-CDC-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
SEK-Annual Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
SEK-Annual Swap Rate-SESWFI	All quoted tenors	N/A	Per ISDA 2006	N
SEK-SIOR-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
SEK-STIBOR-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
SEK-STIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
SEK-STIBOR-SIDE	All quoted tenors	N/A	Per ISDA 2006	N
USD-Annual Swap Rate-11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
USD-BA-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-BA-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-BMA Municipal Swap Index	All quoted tenors	N/A	Per ISDA 2006	N
USD-CD-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-CD-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Reference Banks-ICAP SwapPX	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Reuters	All quoted tenors	N/A	Per ISDA 2006	N

Interest Rate Caps/Floors

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

Interest Rate Caps/Floors

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

Interest Rate Caps/Floors

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

Interest Rate Caps/Floors

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

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

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

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

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

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

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

Cap/Floor Requirements and Defaults
(Cash Settlement)

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

IOS Index Contracts**Terms and Conditions**

Summary:	This covers Markit IOS Fixed for Floating Swap Transactions (the “Contracts”).
Limitations on Available Selections and Default Settings:	<p>The terms under which the Contracts may be traded are as specified in these terms and conditions.</p> <p>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.</p> <p>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.</p>
Incorporated Standards:	<p>This contract description incorporates by reference the following industry standard documentation and standards:</p> <p>(a) 2006 ISDA Definitions</p> <p>(b) ISDA OTC Taxonomies</p> <p>(c) the Markit IOS Standard Terms Supplement (March 12, 2010 version) or any subsequent Standard Terms Supplement (the “Standard Terms”)</p>
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Credit
ISDA OTC Base Product:	Index
ISDA OTC Sub-Product:	IOS
ISDA OTC Transaction Type:	IOS
Further Limitations:	None
Terms:	
Effective Date:	As specified by the parties, subject to adjustment in accordance with the Standard Terms.
Scheduled Termination Date:	As agreed by the parties.
Termination Date:	Per the Standard Terms.
Notional Amount:	An amount in USD agreed by the parties.
Index:	One of the Markit IOS Index series, as specified by the parties from all then-available series (to the extent such series is not then a narrow-based index

	within the meaning of the CFTC's regulations).
Annex Date:	As agreed by the parties.
Index Provider:	Per the Standard Terms.
Fixed Rate Payer:	As agreed by the parties.
Floating Rate Payer:	As agreed by the parties.
Period End Dates:	Per the Standard Terms.
Payment Dates:	Per the Standard Terms.
Calculation Agent:	As agreed by the parties or, if not so agreed, per the Standard Terms.
Day Count Fraction:	Per the Standard Terms.
Business Days:	For any purpose, per the Standard Terms.
Business Day Convention:	Per the Standard Terms.
Initial Payment:	
Initial Payment:	Per the Standard Terms.
Initial Payment Amount:	An amount in USD as specified by the parties.
Initial Payment Payer:	As specified by the parties.
Initial Payment Date:	Per the Standard Terms.
Settlement Payments	
Mark to Market Amount Payment:	Per the Standard Terms.
Mark to Market Amount Payer:	Per the Standard Terms.
Mark to Market Amount:	Per the Standard Terms.
Financing Payment:	Per the Standard Terms.
Financing Payment Amount:	Per the Standard Terms.
Interest Payment:	Per the Standard Terms.
Interest Payment Amount:	Per the Standard Terms.
Net Payment:	Per the Standard Terms.
Net Payment Amount Payer:	Per the Standard Terms.
Net Payment Amount:	Per the Standard Terms.
Agency Coupon:	Per the Standard Terms.
Index LIBOR:	Per the Standard Terms.
Index Factor:	Per the Standard Terms.
Commencing Index Factor:	Per the Standard Terms.
Period End Index Factor:	Per the Standard Terms.
Index Price:	Per the Standard Terms.

Commencing Index Price:	Per the Standard Terms.
Period End Index Price:	Per the Standard Terms.
Event affecting the Index:	
Events and Adjustments:	All are per the Standard Terms.

MBX Index Contracts

Terms and Conditions

Summary:	This covers Markit MBX Fixed for Floating Swap Transactions (the “Contracts”).
Limitations on Available Selections and Default Settings:	<p>The terms under which the Contracts may be traded are as specified in these terms and conditions.</p> <p>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.</p> <p>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.</p>
Incorporated Standards:	<p>This contract description incorporates by reference the following industry standard documentation and standards:</p> <ul style="list-style-type: none"> (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 in USD agreed by the parties.
Index:	One of the Markit MBX Index series, as specified by the parties from all then-available series (to the extent such series is not then a narrow-based index

	within the meaning of the CFTC's regulations).
Annex Date:	As agreed by the parties.
Index Provider:	Per the Standard Terms.
Fixed Rate Payer:	As agreed by the parties.
Floating Rate Payer:	As agreed by the parties.
Period End Dates:	Per the Standard Terms.
Reset Dates:	Per the Standard Terms
Payment Dates:	Per the Standard Terms.
Calculation Agent:	As agreed by the parties or, if not so agreed, per the Standard Terms.
Day Count Fraction:	Per the Standard Terms.
Business Days:	For any purpose, per the Standard Terms.
Business Day Convention:	Per the Standard Terms.
Initial Payment:	
Initial Payment:	Per the Standard Terms.
Initial Payment Amount:	An amount in USD as specified by the parties.
Initial Payment Payer:	As specified by the parties.
Initial Payment Date:	Per the Standard Terms.
Settlement Payments	
Mark to Market Amount Payment:	Per the Standard Terms.
Mark to Market Amount Payer:	Per the Standard Terms.
Mark to Market Amount:	Per the Standard Terms.
Financing Payment:	Per the Standard Terms.
Financing Payment Amount:	Per the Standard Terms.
Interest Payment:	Per the Standard Terms.
Interest Payment Amount:	Per the Standard Terms.
Principal Payment:	Per the Standard Terms.
Principal Payment Amount:	Per the Standard Terms.
Net Payment:	Per the Standard Terms.
Net Payment Amount Payer:	Per the Standard Terms.
Net Payment Amount:	Per the Standard Terms.
Agency Coupon:	Per the Standard Terms.
Index LIBOR:	Per the Standard Terms.
Index Factor:	Per the Standard Terms.

Commencing Index Factor:	Per the Standard Terms.
Period End Index Factor:	Per the Standard Terms.
Index Price:	Per the Standard Terms.
Commencing Index Price:	Per the Standard Terms.
Period End Index Price:	Per the Standard Terms.
Event affecting the Index:	
Events and Adjustments:	All are per the Standard Terms.

Municipal Market Data Rate Lock Transactions**Terms and Conditions**

Summary:	This covers rate lock transactions indexed to the Thomson Reuters Municipal Market Data (“MMD”) AAA Curve (“MMD Rate Lock Transactions”).
Limitations on Available Selections and Default Settings:	<p>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.</p> <p>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.</p> <p>For Business Days, the defaults shall be the locations specified.</p> <p>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.</p> <p>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.</p>
Incorporated Standards:	<p>This contract description incorporates by reference the following industry standard documentation and standards:</p> <p>(a) 2006 ISDA Definitions (b) ISDA OTC Taxonomies (c) FpML Location Codes</p> <p>For convenience, certain terms are mapped to their FpML 5.5 equivalent.</p>
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	IR Swap
ISDA OTC Sub-Product:	Exotic
Further Limitations:	None
Terms:	
Notional Amount (“notional”):	An amount in USD agreed by the parties.
Effective Date (“effectiveDate”):	The date specified by the parties, adjusted in accordance with any applicable Business Day Convention.

Municipal Market Data Rate Lock Transactions

	The parties may express the unadjusted Effective Date as a number of Business Days or Banking Days from the Trade Date (“relativeEffectiveDate”).
Effective Date Business Days:	As specified by the parties from among the Available Business Days.
Effective Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Termination Date (“terminationDate”):	The date specified by the parties, adjusted in accordance with any applicable Business Day Convention. The parties may express the unadjusted Termination Date as a number of days, months or years from the Effective Date (“relativeTerminationDate”).
Termination Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
DV01:	As specified by the parties.
Fixed Amount:	
Fixed Rate Payer (“payerPartyReference”):	As specified by the parties.
Currency Amount (“notionalAmount”):	As specified by the parties.
Fixed Amount:	Notwithstanding anything to the contrary contained in the 2006 ISDA Definitions, the Fixed Amount shall equal:
<i>$DV01 \times \text{Fixed Rate} \times \text{Currency Amount} \times \text{Day Count Fraction}$</i>	
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:
<i>$DV01 \times \text{Calculation Amount} \times (\text{Floating Rate} + \text{Spread}) \times \text{Floating Rate Day Count Fraction}$</i>	
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

Municipal Market Data Rate Lock Transactions

	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.

Municipal Market Data Rate Lock Transactions

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

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

Natural Gas Date/Instrument Spread Contracts

Terms and Conditions

<p>Contract Overview:</p>	<p>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.</p>
<p>Publication Sources:</p>	<ul style="list-style-type: none"> • 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 <p>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.</p>

Natural Gas Date/Instrument Spread Contracts

Reference Commodities:	<ul style="list-style-type: none"> • 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 America k TexOK (IFERC) • Trans Z6 NY—Transcontinental Gas Pipeline, Zone 6 (NY) (IFERC) • Ventura—Northern Border Pipeline, Ventura (IFERC) • Waha—Waha Hub, West Texas (IFERC)
Settlement Currency:	<p>Currency in which payments are made between the two counterparties:</p> <ul style="list-style-type: none"> • USD • CAD (AECO only)
Quoting Convention and Minimum Increment:	Notional amount, as agreed by counterparties.
Minimum Size:	Notional amount, as agreed by counterparties.
Notional Currency:	<p>Currency in which payments are made between the two counterparties:</p> <ul style="list-style-type: none"> • USD • CAD (AECO only)

Natural Gas Date/Instrument Spread Contracts

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

Natural Gas – Financial Basis Swap Contracts

Terms and Conditions

Contract Overview:	<p>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.</p>
Publication Sources:	<ul style="list-style-type: none"> • 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 <p>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.</p>
Reference Commodities:	<ul style="list-style-type: none"> • 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—Transcontinental Gas Pipeline, Zone 6 (NY) (IFERC) • Ventura—Northern Border Pipeline, Ventura (IFERC) • Waha—Waha Hub, West Texas (IFERC)

Natural Gas – Financial Basis Swap Contracts

Contracts on Reference Commodities:	<ul style="list-style-type: none"> • NYMEX Henry Hub Natural Gas (Index Swap Future) Last Day Settlement <p>For transactions where the settlement currency is CAD, this price will be converted to CAD at then-current spot.</p>
Settlement Currency:	<p>Currency in which payments are made between the two counterparties:</p> <ul style="list-style-type: none"> • USD • CAD (AECO only)
Quoting Convention and Minimum Increment:	Notional amount, as agreed by counterparties.
Minimum Size:	Notional amount, as agreed by counterparties.
Notional Currency:	<p>Currency in which the fixed and floating prices are quoted:</p> <ul style="list-style-type: none"> • USD • CAD (AECO only)
Trading Conventions:	Buy or Sell which refers to whether or not the non-futures based floating amount is paid (buy) or received (sell).
Calculation Period:	A single date or date range over which the reference price of the commodity will be calculated. If a date range the reference price will be averaged across the days, contracts or Publication Source issues as agreed by the counterparties.
Trade Date:	The date on which counterparties enter into the contract.
Settlement Date(s):	Specified settlement or payment date(s) when the fixed payment amount and the floating payment amount are exchanged (can be netted).
Settlement Procedure:	Bilateral cash settlement performed in settlement currency.

Natural Gas – Fixed/Floating Swap Contracts

Terms and Conditions

Contract Overview:	A fixed/floating natural gas swap contract is a cash settled agreement between two counterparties whereby one counterparty agrees to pay a fixed amount to the other counterparty on a given date, and in exchange the second counterparty will pay a floating amount to the first counterparty on the same given date. The fixed amount paid is determined based on the notional quantity traded and the price of the reference commodity. The floating amount paid is determined based on the notional quantity and the price of an applicable futures contract based on the reference commodity over an agreed future calculation period.
Reference Commodities:	<ul style="list-style-type: none"> • Henry Hub Natural Gas • Waha Natural Gas • Permian Natural Gas Basis Swap • TTF Natural Gas
Contracts on Reference Commodities:	<ul style="list-style-type: none"> • NYMEX Henry Hub Natural Gas (Index Swap Future) • NYMEX Waha Natural Gas Basis Swap • NYMEX Permian Natural Gas Basis Swap • ICE TTF Natural Gas (Monthly)
Settlement Currency:	Currency in which payments are made between the two counterparties: <ul style="list-style-type: none"> • USD (Other than TTF) • EUR (TTF)
Quoting Convention and Minimum Increment:	Notional amount, as agreed by counterparties
Minimum Size:	Notional amount, as agreed by counterparties
Notional Currency:	Currency in which the fixed and floating prices are quoted: <ul style="list-style-type: none"> • USD (Other than TTF) • EUR (TTF)
Trading Conventions:	Buy or Sell which refers to whether or not the fixed amount is paid (buy) or received (sell).
Calculation Periods:	A single date or date range over which the reference price of the commodity will be calculated. If a date range the reference price will be averaged across all days.
Trade Date:	The date on which counterparties enter into the contract.
Settlement Date(s):	Specified settlement or payment date when the fixed payment amount and the floating payment amount are exchanged (can be netted).
Settlement Procedure:	Bilateral cash settlement performed in settlement currency. The contracts settle on both the NYMEX Last Day and NYMEX Penultimate publications.

Natural Gas – Swing Swap Contracts

Terms and Conditions

<p>Contract Overview:</p>	<p>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.</p>
<p>Publication Sources (Non-Daily):</p>	<ul style="list-style-type: none"> • CGPR—Canadian Gas Price Reporter • IFERC—Platt’s Inside FERC Gas Market Reporter • NGI—Natural Gas Intelligence’s Bidweek Survey <p>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.</p>
<p>Publication Sources (Daily):</p>	<ul style="list-style-type: none"> • Gas Daily –Platt’s Gas Daily’s Daily Report
<p>Reference Commodities and Non-Daily Publication Source:</p>	<ul style="list-style-type: none"> • 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)

Natural Gas – Swing Swap Contracts

	<ul style="list-style-type: none"> • Texok— Natural Gas Pipeline Co of America TexOK (IFERC) • Trans Z6 NY—Transcontinental Gas Pipeline, Zone 6 (NY) (IFERC) • Ventura—Northern Border Pipeline, Ventura (IFERC) • Waha—Waha Hub, West Texas (IFERC)
Settlement Currency:	<p>Currency in which payments are made between the two counterparties:</p> <ul style="list-style-type: none"> • USD • CAD (AECO only)
Quoting Convention and Minimum Increment:	Notional amount, as agreed by counterparties.
Minimum Size:	Notional amount, as agreed by counterparties.
Notional Currency:	<p>Currency in which the fixed and floating prices are quoted:</p> <ul style="list-style-type: none"> • 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 Cross-Currency Swaps

Terms and Conditions

<p>Summary:</p>	<p>This covers non-deliverable cross-currency swaps (“Non-Deliverable Cross-Currency Swaps”).</p>
<p>Limitations on Available Selections and Default Settings:</p>	<p>The terms under which Non-Deliverable Cross-Currency Swaps may be traded are as specified in these terms and conditions or in the attached tables.</p> <p>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.</p> <p>For Business Days, the defaults shall be the locations specified.</p> <p>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.</p> <p>For these purposes “TARGET” is considered a location.</p> <p>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.</p>
<p>Incorporated Standards:</p>	<p>This contract description incorporates by reference the following industry standard documentation and standards:</p> <ul style="list-style-type: none"> (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 “<i>Cámara</i>” (CLP TNA) Interest Rate Swap Transactions (“CLP TNA Best Practices”); and (g) the Recommended EMTA-ISDA Market Practice for BRL CDI Non-Deliverable Interest Rate Swap Transactions (Amended March 13,

Non-Deliverable Cross-Currency Swaps

	<p>2009) (“BRL CDI Best Practices”).</p> <p>For convenience, certain terms are mapped to their FpML 5.5 equivalent.</p>
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:	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:	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”):	<p>The date specified by the parties, adjusted in accordance with any applicable Business Day Convention.</p> <p>The parties may express the unadjusted Effective Date as a number of Business Days or Banking Days from the Trade Date (“relativeEffectiveDate”).</p>
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”):	<p>The date specified by the parties, adjusted in accordance with any applicable Business Day Convention.</p> <p>The parties may express the unadjusted Termination Date as a number of days, months or years from the Effective Date (“relativeTerminationDate”).</p>
Termination Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
FX Rate:	For any currency pair selected by the parties from among those specified in the list of Available Currency Pairs, the amount of Index Currency corresponding to one unit of the Settlement Currency.

Non-Deliverable Cross-Currency Swaps

	The FX Rate will be determined on the date determined as specified for the relevant Currency Pair and in accordance 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.
Fixed Amount:	
Fixed Rate Payer (“payerPartyReference”):	As specified by the parties.
Currency Amount (“notional”):	In the case of a Transaction involving ARS or PEN, an amount in the Index Currency agreed by the parties. In any other case, 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, then notwithstanding anything to the contrary contained in the 2006 ISDA Definitions, the Fixed Amount shall equal an amount in the Settlement Currency equal to:
<i>FX Rate × Fixed Rate × Currency Amount × Day Count Fraction</i>	
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:	

Non-Deliverable Cross-Currency Swaps

Floating Rate Payer (“payerPartyReference”):	As specified by the parties.
Currency Amount (“notional”):	In the case of a Transaction involving ARS or PEN, an amount in the Settlement Currency agreed by the parties. In any other case, an amount in the Index Currency or Settlement Currency agreed by the parties.
Floating Amount:	If the Currency Amount is denominated in the Settlement Currency, an amount calculated in accordance with the 2006 ISDA Definitions. If the Currency Amount is denominated in BRL, then notwithstanding anything to the contrary contained in the 2006 ISDA Definitions, the Floating Amount shall be calculated as set forth under Definition of BRL Floating Rate Option. If the Currency Amount is not denominated in the Settlement Currency or BRL, 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:
<i>FX Rate × Currency Amount × (Floating Rate + Spread) × Floating Rate Day Count Fraction</i>	
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:	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.
Floating Rate Period End Dates:	As specified by the parties, subject to adjustment in accordance with any Floating Rate Payer Period End Date Business Day Convention.
Floating Rate Payer Period End Date Business Days:	If a Floating Rate Payer Period End Date Business Day Convention is applicable, as specified by the parties from among the Available Business Days.
Floating Rate Payer Payment Date Day Convention:	As specified by the parties from among the Available Business Day Conventions. If “No Adjustment” is specified, then the Floating Rate

Non-Deliverable Cross-Currency Swaps

	Payer Period End Dates will not be adjusted.
Floating Rate Payment Dates:	As specified by the parties, subject to adjustment in accordance with the Floating Rate Payer Payment Date Business Day Convention.
Floating Rate Payer Payment Date Business Days:	As specified by the parties from among the Available Business Days.
Floating Rate Payer Payment Date Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Day Count Fraction:	As specified by the parties from among the Available Day Count Fractions.
Compounding:	As specified by the parties.
Method of Averaging:	As specified by the parties.
Final Exchange:	
Final Exchange Date:	As specified by the parties.
Final Exchange Business Days:	As specified by the parties from among the Available Business Days.
Final Exchange Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Fixed Rate Payer Final Exchange Amount:	<p>If the Fixed Rate Payer Currency Amount is denominated in the Settlement Currency, the Fixed Rate Payer Currency Amount.</p> <p>If the Fixed Rate Payer Currency Amount is denominated in the Index Currency an amount in the Settlement Currency equal to:</p>
<i>FX Rate × Currency Amount</i>	
Floating Rate Payer Final Exchange Amount:	<p>If the Floating Rate Payer Currency Amount is denominated in the Settlement Currency, the Floating Rate Payer Currency Amount.</p> <p>If the Floating Rate Payer Currency Amount is denominated in the Index Currency an amount in the Settlement Currency equal to:</p>
<i>FX Rate × Currency Amount</i>	

Non-Deliverable Cross-Currency 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 Cross-Currency Swaps

Non-Deliverable Cross-Currency Swap Available Currency Pairs

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

Non-Deliverable Cross-Currency 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	<i>CLP-Indice Cámara Promedio (ICP)</i>	CLP TNA Best Practices	USNY CLSA
CLP	<i>CLP-Unidad de Fomentos (UF/CLF)</i>	See below	USNY CLSA
COP	COP-IBR-OIS-COMPOUND	ISDA 2006 Supplement 31	USNY COBO
COP	<i>COP-Unidad de Valor Real (UVR)</i>	See below	USNY COBO
PEN	Not Applicable—Fixed Leg ONLY		USNY PELI
USD	Any USD Floating Rate Option available under tpSEF's Fixed/Floating Swap Listing	See tpSEF's Fixed/Floating Swap Listing	See tpSEF's Fixed/Floating Swap Listing

Definition of BRL Floating Rate Option

Floating Amount:	Notwithstanding anything to the contrary
$FX\ Rate \times Currency\ Amount \times \left[\prod_{j=1}^N \left(1 + \frac{Relevant\ Rate_j}{252} \right) - 1 \right]^{252/N}$	
	Where:

Non-Deliverable Cross-Currency Swaps

	<p>N=number of Reset Dates in the Calculation Period</p> <p>j=a particular Reset Date</p> <p><i>Relevant Rate</i>=the Relevant Rate for instance j of Reset Date</p>
BRL-CDI-CETIP:	<p>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.</p> <p>If for any Reset Date there is no published Overnight CDI Rate (including as a result of the proviso above), CDI for the relevant Reset Date will be the overnight deposit rate published for such date by the BM&F in accordance with its rules (see http://www.bmf.com.br/portal/pages/boletim1/bd_manual/indicadoreFinanceiros1.asp, or any successor page). If the BM&F does not publish such a rate for such date, CDI for the relevant Reset Date shall be determined jointly by the parties. If the parties do not agree on a determination of such rate within one Brazil Business Day following the relevant Reset Date, CDI shall be determined through a CDI Reference Dealer Poll as described herein. If CDI for a Reset Date is not so determined by a CDI Reference Dealer Poll, BRL-CDI-Reference Dealers shall apply.</p>
BRL-CDI-Reference Dealers:	<p>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 not be determined by a CDI Reference Dealer Poll.</p>
CDI Reference Dealers:	<p>At least six and not more than eight leading onshore dealers in the CDI market selected by the Calculation Agent.</p>
Reset Dates (“resetDate”):	<p>Each Scheduled Reset Date (as defined in the BRL CDI Best</p>

Non-Deliverable Cross-Currency Swaps

	Practices).
Reset Dates Business Days:	As specified by the parties from among the Available BR Business Days.
Available BR Business Days:	Any of BR {SP,RJ, BR} and not otherwise declared a financial market holiday by the BM&F.

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

CLP- <u>Unidad de Fomento (UF/CLF)</u> :	<p>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.</p> <p>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>.</p> <p>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 Central de Chile</i>, the Calculation Agent shall determine the CLP-<u>Unidad de Fomento (UF/CLF)</u> for such day.</p>
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Definition of COP-Unidad de Valor Real (UVR)

COP- <u>Unidad de Valor Real (UVR)</u> :	<p>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.</p> <p>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>.</p> <p>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-<u>Unidad de Valor Real (UVR)</u> for such day.</p>
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Non-Deliverable Cross-Currency Swap Available Day Count Fractions

ISDA Name

Non-Deliverable Cross-Currency Swaps

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 *Cross-Currency* Swap Available Business Day Conventions

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

Non-Deliverable Cross-Currency Swaps

Non-Deliverable *Cross-Currency* Swap Notional Amounts

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

Non-Deliverable Forward Foreign Exchange Contracts

Terms and Conditions

Summary:	A non-deliverable forward (“NDF”) is an outright forward in which counterparties settle the difference between the contracted NDF price or rate and the prevailing spot price or rate on an agreed notional amount in an agreed settlement currency.
Reference Currency (i.e., Non-Delivery Currency):	<ul style="list-style-type: none"> • ARS Argentine Peso • BRL Brazilian Real • CLP Chilean Peso • COP Colombian Peso • CNY Chinese Renminbi • EGP Egyptian pound • GTQ Guatemalan quetzal • IDR Indonesian Rupiah • INR Indian Rupee • KRW South Korean Won • KZT Kazakh tenge • MYR Malaysian Ringgit • PEN Peruvian nuevo sol • PHP Philippine Peso • RUB Russian ruble • TWD Taiwan Dollar • UAH Ukrainian Hryvnia • UYU Uruguayan peso • VEB Venezuelan bolívar • VND Vietnamese đồng
Settlement Currency:	<ul style="list-style-type: none"> • 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 in, as agreed by counterparties.
Trading Conventions:	Buy or Sell which refers to the contract size expressed in notional currency
Forward Rates:	Currency exchange rate expressed as the amount of reference currency per unit of settlement currency.
Trade Date:	The date on which parties enter into the contract.

Non-Deliverable Forward Foreign Exchange Contracts

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.

Non-Deliverable Vanilla American or European Style Foreign Exchange Options

Non-Deliverable Vanilla American or European Style Foreign Exchange Options

Terms and Conditions

Summary:	This covers non-deliverable vanilla American or European style foreign exchange options.
Limitations on Available Selections and Default Settings:	<p>The terms under which a Non-Deliverable Vanilla American or European Style Foreign Exchange Option may be traded are as specified in these terms and conditions and in the attached tables.</p> <p>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.</p> <p>For Business Days, the defaults shall be the locations specified for the relevant currency, any additional locations specified for the relevant Floating Rate Options.</p> <p>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.</p> <p>For these purposes “TARGET”/EUTA is considered a location.</p> <p>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.</p> <p>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.</p> <p>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.</p>
Incorporated Standards:	<p>This contract description incorporates by reference the following industry standard documentation and standards:</p> <p>(a) the 1998 FX and Currency Option Definitions and 2005 Amendment and Annex A and</p>

Non-Deliverable Vanilla American or European Style Foreign Exchange Options

	<p>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</p>
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Foreign Exchange
ISDA OTC Base Product:	Foreign Exchange
ISDA OTC Sub-Product:	Vanilla Option
Further Limitations:	None
FpML Schema:	“confirmation.fxOption”
Terms:	
Trade Date:	The date the transaction is agreed between and becomes legally binding on the parties.
Commencement Date (“americanExercise.commencementDate”):	As specified by the parties. 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.

Non-Deliverable Vanilla American or European Style Foreign Exchange Options

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.
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
COP	Colombian Peso	COBO
EGP	Egyptian Pound	EGCA
EUR	Euro	EUTA
IDR	Indonesian Rupiah	IDJA
INR	Indian Rupee	INMU
KRW	Korean Won	KRSE
KZT	Kazakhstan Tenge	KZAL
MYR	Malaysian Ringgit	MYKL
PEN	Peruvian Nuevo Sol	PELI
PHP	Philippine Peso	PHMA
RUB	Russian Ruble	RUMO
TWD	Taiwanese Dollar	TWTA
USD	United States Dollar	USNY
VEB	Venezuelan Bolivar	VECA
VND	Vietnamese Dong	VNHA

Non-Deliverable Vanilla American or European Style Foreign Exchange Options

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

Non-Deliverable Vanilla American or European Style Foreign Exchange Options

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 PDSPEO
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

Non-Deliverable Vanilla American or European Style Foreign Exchange Options

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 Payment Date	At least one of the specified locations must be able to settle relevant Currency	Principal Financial Center for Currency of Premium
Business Days for Settlement Dates:	The specified locations must at least be able to settle each Currency in the Currency Pair	Principal Financial Center for each Currency of the Currency Pair
Business Days for Exercise Date	Location of Seller	Location of Seller
Business Days for Expiration Dates:	If Automatic Exercise does not apply, location of Seller If Automatic Exercise does apply, trading day for each Currency of Currency Pair	Location of Seller and trading day for each Currency of Currency Pair
Business Day Convention for Premium Payment Date:	Cannot result in payment due prior to Trade Date	Following
Business Day Convention for Expiration Date:		Following
Business Day Convention for 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 Business Day from and including the Commencement Date to and including the Expiration Date	Yes
European	Can be exercised only on the Expiration Date	No

Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
Nearest
Preceding

PO Index Contracts**Terms and Conditions**

Summary:	This covers Markit PO Fixed for Floating Swap Transactions (the “Contracts”).
Limitations on Available Selections and Default Settings:	<p>The terms under which the Contracts may be traded are as specified in these terms and conditions.</p> <p>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.</p> <p>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.</p>
Incorporated Standards:	<p>This contract description incorporates by reference the following industry standard documentation and standards:</p> <p>(a) 2006 ISDA Definitions;</p> <p>(b) ISDA OTC Taxonomies; and</p> <p>(c) the Markit PO Standard Terms Supplement (June 12, 2010 version) or any subsequent Standard Terms Supplement (the “Standard Terms”).</p>
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 in 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

Single Currency Fixed for Floating Interest Rate Swaps - CME Cleared

Terms and Conditions

Summary:	This covers single currency fixed for floating interest rate swaps cleared by the Chicago Mercantile Exchange Inc. (“CME”).
Limitations on Available Selections and Default Settings:	<p>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).</p> <p>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.</p>
Incorporated Standards:	<p>This contract description incorporates by reference the CME Rulebook as in effect from time to time.</p> <p>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.</p>
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:	<p>An amount in Currency determined by the parties subject to limitations in the CME Rulebook.</p> <p>This may vary from period to period to the extent permitted by the CME Rulebook.</p> <p>The CME Rulebook may limit the Currencies and</p>

Single Currency Fixed for Floating Interest Rate Swaps - CME Cleared

	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.

Single Currency Fixed for Floating Interest Rate Swaps - CME Cleared

Compounding:	As per the CME Rulebook.
Payer for Additional Payment/Fees:	As determined by the parties, subject to limitations in the CME Rulebook.
Additional Payment/Fees:	As determined by the parties, subject to limitations in the CME Rulebook.
Payment Date for Additional Payment/Fees	As determined by the parties, subject to limitations in the CME Rulebook.

Single Currency Fixed for Floating Interest Rate Swaps – LCH Cleared

Terms and Conditions

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

Single Currency Fixed for Floating Interest Rate Swaps – LCH Cleared

Trade Date:	As per the LCH Rulebook.
Effective Date:	As per the LCH Rulebook.
Termination Date:	As agreed by the parties, subject to any minimum or maximum tenor in the LCH Rulebook.
Payer for Additional Payment/Fees:	As determined by the parties, subject to limitations in the LCH Rulebook.
Additional Payment/Fees:	As determined by the parties, subject to limitations in the LCH Rulebook
Payment Date for Additional Payment/Fees	As determined by the parties, subject to limitations in the LCH Rulebook, which may limit the earliest or latest day on which such fees may be paid based on Currency or other factors.
Business Days:	As per the LCH Rulebook, which may require certain Business Days be applicable on a per Currency or Floating Rate Option Basis and may otherwise limit the available Business Day locations which can be elected.
Business Day Convention:	As per the LCH Rulebook.
Stub Periods:	Permitted to the extent allowed under the LCH Rulebook.
Fixed Rate Payer:	As determined by the parties.
Fixed Rate Payer Payment Dates:	As per the LCH Rulebook.
Fixed Amount:	As per the LCH Rulebook, which may permit use of a schedule.
Fixed Rate:	As agreed by the parties, subject to any minimum or maximum rate and per-period variability permitted in the LCH Rulebook.
Floating Rate Payer	As determined by the parties.
Floating Rate Payer Payment Dates:	As per the LCH Rulebook.
Floating Rate Payer Compounding Dates:	As per the LCH Rulebook.
Floating Amount:	As per the LCH Rulebook.
Floating Rate Option:	As determined by the parties, subject to the LCH Rulebook, which may provide a more limited list of available options for a Currency than does the Definition Set.
Designated Maturity:	As per the LCH Rulebook, which may provide a more limited set of Designated Maturities than does the related rate source page.
Spread:	Subject to any minimum or maximum rate and per-period variability permitted by the LCH Rulebook.
Reset Dates:	As the per LCH Rulebook.

Single Currency Fixed for Floating Interest Rate Swaps – LCH Cleared

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.

U.S. Electricity – Fixed/Floating Swap Contracts

Commodity	As specified by the parties from among the Available Commodities.
Notional Quantity:	The sum of the Notional Quantities per Calculation Period.
Notional Quantity per Calculation Period:	As specified by the parties on a per-Calculation-Period Basis.
Settlement Periods:	If specified by the parties or if applicable to the relevant Commodity Reference Price and specified herein. Parties may specify one of the Available Set Tenors as a Settlement Period or may specify another period.
Applicable Days:	If applicable to the relevant Commodity Reference Price and specified therein or if applicable to the relevant Available Set Tenor and specified therein (i.e., Month). Applicable Days does not apply to Commodity Reference Prices under the headings “ISDA Definition” or “Exchange Definition”.
Duration:	Hourly
Start Time(s)/End Time(s):	If specified by the parties or if applicable to the relevant Commodity Reference Price and specified herein.
Payment Dates:	In relation to each Calculation Period, as specified by the parties, each such day being subject to adjustment in accordance with the Payment Date Business Day Convention.
Payment Date Business Days:	USNY
Payment Date Business Day Convention:	As specified by the parties.
Fixed Amount:	
Fixed Price Payer:	As specified by the parties.
Fixed Price or Fixed Amount:	As specified by the parties per Unit of the Commodity.
Floating Amount:	
Floating Price Payer:	As specified by the parties.
Applicable Spread:	As specified by the parties.
Commodity Reference Price:	As specified by the parties from among the Available Commodity Reference Prices.
Market Disruption:	
Market Disruption Events:	Unless otherwise specified by the parties, per the Commodity Definitions.

U.S. Electricity – Fixed/Floating Swap Contracts

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

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

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

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

ISDA Name
Following
Modified/Modified Following
Nearest
Preceding

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

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

U.S. Electricity – Fixed/Floating Swap Contracts

	Q3	1 July through 30 September
	Q4	1 October through 31 December
Calendar Year	1 January through 31 December in the specified year	
Planning Year	1 June in the specified beginning calendar year through 31 May in the specified ending calendar year	

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

ISDA Definitions

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

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

Exchange Definitions

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

ISDA Definition

U.S. Electricity – Fixed/Floating Swap Contracts

Commodity Reference Price	Relevant Commodity	Relevant Unit	Exchange	Currency	Specified Price
ELECTRICITY-NP15 DAY AHEAD PEAK-ICE	Electricity	MwH	ICE	USD 0.01	"ELECTRICITY-CAISO-NP15-DAY AHEAD"
ELECTRICITY-NP15 DAY AHEAD PEAK-ICE	Electricity	MwH	ICE	USD 0.01	"ELECTRICITY-CAISO-NP15-DAY AHEAD"
ELECTRICITY-SP15 DAY AHEAD OFF PEAK-ICE	Electricity	MwH	ICE	USD 0.01	"ELECTRICITY-CAISO-SP15-DAY AHEAD"
ELECTRICITY-SP15 DAY AHEAD PEAK-ICE	Electricity	MwH	ICE	USD 0.01	"ELECTRICITY-CAISO-SP15-DAY AHEAD"
ELECTRICITY-PALO VERDE OFF PEAK-ICE	Electricity	MwH	ICE	USD 0.01	ELECTRICITY-PALO VERDE OFF-PEAK-ICE
ELECTRICITY-PALO VERDE PEAK-ICE	Electricity	MwH	ICE	USD 0.01	ELECTRICITY-PALO VERDE PEAK-ICE
ELECTRICITY-MID C OFF PEAK-ICE	Electricity	MwH	ICE	USD 0.01	ELECTRICITY-MID C OFF-PEAK-ICE
ELECTRICITY-MID C PEAK-ICE	Electricity	MwH	ICE	USD 0.01	ELECTRICITY-MID C PEAK-ICE

Non-ISDA, Non-Exchange Definitions

For any of the Commodity Reference Prices below, the price for the Settlement Period specified for that Pricing Date will be that hour's Specified Price per MWh of electricity for delivery on an Applicable Day

U.S. Electricity – Fixed/Floating Swap Contracts

specified for that Commodity Reference Price, published by the specified Source on the specified Page under the specified Heading (or any successor Source, Page or Heading), that reports prices effective on such Applicable Day.

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

U.S. Electricity – Fixed/Floating Swap Contracts

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

U.S. Electricity – Fixed/Floating Swap Contracts

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

U.S. Electricity – Fixed/Floating Swap Contracts

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

U.S. Electricity – Fixed/Floating Swap Contracts

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

U.S. Electricity – Fixed/Floating Swap Contracts

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

U.S. Electricity – Fixed/Floating Swap Contracts

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

U.S. Electricity – Fixed/Floating Swap Contracts

ATLANTIC ZONE-PEAK DAY AHEAD	Peak		ahead/Impda.aspx	TotalLMP
ELECTRICITY-PJM-BALTIMORE GAS AND ELECTRIC ZONE-ATC DAY AHEAD	N/A	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/impda.aspx	BGE ZONE, TotalLMP
ELECTRICITY-PJM-BALTIMORE GAS AND ELECTRIC ZONE-OFF PEAK DAY AHEAD	Eastern Off Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/impda.aspx	BGE ZONE, TotalLMP
ELECTRICITY-PJM-BALTIMORE GAS AND ELECTRIC ZONE-PEAK DAY AHEAD	Eastern Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/impda.aspx	BGE ZONE, TotalLMP
ELECTRICITY-PJM-DPL ZONE-ATC DAY AHEAD	N/A	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/impda.aspx	DPL ZONE, TotalLMP
ELECTRICITY-PJM-DPL ZONE-OFF PEAK DAY AHEAD	Eastern Off Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/impda.aspx	DPL ZONE, TotalLMP
ELECTRICITY-PJM-DPL ZONE-PEAK DAY AHEAD	Eastern Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/impda.aspx	DPL ZONE, TotalLMP
ELECTRICITY-PJM-EASTERN HUB-ATC DAY AHEAD	See ISDA Definition			

U.S. Electricity – Fixed/Floating Swap Contracts

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

U.S. Electricity – Fixed/Floating Swap Contracts

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

U.S. Electricity – Fixed/Floating Swap Contracts

ELECTRICIT Y-PJM-PPL ZONE-OFF PEAK DAY AHEAD	Eastern Off-Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	PPL ZONE, TotalLMP
ELECTRICIT Y-PJM-PPL ZONE-PEAK DAY AHEAD	Eastern Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	PPL ZONE, TotalLMP
ELECTRICIT Y-PJM-PSEG ZONE-ATC DAY AHEAD	See ISDA Definition			
ELECTRICIT Y-PJM-PSEG ZONE-OFF PEAK DAY AHEAD	Eastern Off-Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	PSEG ZONE, TotalLMP
ELECTRICIT Y-PJM-PSEG ZONE-PEAK DAY AHEAD	Eastern Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	PSEG ZONE, TotalLMP
ELECTRICIT Y-PJM-WEST- ATC DAY AHEAD	See ISDA Definition			
ELECTRICIT Y-PJM-WEST- OFF PEAK DAY AHEAD	Eastern Off-Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	WESTERN HUB, TotalLMP
ELECTRICIT Y-PJM-WEST- PEAK DAY AHEAD	Eastern Peak	PJM	http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx	WESTERN HUB, TotalLMP
ELECTRICIT Y-PJM-WEST HUB-ATC REALTIME	N/A	PJM	http://www.pjm.com/markets-and-operations/energy/real-time/lmp.aspx	WESTERN HUB HUB, TotalLMP
ELECTRICIT Y-PJM-WEST HUB-OFF PEAK REAL	Eastern Off Peak	PJM	http://www.pjm.com/markets-and-operations/energy/real-time/lmp.aspx	WESTERN HUB HUB, TotalLMP

U.S. Electricity – Fixed/Floating Swap Contracts

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

U.S. Electricity – Fixed/Floating Swap Contracts

DAY AHEAD			ta/index.jsp (Report Type: Day-Ahead Market LBMP/Zonal)	
ELECTRICIT Y-NYISO-NY ZONE C-OFF PEAK DAY AHEAD	Eastern Off Peak	NYISO	http://www.nyiso.com/public/market_s_operations/market_data/pricing_data/index.jsp (Report Type: Day-Ahead Market LBMP/Zonal)	CENTRL, LBMP (\$/MWHr)
ELECTRICIT Y-NYISO-NY ZONE C- PEAK DAY AHEAD	Eastern Peak	NYISO	http://www.nyiso.com/public/market_s_operations/market_data/pricing_data/index.jsp (Report Type: Day-Ahead Market LBMP/Zonal)	CENTRL, LBMP (\$/MWHr)
ELECTRICIT Y-NYISO-NY ZONE G-ATC DAY AHEAD	See ISDA Definition			
ELECTRICIT Y-NYISO-NY ZONE G-OFF PEAK DAY AHEAD	Eastern Off Peak	NYISO	http://www.nyiso.com/public/market_s_operations/market_data/pricing_data/index.jsp (Report Type: Day-Ahead Market LBMP/Zonal)	HUD VL, LBMP (\$/MWHr)
ELECTRICIT Y-NYISO-NY ZONE G- PEAK DAY AHEAD	Eastern Peak	NYISO	http://www.nyiso.com/public/market_s_operations/market_data/pricing_data/index.jsp (Report Type: Day-Ahead Market LBMP/Zonal)	HUD VL, LBMP (\$/MWHr)
ELECTRICIT Y-NYISO-NY ZONE H-ATC DAY AHEAD	See ISDA Definition			
ELECTRICIT Y-NYISO-NY ZONE H-OFF PEAK DAY AHEAD	Eastern Off Peak	NYISO	http://www.nyiso.com/public/market_s_operations/market_data/pricing_data/index.jsp (Report Type: Day-Ahead Market LBMP/Zonal)	N.Y.C., LBMP (\$/MWHr)

U.S. Electricity – Fixed/Floating Swap Contracts

ELECTRICITY-NYISO-NY ZONE H-PEAK DAY AHEAD	Eastern Peak	NYISO	http://www.nyiso.com/public/markets_operations/market_data/pricing_data/index.jsp (Report Type: Day-Ahead Market LBMP/Zonal)	N.Y.C., LBMP (\$/MWhr)
ELECTRICITY-CAISO-NP 15 ATC	Notwithstanding the Commodity Definitions, will be calculated as the weighted average of the ELECTRICITY-NP15- PEAK-ICE and ELECTRICITY-NP15- OFF-PEAK-ICE Commodity Reference Prices for the relevant period, weighted on the basis of the number of hourly periods in the relevant period which are peak and off-peak respectively (with peak and off peak having the meaning specified in the definition of the Commodity Reference Price by the Exchange).			
ELECTRICITY-CAISO-SP 15 ATC	Notwithstanding the Commodity Definitions, will be calculated as the weighted average of the ELECTRICITY-SP15- PEAK-ICE and ELECTRICITY-SP15- OFF-PEAK-ICE Commodity Reference Prices for the relevant period, weighted on the basis of the number of hourly periods in the relevant period which are peak and off-peak respectively (with peak and off peak having the meaning specified in the definition of the Commodity Reference Price by the Exchange).			
ELECTRICITY-PALO VERDE ATC-ICE	Notwithstanding the Commodity Definitions, will be calculated as the weighted average of the ELECTRICITY-PALO VERDE PEAK-ICE and ELECTRICITY-PALO VERDE OFF-PEAK-ICE Commodity Reference Prices for the relevant period, weighted on the basis of the number of hourly periods in the relevant period which are peak and off-peak respectively (with peak and off peak having the meaning specified in the definition of the Commodity Reference Price by the Exchange)			
ELECTRICITY-MID C ATC-ICE	Notwithstanding the Commodity Definitions, will be calculated as the weighted average of the ELECTRICITY-MID C PEAK-ICE and ELECTRICITY-MID C OFF-PEAK-ICE Commodity Reference Prices for the relevant period, weighted on the basis of the number of hourly periods in the relevant period which are peak and off-peak respectively (with peak and off peak having the meaning specified in the definition of the Commodity Reference Price by the Exchange)			

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

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

U.S. Electricity – Fixed/Floating Swap Contracts

	Pacific Prevailing Time	Holidays
Eastern Off Peak ⁴	Excludes 0800 through 2300 Eastern Prevailing Time	Includes all hours on FERC Holidays
Eastern Peak	Includes 0800 through 2300 Eastern Prevailing Time	Excludes all hours on FERC Holidays

⁴ Times for Commodity Reference Prices reported for Central Timezone (e.g., Illinois, Michigan) will be converted to their Eastern time equivalents

USD Equity Basket Swap (Broad Based)**Terms and Conditions**

Summary:	This covers equity total-return swaps on broad-based baskets of equities traded in USD. For purposes of relevant CFTC and SEC regulations, such basket shall be on a broad-based index.
Limitations on Available Selections and Default Settings:	<p>The terms under which USD Equity Basket Swap (Broad Based) may be traded are shown below or in the attached tables.</p> <p>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.</p> <p>For Business Days, the defaults shall be the locations specified for the relevant currency, any additional locations specified for the relevant Floating Rate Options.</p> <p>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.</p> <p>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.</p>
Incorporated Standards:	<p>This contract description incorporates by reference the following industry standard documentation and standards:</p> <p>(a) 2006 ISDA Definitions;</p> <p>(b) 2002 ISDA Equity Derivatives Definitions; and</p> <p>(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).</p> <p>For convenience, certain terms are mapped to their FpML 5.5 equivalent.</p>
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Equity
ISDA OTC Base Product:	Swap

USD Equity Basket Swap (Broad Based)

ISDA OTC Sub-Product:	Price Return Basic Performance
ISDA OTC Transaction type:	Basket
Further Limitations:	None
Terms:	
Type of Transaction:	Share Basket Swap Transaction
Trade Date:	As agreed by the parties.
Notional Amount (“notional”):	An amount in USD agreed by the parties.
Effective Date (“effectiveDate”):	Per Annex SS, unless otherwise agreed by the parties.
Effective Date Business Days:	As specified by the parties from among the Available Business Days.
Effective Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Termination Date (“terminationDate”):	Per Annex SS, unless otherwise specified by the parties.
Basket:	As specified by the parties in compliance with the rules and regulations of the CFTC and SEC applicable to broad-based indices.
Exchange(s):	As specified by the parties with respect to each Share comprised in the Basket.
Related Exchanges:	Per Annex SS, unless otherwise agreed by the parties.
Hedging Party:	As specified by the parties.
Determining Party:	As specified by the parties.
Equity Amounts:	
Equity Amount Payer (“payerPartyReference”):	As specified by the parties.
Equity Notional Amount:	As specified by the parties.
Equity Notional Reset:	Per Annex SS.
Type of Return:	Total Return
Initial Price:	As specified by the parties and adjusted in accordance with Annex SS.
Final Price:	As per Annex SS unless otherwise agreed by the parties.
Valuation Time:	As per Annex SS unless otherwise agreed by the parties.
Valuation Date:	As specified by the parties.
Floating Amount:	
Floating Rate Payer (“payerPartyReference”):	As specified by the parties.
Notional Amount (“notionalAmount”):	As per Annex SS.
Payment Dates:	As per Annex SS, unless otherwise agreed by the parties.
Floating Rate Option (“floatingRateIndex”):	As per Annex SS, unless otherwise agreed by the parties.
Designated Maturity (“indexTenor”)	As specified by the parties.
Spread:	As specified by the parties.
Day Count Fraction:	Actual/360
Reset Date (“resetDate”):	As specified by the parties.
Payment Dates Business Days:	As specified by the parties.
Business Days (Other Than Payment Dates):	As specified by the parties.

USD Equity Basket Swap (Broad Based)

Business Day Convention (Other Than Payment Dates):	As per Annex SS, unless otherwise specified by the parties.
Settlement Terms:	
Cash Settlement:	Applicable
Settlement Currency:	USD
Dividends:	
Dividend Payment Date(s):	As per Annex SS unless otherwise agreed by the parties.
Dividend Period:	As per Annex SS unless otherwise agreed by the parties.
Dividend Amount:	As per Annex SS unless otherwise agreed by the parties.
Relevant Dividend:	If type of return is “Total Return” as per Annex SS unless otherwise agreed by the parties.
Reinvestment of Dividends:	Inapplicable
Dividend Recovery:	As per Annex SS unless otherwise agreed by the parties.
Adjustment Events:	
Method of Adjustment:	As per Annex SS unless otherwise agreed by the parties.
Options Exchange:	As agreed by the parties if “Options Exchange Adjustment” is applicable.
Consequences of Merger Events:	
Share-for-Share:	As per Annex SS unless otherwise agreed by the parties.
Share-for-Other:	As per Annex SS unless otherwise agreed by the parties.
Share-for-Combined:	As per Annex SS unless otherwise agreed by the parties.
Options Exchange:	As agreed by the parties if “Options Exchange Adjustment” is applicable.
Consequences of Tender Offers:	
Tender Offer:	As per Annex SS, unless otherwise agreed by the parties.
Share-for-Share	As agreed by the parties if Tender Offer is applicable.
Share-for-Other:	As agreed by the parties if Tender Offer is applicable.
Share-for-Combined:	As agreed by the parties if Tender Offer is applicable.
Options Exchange:	As agreed by the parties if “Options Exchange Adjustment” is applicable.
Composition of Combined Consideration:	Per Annex SS unless otherwise agreed by the parties.
Nationalization, Insolvency or Delisting:	Per Annex SS unless otherwise agreed by the parties.
Additional Disruption Events:	
Change in Law:	As per Annex SS, unless otherwise agreed by the parties.
Insolvency Filing:	As per Annex SS, unless otherwise agreed by the

USD Equity Basket Swap (Broad Based)

	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

USD Equity Basket Swap (Broad Based)

Equity Index Earliest and Latest Effective and Termination Dates

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

Equity Index Notional Amounts

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

USD Equity Basket Swap (Broad Based)

Equity Index Requirements and Defaults

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

Secretary of the Commission
December 18, 2015

EXHIBIT II

tpSEF Rulebook – Appendix B (Marked – Changed Pages Only)

tpSEF Inc.
Swap Specifications

Effective December 18, 2015

TABLE OF CONTENTS

	<u>Page</u>
Agricultural Options.....	4
Basis Swaps.....	10
Basis Swaps – CME Cleared.....	39
Basis Swaps – LCH Cleared.....	42
BRL CDI Deliverable and Non-Deliverable Interest Rate Swap Contracts and Physically Settled Physically-Settled Swaptions.....	45
Bullion Options.....	52
CDS – ABX Indices (Broad Based) Contracts.....	58
CDS Index Contract – Emerging Markets Swaps and Swaptions.....	61
CDS Index Contract – European Crossover 5Y Swaps and Swaptions.....	64
CDS Index Contract – European HiVol 5Y Swaps and Swaptions.....	67
CDS Index Contract – European IG 5Y Swaps and Swaptions.....	70
CDS Index Contract – European IG 10Y Swaps and Swaptions.....	72
CDS Index Contract – North America Investment Grade and High Yield 5Y Swaps and Swaptions.....	75
CDS Index Contract IG 5Y Swaptions	77
CDS Index Contract IG 7Y Swaptions	79
CDS Index Contract IG 10Y Swaptions	81
CDS Index Contract IG Swaptions	84
CDS Index Contracts – ITRXAEJ.IG (iTraxx® Asia ex-Japan Investment Grade).....	87 79
Deliverable Foreign Exchange Barrier Options.....	89 81
Deliverable Vanilla American or European Style Foreign Exchange Options.....	95 87
Digital Foreign Exchange Options.....	100 92
Equity Index Swaps.....	105 97
Equity Index Variance Swaps.....	129 121
Fixed for Floating Agricultural Swaptions.....	136 128
Fixed for Floating Agricultural Swap Contracts.....	143 135

Fixed for Floating Interest Rate Swaps.....	148 <u>140</u>
Fixed for Floating Interest Rate Swaptions.....	179 <u>171</u>
Forward Rate Agreements (Uncleared).....	204 <u>196</u>
Forward Rate Agreements – CME Cleared.....	208 <u>200</u>
Forward Rate Agreements – LCH Cleared.....	211 <u>203</u>
iBoxx Index Swaps.....	214 <u>206</u>
Inflation Swaps.....	228 <u>220</u>
Interest Rate Caps/Floors.....	238 <u>230</u>
IOS Index Contracts.....	257 <u>249</u>
MBX Index Contracts.....	260 <u>252</u>
Municipal Market Data Rate Lock Transactions.....	263 <u>255</u>
Natural Gas Date/Instrument Spread Contracts.....	267 <u>259</u>
Natural Gas – Financial Basis Swap Contracts.....	270 <u>262</u>
Natural Gas – Fixed/Floating Swap Contracts.....	272 <u>264</u>
Natural Gas – Swing Swap Contracts.....	273 <u>265</u>
Non-Deliverable Cross-Currency Swaps.....	275 <u>267</u>
Non-Deliverable Forward Foreign Exchange Contracts.....	285 <u>277</u>
Non-Deliverable Vanilla American or European Style Foreign Exchange Options.....	287 <u>279</u>
PO Index Contracts.....	293 <u>285</u>
Single Currency Fixed for Floating Interest Rate Swaps - CME Cleared.....	296 <u>288</u>
Single Currency Fixed for Floating Interest Rate Swaps – LCH Cleared.....	299 <u>291</u>
U.S. Electricity – Fixed/Floating Swap Contracts.....	302 <u>294</u>
USD Equity Basket Swap (Broad Based).....	323 <u>315</u>

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

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

Terms and Conditions

<p>Summary:</p>	<p>This covers BRL CDI Deliverable and Non-Deliverable Interest Rate Swap Contracts and Physically Settled <u>Physically-Settled</u> Swaptions Thereon (the “Contracts”). Non-Deliverable Contracts are paid in USD, and Deliverable Contracts are paid in BRL.</p>
<p>Limitations on Available Selections and Default Settings:</p>	<p>The terms under which the Contracts may be traded are as specified in these terms and conditions and in the attached tables.</p> <p>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.</p> <p>For Business Days, the defaults shall be the locations specified.</p> <p>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.</p> <p>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.</p>
<p>Incorporated Standards:</p>	<p>This contract description incorporates by reference the following industry standard documentation and standards:</p> <ul style="list-style-type: none"> (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”) <p>For convenience, certain terms are mapped to</p>

CDS Index Contract – Emerging Markets [Swaps and Swaptions](#)**Terms and Conditions**

Contract Overview:	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:	<p>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.</p> <p>Sell = Sell Protection, the seller of protection receives the premium payments from the protection buyer. The Seller owns the credit risk of the instrument.</p> <p>Investment Grade indices are traded on spread.</p>
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:	<p>The following swap types may be executed on tpSEF Inc.:</p> <ul style="list-style-type: none"> • Outrights • Roll Trades • Curve Trades
Settlement:	<p>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).</p> <p>Fixed Quarterly cash payments - reflected in basis points and paid by the protection buyer to the protection seller.</p>

CDS Index Contract – European Crossover 5Y [Swaps and Swaptions](#)**Terms and Conditions**

Contract Overview:	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.: <ul style="list-style-type: none"> • 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

CDS Index Contract – European HiVol 5Y Swaps and Swaptions**Terms and Conditions**

Contract Overview:	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.: <ul style="list-style-type: none"> • 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

CDS Index Contract – European IG 5Y [Swaps and Swaptions](#)**Terms and Conditions**

Contract Overview:	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.: <ul style="list-style-type: none"> • 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

CDS Index Contract – European IG 10Y [Swaps and Swaptions](#)**Terms and Conditions**

Contract Overview:	An agreement to buy or sell protection on a basket of liquid European based entities with an investment grade credit rating.
Index:	ITRAXX.EUROPE: Series 7 to current.
Currency:	EUR
Quoting Convention and Minimum Increment:	As agreed by counterparties.
Minimum Size:	As agreed by counterparties.
Trading Conventions:	Buy = Buy Protection, the buyer of protection pays a premium to the seller in case of a credit event occurring. Sell = Sell Protection, the seller of protection receives the premium payments from the protection buyer. The Seller owns the credit risk of the instrument.
Swap Conventions:	European IG indices are traded on spread. Fixed coupon payments are calculated at a spread of 100 bps and exchanged on a quarterly basis.
Swap Tenor:	10Y
Effective Date:	The date on which parties begin calculating accrued obligations such as fixed payments. Also known as the start date of the swap.
Maturity Date:	The final date on which the obligations no longer accrue and the final payment occurs.
Trade Types:	The following swap types may be executed on the tpSEF Inc.: <ul style="list-style-type: none"> • 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

CDS Index Contract – North America Investment Grade and High Yield ~~5Y~~ Swaps and Swaptions

CDS Index Contract – North America Investment Grade and High Yield ~~5Y~~ Swaps and Swaptions

Terms and Conditions

Contract Overview:	An agreement to buy or sell protection on a basket of liquid North America based entities with a high yield credit rating (CDX.NA.HY) or an investment grade credit rating (CDX.NA.IG).
Index:	CDX.NA.HY: Series 11 8 to current. CDX.NA.IG: Series 8 to current.
Currency:	USD
Quoting Convention and Minimum Increment:	As agreed by counterparties.
Minimum Size:	As agreed by counterparties.
Trading Conventions:	Buy = Buy Protection, the buyer of protection pays a premium to the seller in case of a credit event occurring. Credit events include Bankruptcy, Failure to Pay and Restructuring. Sell = Sell Protection, the seller of protection receives the premium payments from the protection buyer. The Seller owns the credit risk of the instrument. <u>High Yield indices such as the CDX.NA.HY are traded on price.</u> <u>Investment Grade indices such as the CDX.NA.IG are traded on spread.</u>
Swap Conventions:	High Yield indices are traded on price. <u>For CDX.NA.HY, fixed coupon payments are calculated at a spread of 500 bps and exchanged on a quarterly basis.</u> Fixed <u>For CDX.NA.IG, fixed</u> coupon payments are calculated at a spread of 500 <u>100</u> 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

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

	<ul style="list-style-type: none"> • Roll Trades • Curve Trades
Settlement:	<p>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).</p> <p>Fixed Quarterly cash payments—reflected in basis points and paid by the protection buyer to the protection seller.</p> <p>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.</p>
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

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

	<p>both legacy and future indices.</p> <p>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.</p>
<p>Cleared Transactions:</p>	<p>Transactions intended to be cleared will use the Definitions required by the relevant DCO selected by the parties.</p> <p>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.</p>
<p>Choice of Definitions:</p>	<p>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.</p>

CDS Index Contract IG 5Y Swaptions**Terms and Conditions**

Contract Overview:	An agreement to buy or sell protection on a basket of liquid North America based entities with an investment grade credit rating.
Index:	CDX.NA.IG: Series 11 to current.
Currency:	USD
Quoting Convention and Minimum Increment:	As agreed by counterparties.
Minimum Size:	As agreed by counterparties.
Trading Conventions:	Buy = Buy Protection, the buyer of protection pays a premium to the seller in case of a credit event occurring. Credit events include Bankruptcy 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:	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.: <ul style="list-style-type: none"> • 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 IG 7Y Swaptions

Terms and Conditions

Contract Overview:	An agreement to buy or sell protection on a basket of liquid North America based entities with an investment grade credit rating.
Index:	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 Swap Tenor:	<p><u>3Y, 5Y, 7Y and 10Y or as otherwise agreed by the parties.</u> 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.</p> <p>Sell – Sell Protection, the seller of protection receives the premium payments from the protection buyer. The Seller owns the credit risk of the instrument.</p> <p>Investment Grade indices are traded on spread.</p>
Swap Conventions:	Fixed coupon payments are calculated at a spread of 100 bps and exchanged on a quarterly basis.
Swap Tenor:	7Y
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:	<p>The following swap types may be executed on the tpSEF Inc.:</p> <ul style="list-style-type: none"> • Outrights • Roll Trades • Curve Trades
Settlement Tranching:	<p><u>Transactions may have only one tranche, where all losses are allocated to the protection seller, starting with the first dollar of loss and ending only when the entire notional of the transaction has been exhausted or the Transaction itself expires.</u></p> <p><u>Transactions may also be tranching in a way in which losses are allocated to the protection seller only after a certain</u></p>

	<p><u>amount of losses have occurred on the Index (the “attachment point”) and cease being allocated to the protection seller after a certain additional amount of losses have occurred on the Index (the “detachment point”).</u></p> <p><u>In the case of tranching transactions in the CDX.NA.HY, the tranches include:</u>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).</p> <p>Fixed Quarterly cash payments—reflected in basis points and paid by the protection buyer to the protection seller.</p> <p>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.</p>
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).

<p>Index Sponsor:</p>	<p><u>Attachment Point</u></p>	<p><u>Detachment Point</u>Markit, which sponsors the Index, has published information on treatment of both legacy and future indices.</p> <p>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.</p>
<p>Cleared Transactions:</p>		<p>Transactions intended to be cleared will use the Definitions required by the relevant DCO selected by the parties.</p> <p>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.</p>
<p>Choice of Definitions:</p>		<p>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.</p>

CDS Index Contract IG 10Y Swaptions**Terms and Conditions**

Contract Overview:	An agreement to buy or sell protection on a basket of liquid North America based entities with an investment grade credit rating.
Index:	CDX.NA.IG: Series 8 to current.
Currency:	USD
Quoting Convention and Minimum Increment:	As agreed by counterparties.
Minimum Size:	As agreed by counterparties.
Trading Conventions:	Buy = Buy Protection, the buyer of protection pays a premium to the seller in case of a credit event occurring. Credit events include Bankruptcy 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:	10Y
Effective Date:	The date on which parties begin calculating accrued obligations such as fixed payments. Also known as the start date of the swap.
Maturity Date:	The final date on which the obligations no longer accrue and the final payment occurs.
Trade Types:	The following swap types may be executed on the tpSEF Inc.: <ul style="list-style-type: none"> • 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:	<p>Markit, which sponsors the Index, has published information on treatment of both legacy and future indices.</p> <p>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.</p>
Cleared Transactions:	<p>Transactions intended to be cleared will use the Definitions required by the relevant DCO selected by the parties.</p> <p>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.</p>
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.
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CDS Index Contract IG Swaptions

Terms and Conditions

Contract Overview:	<u>0</u>	An agreement to buy or sell protection on a basket of liquid North America based entities with an investment grade credit rating. <u>10%</u>
Index:	<u>0</u>	<u>CDX.NA.IG: Series-15 to current.%</u>
Currency:	<u>10%</u>	USD <u>15%</u>
Quoting Convention and Minimum Increment:	<u>15%</u>	As agreed by counterparties. <u>25%</u>
Minimum Size:	<u>25%</u>	As agreed by counterparties. <u>35%</u>
	<u>35%</u>	<u>100%</u>
Trading Conventions:	<p><u>In the case of tranching transactions in the CDX.NA.IG, the tranches include:</u> 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.</p> <p>Sell – Sell Protection, the seller of protection receives the premium payments from the protection buyer. The Seller owns the credit risk of the instrument.</p> <p>Investment Grade indices are traded on spread.</p>	
	<u>Attachment Point</u>	<u>Detachment Point</u>
	<u>0</u>	<u>3%</u>
	<u>3%</u>	<u>7%</u>
	<u>7%</u>	<u>10%</u>
	<u>7%</u>	<u>15%</u>
	<u>10%</u>	<u>15%</u>
	<u>15%</u>	<u>30%</u>
	<u>15%</u>	<u>100%</u>
Swap Conventions:	<p>Fixed coupon payments are calculated at a spread of 100 bps and exchanged on a quarterly basis. <u>In addition to the customary tranches enumerated above, the parties may agree to custom attachment and detachment points.</u></p>	
Swap Tenor:	3Y	

Effective Date:	The date on which parties begin calculating accrued obligations such as fixed payments. Also known as the start date of the swap.
Maturity Date:	The final date on which the obligations no longer accrue and the final payment occurs.
Trade Types:	The following swap types may be executed on the tpSEF Inc.: <ul style="list-style-type: none"> • 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) 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 IndexCDX.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 tranching or untranching 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 ~~Contracts~~Contract – ITRXAEJ.IG (iTraxx® Asia ex-Japan Investment Grade)

Terms and Conditions

Contract Overview:	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.: <ul style="list-style-type: none"> • Outrights • Roll Trades • Curve Trades
Settlement:	Contingent payment - Payments related to credit event settlement will be determined pursuant to the 2003 ISDA Credit Derivatives Definitions, as modified by the 2009 ISDA Credit Derivatives Determination Committees and Auction Settlement Supplement (<i>i.e.</i> , the Big Bang and Little Bang Protocols) and the ISDA 2014 Credit

Fixed for Floating Interest Rate Swaps**Terms and Conditions**

Summary:	This covers fixed for floating interest rate swaps.
Limitations on Available Selections and Default Settings:	<p>The terms under which a Fixed for Floating Interest Rate Swap contract may be traded are as specified in these terms and conditions or in the attached tables.</p> <p>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.</p> <p>For Business Days, the defaults shall be the locations specified for the relevant currency, any additional locations specified for the relevant Floating Rate Options.</p> <p>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.</p> <p>For these purposes “TARGET” is considered a location.</p> <p>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.</p> <p>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.</p> <p>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.</p>
Incorporated Standards:	<p>This contract description incorporates by reference the following industry standard documentation and standards:</p> <p>(a) 2006 ISDA Definitions</p> <p>(b) ISDA Settlement Matrix (if Optional Early</p>

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

Summary:	This covers fixed for floating interest rate swaptions.
Limitations on Available Selections and Default Settings:	<p>The terms under which a Fixed for Floating Interest Rate Swaption may be traded are as specified below in these terms and conditions and in the attached tables.</p> <p>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.</p> <p>For Business Days, the defaults shall be the locations specified for the relevant currency, any additional locations specified for the relevant Floating Rate Options.</p> <p>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.</p> <p>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.</p> <p>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.</p> <p>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.</p>
Incorporated Standards:	<p>This contract description incorporates by reference the following industry standard documentation and standards:</p> <p>(a) 2006 ISDA Definitions (b) ISDA Settlement Matrix (if Optional Early Termination applies)</p>

Forward Rate Agreements (Uncleared)**Terms and Conditions**

Summary:	This covers forward rate agreements (“FRAs”).
Limitations on Available Selections and Default Settings:	<p>The terms under which a Forward Rate Agreement may be traded are as specified in these terms and conditions and in the attached tables.</p> <p>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.</p> <p>For Business Days, the defaults shall be the locations specified for the relevant currency, any additional locations specified for the relevant Floating Rate Options.</p> <p>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.</p> <p>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.</p> <p>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.</p> <p>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.</p>
Incorporated Standards:	<p>This contract description incorporates by reference the following industry standard documentation and standards:</p> <ul style="list-style-type: none"> (a) 2006 ISDA Definitions (b) ISDA OTC Taxonomies (c) FpML Location Codes <p>For convenience, certain terms are mapped to</p>

Forward Rate Agreements – CME Cleared**Terms and Conditions**

Summary:	This covers forward rate agreements (“FRAs”) cleared by the Chicago Mercantile Exchange Inc. (“CME”).
Limitations on Available Selections and Default Settings:	<p>The terms under which a Forward Rate Agreement/CME Cleared may be traded are as specified in these terms and conditions, which incorporate the CME Rulebook, in particular Chapters 900 and 901 (and any successor provisions) and the CME Cleared IRS Product Scope (or any successor).</p> <p>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.</p>
Incorporated Standards:	<p>This contract description incorporates by reference the CME Rulebook as in effect from time to time.</p> <p>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.</p>
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	FRA
ISDA OTC Sub-Product(s):	N/A
Further Limitations:	Must comply with CME Clearing Requirements.
Terms:	
Definition Set:	The definition set (<i>e.g.</i> , ISDA 2000/ISDA2006) elected by, or otherwise binding on, the parties in accordance with the CME Rulebook.
Effective Date:	As per the CME Rulebook.
Notional Amount:	<p>An amount in Currency determined by the parties subject to the limitations in the CME Rulebook.</p> <p>This may vary from period to period to the extent permitted by the CME Rulebook.</p> <p>The CME Rulebook may limit the Currencies and</p>

Forward Rate Agreements – LCH Cleared**Terms and Conditions**

Summary:	This covers forward rate agreements (“FRAs”) cleared by LCH.Clearnet (“LCH”).
Limitations on Available Selections and Default Settings:	<p>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).</p> <p>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.</p>
Incorporated Standards:	<p>This contract description incorporates by reference the LCH Rulebook as in effect from time to time.</p> <p>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.</p>
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:	<p>An amount in Currency determined by the parties subject to limitations in the LCH Rulebook.</p> <p>This may vary from period to period to the extent permitted by the LCH Rulebook.</p> <p>The LCH Rulebook may limit the Currencies and Floating Rate Options for which variable notionals are permitted.</p>
Currency:	One of the currencies permitted for the relevant

iBoxx Index Swaps**Terms and Conditions**

Summary:	This covers iBoxx index swaps (each, an “iBoxx Index Swap”) on a bilateral basis.
Limitations on Available Selections and Default Settings:	<p>The terms under which an iBoxx Index Swap may be traded are shown below and in the attached tables.</p> <p>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.</p> <p>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.</p> <p>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.</p> <p>For these purposes “TARGET” is considered a location.</p> <p>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.</p> <p>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.</p> <p>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.</p>
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards:

Inflation Swaps

Terms and Conditions

Summary:	This covers inflation swaps.
Limitations on Available Selections and Default Settings:	<p>The terms under which an inflation swap contract may be traded are as specified in these terms and conditions or in the attached tables.</p> <p>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.</p> <p>For Business Days, the defaults shall be the locations specified for the relevant currency, any additional locations specified for the relevant Floating Rate Options.</p> <p>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.</p> <p>For these purposes “TARGET” is considered a location.</p> <p>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.</p> <p>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.</p> <p>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.</p>
Incorporated Standards:	<p>This contract description incorporates by reference the following industry standard documentation and standards:</p> <ul style="list-style-type: none"> (a) 2006 ISDA Definitions (b) 2008 ISDA Inflation Derivatives Definitions, including Supplements 1 and 2 thereto and any

Interest Rate Caps/Floors**Terms and Conditions**

Summary:	This covers interest rate caps and floors.
Limitations on Available Selections and Default Settings:	<p>The terms under which an Interest Rate Cap/Floor may be traded are shown below or in the attached tables.</p> <p>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.</p> <p>For Business Days, the defaults shall be the locations specified for the relevant currency, any additional locations specified for the relevant Floating Rate Options.</p> <p>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.</p> <p>For these purposes “TARGET” is considered a location.</p> <p>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.</p> <p>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.</p> <p>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.</p>
Incorporated Standards:	<p>This contract description incorporates by reference the following industry standard documentation and standards:</p> <p>(a) 2006 ISDA Definitions</p> <p>(b) ISDA Settlement Matrix (if Optional Early Termination applies)</p>

IOS Index Contracts**Terms and Conditions**

Summary:	This covers Markit IOS Fixed for Floating Swap Transactions (the “Contracts”).
Limitations on Available Selections and Default Settings:	<p>The terms under which the Contracts may be traded are as specified in these terms and conditions.</p> <p>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.</p> <p>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.</p>
Incorporated Standards:	<p>This contract description incorporates by reference the following industry standard documentation and standards:</p> <p>(a) 2006 ISDA Definitions</p> <p>(b) ISDA OTC Taxonomies</p> <p>(c) the Markit IOS Standard Terms Supplement (March 12, 2010 version) or any subsequent Standard Terms Supplement (the “Standard Terms”)</p>
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Credit
ISDA OTC Base Product:	Index
ISDA OTC Sub-Product:	IOS
ISDA OTC Transaction Type:	IOS
Further Limitations:	None
Terms:	
Effective Date:	As specified by the parties, subject to adjustment in accordance with the Standard Terms.
Scheduled Termination Date:	As agreed by the parties.
Termination Date:	Per the Standard Terms.
Notional Amount:	An amount is USD agreed by the parties.
Index:	One of the Markit IOS Index series, as specified by the parties from all then-available series (to the

MBX Index Contracts

Terms and Conditions

Summary:	This covers Markit MBX Fixed for Floating Swap Transactions (the “Contracts”).
Limitations on Available Selections and Default Settings:	<p>The terms under which the Contracts may be traded are as specified in these terms and conditions.</p> <p>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.</p> <p>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.</p>
Incorporated Standards:	<p>This contract description incorporates by reference the following industry standard documentation and standards:</p> <ul style="list-style-type: none"> (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

Natural Gas Date/Instrument Spread Contracts

Terms and Conditions

<p>Contract Overview:</p>	<p>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.</p>
<p>Publication Sources:</p>	<ul style="list-style-type: none"> • 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 <p>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.</p>

Natural Gas – Financial Basis Swap Contracts

Terms and Conditions

<p>Contract Overview:</p>	<p>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.</p>
<p>Publication Sources:</p>	<ul style="list-style-type: none"> • 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 <p>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.</p>
<p>Reference Commodities:</p>	<ul style="list-style-type: none"> • 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—Transcontinental Gas Pipeline, Zone 6 (NY) (IFERC) • Ventura—Northern Border Pipeline, Ventura (IFERC) • Waha—Waha Hub, West Texas (IFERC)
<p>Contracts on Reference Commodities:</p>	<ul style="list-style-type: none"> • NYMEX Henry Hub Natural Gas (Index Swap Future) Last Day Settlement

Natural Gas – Swing Swap Contracts

Terms and Conditions

<p>Contract Overview:</p>	<p>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.</p>
<p>Publication Sources (Non-Daily):</p>	<ul style="list-style-type: none"> • CGPR—Canadian Gas Price Reporter • IFERC—Platt’s Inside FERC Gas Market Reporter • NGI—Natural Gas Intelligence’s Bidweek Survey <p>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.</p>
<p>Publication Sources (Daily):</p>	<ul style="list-style-type: none"> • Gas Daily –Platt’s Gas Daily’s Daily Report
<p>Reference Commodities and Non-Daily Publication Source:</p>	<ul style="list-style-type: none"> • 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)

Non-Deliverable Forward Foreign Exchange Contracts

Terms and Conditions

Summary:	A non-deliverable forward (“NDF”) is an outright forward in which counterparties settle the difference between the contracted NDF price or rate and the prevailing spot price or rate on an agreed notional amount in an agreed settlement currency.
Reference Currency (i.e., Non-Delivery Currency):	<ul style="list-style-type: none"> • ARS Argentine Peso • BRL Brazilian Real • CLP Chilean Peso • COP Colombian Peso • CNY Chinese Renminbi • EGP Egyptian pound • GTQ Guatemalan quetzal • IDR Indonesian Rupiah • INR Indian Rupee • KRW South Korean Won • KZT Kazakh tenge • MYR Malaysian Ringgit • PEN Peruvian nuevo sol • PHP Philippine Peso • RUB Russian ruble • TWD Taiwan Dollar • UAH Ukrainian Hryvnia • UYU Uruguayan peso • VEB Venezuelan bolívar • VND Vietnamese đồng
Settlement Currency:	<ul style="list-style-type: none"> • 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 in, as agreed by counterparties.
Trading Conventions:	Buy or Sell which refers to the contract size expressed in notional currency
Forward Rates:	Currency exchange rate expressed as the amount of reference currency per unit of settlement currency.
Trade Date:	The date on which parties enter into the contract.
Settlement Date:	Specified settlement or payment date, as agreed

Non-Deliverable Vanilla American or European Style Foreign Exchange Options

Terms and Conditions

Summary:	This covers non-deliverable vanilla American or European style foreign exchange options.
Limitations on Available Selections and Default Settings:	<p>The terms under which a Non-Deliverable Vanilla American or European Style Foreign Exchange Option may be traded are as specified in these terms and conditions and in the attached tables.</p> <p>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.</p> <p>For Business Days, the defaults shall be the locations specified for the relevant currency, any additional locations specified for the relevant Floating Rate Options.</p> <p>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.</p> <p>For these purposes “TARGET”/EUTA is considered a location.</p> <p>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.</p> <p>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.</p> <p>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.</p>
Incorporated Standards:	<p>This contract description incorporates by reference the following industry standard documentation and standards:</p> <p>(a) the 1998 FX and Currency Option Definitions and 2005 Amendment and Annex A and</p>

PO Index Contracts**Terms and Conditions**

Summary:	This covers Markit PO Fixed for Floating Swap Transactions (the “Contracts”).
Limitations on Available Selections and Default Settings:	<p>The terms under which the Contracts may be traded are as specified in these terms and conditions.</p> <p>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.</p> <p>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.</p>
Incorporated Standards:	<p>This contract description incorporates by reference the following industry standard documentation and standards:</p> <p>(a) 2006 ISDA Definitions;</p> <p>(b) ISDA OTC Taxonomies; and</p> <p>(c) the Markit PO Standard Terms Supplement (June 12, 2010 version) or any subsequent Standard Terms Supplement (the “Standard Terms”).</p>
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

Single Currency Fixed for Floating Interest Rate Swaps - CME Cleared

Terms and Conditions

Summary:	This covers single currency fixed for floating interest rate swaps cleared by the Chicago Mercantile Exchange Inc. (“CME”).
Limitations on Available Selections and Default Settings:	<p>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).</p> <p>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.</p>
Incorporated Standards:	<p>This contract description incorporates by reference the CME Rulebook as in effect from time to time.</p> <p>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.</p>
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:	<p>An amount in Currency determined by the parties subject to limitations in the CME Rulebook.</p> <p>This may vary from period to period to the extent permitted by the CME Rulebook.</p> <p>The CME Rulebook may limit the Currencies and</p>

Single Currency Fixed for Floating Interest Rate Swaps – LCH Cleared

Terms and Conditions

Summary:	This covers single currency fixed for floating swaps cleared by LCH.Cleernet (“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

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:	<p>The terms under which USD Equity Basket Swap (Broad Based) may be traded are shown below or in the attached tables.</p> <p>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.</p> <p>For Business Days, the defaults shall be the locations specified for the relevant currency, any additional locations specified for the relevant Floating Rate Options.</p> <p>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.</p> <p>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.</p>
Incorporated Standards:	<p>This contract description incorporates by reference the following industry standard documentation and standards:</p> <p>(a) 2006 ISDA Definitions;</p> <p>(b) 2002 ISDA Equity Derivatives Definitions; and</p> <p>(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).</p> <p>For convenience, certain terms are mapped to their FpML 5.5 equivalent.</p>
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Equity
ISDA OTC Base Product:	Swap