

tpSEF Inc. 101 Hudson Street Jersey City NJ 07302-3908 USA

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

web_www.tullettprebon.com

December 15, 2017

By CFTC Portal

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

Re: <u>tpSEF Inc. - Regulation 40.6(d) Weekly Notification of Rule Amendments (tpSEF Submission #17-07R)</u>

Dear Mr. Kirkpatrick:

Pursuant to Section 5c(c) of the Commodity Exchange Act and Section 40.6(d) of the regulations of the Commodity Futures Trading Commission (the "Commission"), tpSEF Inc. hereby notifies the Commission that it has made certain non-substantive revisions to Appendix B of the tpSEF Rulebook (tpSEF Inc. Swap Specifications) effective as of December 7, 2017. Specifically, tpSEF has made the following changes:

- (i) Updated the terms and conditions for the products listed in <u>Exhibit I</u> hereto, which terms and conditions were separately filed with the Commission pursuant to CFTC Regulation 40.2(a); and
- (ii) Made certain additional non-substantive conforming and clean-up changes.

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

Mr. Chris Kirkpatrick Office of the Secretariat Commodity Futures Trading Commission December 15, 2017

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.

J ,

Name: Brian Donnelly

Title: Chief Compliance Officer

Date: December 15, 2017

Enclosures

cc:

CFTC Division of Market Oversight (<u>dmosubmissions@cftc.gov</u>)
Roger Smith, CFTC (<u>rsmith@cftc.gov</u>)

Mr. Chris Kirkpatrick Office of the Secretariat Commodity Futures Trading Commission December 15, 2017

EXHIBIT I

List of Products

- 1. Basis Swaps
- 2. Fixed for Floating Interest Rate Swaps (Uncleared)
- 3. Forward Rate Agreements (Uncleared)
- 4. Inflation Swaps
- 5. Interest Rate Caps/Floors
- 6. Non-Deliverable Forward Foreign Exchange Contracts
- 7. Non-Deliverable Swaps

Mr. Chris Kirkpatrick Office of the Secretariat Commodity Futures Trading Commission December 15, 2017

EXHIBIT II

tpSEF Rulebook - Appendix B (Clean)

tpSEF Inc. Rulebook Appendix B

tpSEF Inc. Swap Specifications

Effective December 7, 2017

TABLE OF CONTENTS

	<u>Page</u>
Agricultural Options	
Basis Swaps	7
Basis Swaps – CME Cleared	26
Basis Swaps – LCH Cleared	28
BRL CDI Deliverable and Non-Deliverable Interest Rate Swap Contracts and Physical Swaptions	•
Bullion Options	35
CDS – ABX Indices (Broad Based) Contracts	39
CDS Index Contract – Emerging Markets Swaps and Swaptions	41
CDS Index Contract – European Crossover 5Y Swaps and Swaptions	43
CDS Index Contract – European HiVol 5Y Swaps and Swaptions	45
CDS Index Contract – European IG 5Y Swaps and Swaptions	47
CDS Index Contract – European IG 10Y Swaps and Swaptions	49
CDS Index Contract – North America Investment Grade and High Yield Swaps and Sv	waptions51
CDS Index Contract – ITRXAEJ.IG (iTraxx® Asia ex-Japan Investment Grade)	54
Deliverable Foreign Exchange Barrier Options	55
Deliverable Vanilla American or European Style Foreign Exchange Options	59
Digital Foreign Exchange Options	63
Equity Index Swaps	67
Equity Index Variance Swaps	81
Equity Index Volatility Swaps	85
Fixed for Floating Agricultural Swaptions	88
Fixed for Floating Agricultural Swap Contracts	91
Fixed for Floating Interest Rate Swaps	94
Fixed for Floating Interest Rate Swaptions	115

Forward Rate Agreements (Uncleared)	130
Forward Rate Agreements – CME Cleared	134
Forward Rate Agreements – LCH Cleared	136
iBoxx Index Swaps	138
Inflation Swaps	145
Interest Rate Caps/Floors	150
Interest Rate Swaps – ASX Cleared	161
Interest Rate Swaps – JSCC Cleared	163
IOS Index Contracts	165
MBX Index Contracts	167
Municipal Market Data Rate Lock Transactions	169
Natural Gas Date/Instrument Spread Contracts	172
Natural Gas – Financial Basis Swap Contracts	174
Natural Gas – Fixed/Floating Swap Contracts	176
Natural Gas – Swing Swap Contracts	177
Non-Deliverable Swaps	179
Non-Deliverable Forward Foreign Exchange Contracts	188
Non-Deliverable Vanilla American or European Style Foreign Exchange Options	190
PO Index Contracts	195
Single Currency Fixed for Floating Interest Rate Swaps - CME Cleared	197
Single Currency Fixed for Floating Interest Rate Swaps – LCH Cleared	199
U.S. Electricity – Fixed/Floating Swap Contracts	201
USD Equity Basket Swap (Broad Based)	215

Agricultural Options

Summary:	This covers uncleared agricultural options ("Agricultural
Limitations on Available Selections and Default	Options"). The terms under which Agricultural Options may be
Settings:	traded are shown below and in the attached tables.
Incorporated Standards:	This contract description incorporates by reference the
-	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
0.4. 0.1	among the Available Business Day Conventions.
Option Style:	As specified by the parties from among the Available
O. C. T. T.	Option Styles.
Option Type:	As specified by the parties from among the Available
D	Option Types.
Buyer: Seller:	As specified by the parties.
	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
<u> </u>	Business Days as the parties specify.
Premium Payment Date Business Day Convention:	As specified by the parties from among the Available
	Business Day Conventions or otherwise per the
	Commodity Definitions.
Procedure for Exercise:	

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

Agricultural Option Available Currencies and Required Business Days

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

Agricultural Options Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
Nearest
Preceding

Agricultural Option Available Option Style

ISDA Name	
American	
European	
Bermuda	
Asian	

Agricultural Options Available Commodity Reference Prices

ISDA Definitions

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

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

Exchange Definitions

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

ISDA Definition					
Commodity	Relevant	Relevant Unit	Exchange	Currency	Specified Price
Reference	Commodity				
Price					
CRUDE PALM	Crude Palm Oil	Metric Ton	CME Globex	USD 0.01	Settlement Price
OIL-CME					
HARD RED	Wheat	Bushel	Minneapolis	USD 0.01	Settlement Price
SPRING			Grain Exchange		
WHEAT-					
MGEX					
MILLING	Wheat	Tonne	EURONEXT	EUR 0.01	Settlement Price
WHEAT-			LIFFE		
EURONEXT					
RAPESEED-	Rapeseed	Tonne	EURONEXT	EUR 0.01	Settlement Price
EURONEXT	-		LIFFE		

6

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

Basis Swaps

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

Terms:	
Notional Amount ("notional"):	An amount in one of the Available Currencies (see
Tronount Timount (notional).	below) agreed by the parties.
Effective Date ("effectiveDate"):	The date specified by the parties, adjusted in accordance
Encouve Bate (encouveBate).	with any applicable Business Day Convention.
	The parties may express the unadjusted Effective Date as
	a number of Business Days or Banking Days from the
	Trade Date ("relativeEffectiveDate").
Effective Date Business Days:	As specified by the parties from among the Available
Effective Date Dusiness Days.	Business Days.
Effective Date Business Day Convention:	As specified by the parties from among the Available
Effective Bate Business Bay Convention.	Business Day Conventions.
Termination Date ("terminationDate"):	The date specified by the parties, adjusted in accordance
Termination 2 and (termination 2 and).	with any applicable Business Day Convention.
	The parties may express the unadjusted Termination
	Date as a number of days, months or years from the
	Effective Date ("relativeTerminationDate").
Termination Date Business Day Convention:	As specified by the parties from among the Available
Termination Bute Business Buy Convention.	Business Day Conventions.
Floating Amount 1 ("FA1"):	Business Buj Conventions
FA1 Payer ("payerPartyReference"):	As specified by the parties.
FA1 Currency Amount ("notional Amount"):	As specified by the parties.
FA1 Period End Dates ("unadjustedCalculation Period	As specified by the parties.
Date"):	
FA1 first Period End Date:	As specified by the parties if there is a short initial
	Calculation Period.
FA1 Payment Dates ("unadjustedPaymentDate"):	As specified by the parties.
FA1 initial Floating Rate:	As specified by the parties.
FA1 Floating Rate Option ("floatingRateIndex"):	As specified by the parties.
FA1 Designated Maturity ('indexTenor''):	As specified by the parties.
FA1 Linear Interpolation:	For the Calculation Periods specified by the parties.
FA1 Shorter Designated Maturity for Linear	For a Calculation Period to which Linear Interpolation
Interpolation:	applies, as specified by the parties.
FA1 Longer Designated Maturity for Linear	For a Calculation Period to which Linear Interpolation
Interpolation:	applies, as specified by the parties.
FA1 Spread:	As specified by the parties.
FA1 Day Count Fraction:	As specified by the parties.
FA1 Reset Dates ("resetDate"):	As specified by the parties.
FA1 Method of Averaging:	As specified by the parties.
FA1 Compounding:	As specified by the parties.
FA1 Compounding Dates:	In the event Compounding is selected, as selected by the
	parties.
FA1 Compounding Method (Compounding OR Flat	In the event Compounding is selected, as selected by the
Compounding):	parties.
FA1 Period End Dates Business Days:	As specified by the parties from among the Available
	Business Days.
FA1 Period End Dates Business Day Convention:	As specified by the parties from among the Available
	Business Day Conventions.
FA1 Payment Dates Business Days:	As specified by the parties from among the Available
	Business Days, subject to any Required Business Days
FA1 Payment Dates Business Day Convention:	As specified by the parties from among the Available
	Business Day Conventions.
FA1 Reset Dates Business Days:	As specified by the parties from among the Available
·	Business Days, subject to any Required Business Days.

FA1 Reset Dates Business Day Convention:	As specified by the parties from among the Available
	Business Day Conventions.
Floating Amount 2 ("FA2"):	
FA2 Payer ("payerPartyReference"):	As specified by the parties.
FA2 Currency Amount ("notionalAmount"):	As specified by the parties.
FA2 Period End Dates ("unadjustedCalculation Period	As specified by the parties.
Date"):	
FA2 first Period End Date:	As specified by the parties if there is a short initial
	Calculation Period.
FA2 Payment Dates ("unadjustedPaymentDate"):	As specified by the parties.
FA2 initial Floating Rate:	As specified by the parties.
FA2 Floating Rate Option ("floatingRateIndex"):	As specified by the parties.
FA2 Designated Maturity ("indexTenor"):	As specified by the parties.
FA2 Linear Interpolation:	For the Calculation Periods specified by the parties.
FA2 Shorter Designated Maturity for Linear	For a Calculation Period to which Linear Interpolation
Interpolation:	applies, as specified by the parties.
FA2 Longer Designated Maturity for Linear	For a Calculation Period to which Linear Interpolation
Interpolation:	applies, as specified by the parties.
FA2 Spread:	As specified by the parties.
FA2 Day Count Fraction:	As specified by the parties.
FA2 Reset Dates ("resetDate"):	As specified by the parties.
FA2 Method of Averaging:	As specified by the parties.
FA2 Compounding:	As specified by the parties.
FA2 Compounding Dates:	In the event Compounding is selected, as selected by the
	parties.
FA2 Compounding Method (Compounding OR Flat	In the event Compounding is selected, as selected by the
Compounding):	parties.
FA2 Period End Dates Business Days:	As specified by the parties from among the Available
	Business Days.
FA2 Period End Dates Business Day Convention:	As specified by the parties from among the Available
	Business Day Conventions.
FA2 Payment Dates Business Days:	As specified by the parties from among the Available
	Business Days, subject to any Required Business Days.
FA2 Payment Dates Business Day Convention:	As specified by the parties from among the Available
	Business Day Conventions.
FA2 Reset Dates Business Days:	As specified by the parties from among the Available
	Business Days, subject to any Required Business Days.
FA2 Reset Dates Business Day Convention:	As specified by the parties from among the Available
	Business Day Conventions.
Mark-to-Market Currency Swap:	4 10 11 4 2 103 6
Mark-to-Market Currency Swap:	As specified by the parties, if the Currency Amounts are
W '11 G P	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-
C F 1 P	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
IGDA MTM M.A.'	applicable.
ISDA MTM Matrix:	As specified by the parties if the transaction is a Mark-
Leidial Evaluation	to-Market Currency Swap.
Initial Exchange:	As amosified by the section
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:	The appearance by the parties.		
Interim Exchange Dates:	As specified by the parties.		
FA1 Payer Interim Exchange Amount:	As specified by the parties.		
FA2 Payer Interim Exchange Amount:	As specified by the parties.		
Final Exchanges:	The appearance by the parties.		
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:	As specified by the parties.		
Optional Early Termination:	As specified by the parties.		
Option Style:	As specified by the parties.		
Optional Early Termination Date:	As specified by the parties. 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		
Maximum Notional Amount:	Exercise is specified. As specified by the parties if Multiple Exercise is		
	specified.		
Integral Multiple:	As specified by the parties if Partial Exercise or Multiple		
	Exercise is specified.		
Optional Early Termination Settlement Terms:			
Cash Settlement:	As specified by the parties.		
ISDA Settlement Matrix:	As specified by the parties, if Cash Settlement is applicable to a single currency Transaction.		
ISDA Cross Currency Settlement Matrix:	As specified by the parties, if Cash Settlement is		
_	applicable to a cross currency Transaction whose		
	currencies are listed as a "currency pair" in the Cross		
	Currency Settlement Matrix.		
Cash Settlement Valuation Time:	If Cash Settlement is applicable, as specified by the		
	parties, directly or via the ISDA Settlement Matrix.		
Cash Settlement Valuation Date:	If Cash Settlement is applicable, as specified by the		
	parties, directly or via the ISDA Settlement Matrix.		

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

Basis Available Currencies and Required Business Days

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

Basis Available Business Day Conventions

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

Basis Available Day Count Fractions

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

Basis Default Effective Dates

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

Basis Earliest and Latest Effective and Termination Dates

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

Basis Notional Amounts

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

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

Basis Floating Rate Options and Defaults

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

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

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

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

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

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

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

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

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

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

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

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

Definition of MXN-Unidades de Inversión (UDI)

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

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

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

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

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

Basis Requirements and Defaults (Optional Early Termination—Exercise)

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

Basis Requirements and Defaults (Cash Settlement)

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

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

Basis Swaps - CME Cleared

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

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

Basis Swaps – LCH Cleared

Summary:	This covers single-currency floating-for-floating
, and the second	("basis") cleared by LCH.Clearnet ("LCH").
Limitations on Available Selections and Default	The terms under which a Basis Swap/LCH Cleared may
Settings:	be traded are as specified in these terms and conditions
	and which incorporate the LCH Rulebook, in particular
	Schedule 4A (or any successor provisions).
	By electing to trade a Basis Swap/LCH Cleared,
	participants are representing that they are familiar
	with the LCH Rulebook and the limitations on
	transaction terms contained in it.
Incorporated Standards:	This contract description incorporates by reference the
	LCH Rulebook as in effect from time to time.
	The LCH Rulebook itself may incorporate certain
	additional standards, such as the 2000 ISDA Definitions
	and 2006 ISDA Definitions. Be aware that the timing
	of effectiveness of amendments or supplements to the
	ISDA standards may vary between bilateral and
	LCH contracts, since the LCH may reserve the right
	to select when and how such changes become effective.
Product Type/ISDA OTC Taxonomy:	enective.
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:	Trust comply with Zerr crowing resolutions.
Definition Set:	The definition set (e.g., ISDA 2000/ISDA2006) elected
	by, or otherwise binding on, the parties in accordance
	with the LCH Rulebook.
Notional Amount:	An amount in Currency determined by the parties
	subject to limitations in the LCH Rulebook.
	This may vary from period to period to the extent
	permitted by the LCH Rulebook.
	The LCH Rulebook may limit the Currencies and
	Floating Rate Options for which variable notionals are
	permitted.
Currency:	One of the currencies permitted for the relevant
	transaction type per the LCH Rulebook.
Trade Date:	As per the LCH Rulebook.
Effective Date:	As per the LCH Rulebook.
Termination Date:	As agreed by parties, subject to any minimum or
D C A 11'4' 1 D 4/5	maximum tenor in the LCH Rulebook.
Payer for Additional Payment/Fees:	As determined by the parties, subject to limitations in
Additional Daymont/Essa:	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
1 ayındıt Date tol Additional Fayıncıl/Fees.	the LCH Rulebook, which may limit the earliest or latest
	day on which such fees may be paid based on Currency
	or other factors.
Business Days:	As per the LCH Rulebook, which may require certain
Dusiness Days.	As per the Left Kulcoook, 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
Stud Terrous.	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,
Trouting rate Tayer Triouting rate option.	which may provide a more limited list of available
	options for a Currency than does the Definition Set.
Floating Rate Payer 1 Designated Maturity:	As per the LCH Rulebook, which may provide a more
	limited set of Designated Maturities than does the
	related rate source page.
Floating Rate Payer 1 Spread:	Subject to any minimum or maximum rate and per-
	period variability permitted by the LCH Rulebook.
Floating Rate Payer 1 Reset Dates:	As the per LCH Rulebook.
Floating Rate Payer 1 Floating Rate Daycount Fraction:	As per the LCH Rulebook.
Floating Rate Payer 2:	As determined by the parties.
Floating Rate Payer 2 Payment Dates:	As per the LCH Rulebook.
Floating Rate Payer 2 Compounding Dates:	As per the LCH Rulebook.
Floating Rate Payer 2 Floating Rate Option:	As determined by the parties, subject to LCH Rulebook,
	which may provide a more limited list of available
	options than are available for a Currency than does the
	Definition Set.
Floating Rate Payer 2 Designated Maturity:	As per the LCH Rulebook, which may provide a more
	limited set of Designated Maturities than does the
	related rate source page.
Floating Rate Payer 2 Spread:	Subject to any minimum or maximum rate and per-
	period variability permitted by the LCH Rulebook.
Floating Rate Payer 2 Reset Dates:	As the per LCH Rulebook.
Floating Rate Payer 2 Floating Rate Daycount Fraction:	As per the LCH Rulebook.
Negative Interest Rates:	As per the LCH Rulebook, which may require use of a
	single method.
Withholding and Tax:	As per the LCH Rulebook.
Governing Law:	As per the LCH Rulebook, which may dictate the law
	applicable to the Transaction.

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

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

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

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

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

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

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

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

#### BRL CDI Currencies and Required Business Days

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

## BRL CDI Available Business Day Conventions

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

#### BRL CDI Floating Rate Options

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

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

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

## BRL CDI Notionals

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

# **Bullion Options**

Summary:	This covers uncleared bullion options ("Bullion Options").
Limitations on Available Selections and Default	The terms under which Bullion Options may be traded
Settings:	are shown below and in the attached tables.
Incorporated Standards:	This contract description incorporates by reference the
	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:	thereto.
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
D. III. O. d. G. I	by the parties.
Bullion Option Style:	As specified by the parties from among the Available Bullion Option Styles.
Bullion Option Type:	As specified by the parties from among the Available
Bullion Option Type.	Bullion Option Types.
Bullion Option Seller:	As specified by the parties.
Bullion Option Buyer:	As specified by the parties.
Bullion Strike Price:	As specified by the parties as a number of units of the
24	one of the Available Currencies.
Bullion Premium:	As specified by the parties as a number of units of the
	one of the Available Currencies.
Bullion Premium Payment Date:	As specified by the parties.
Bullion Premium Payment Date Business Days	Per the Available Currencies, plus such additional
	Business Days as the parties specify.
Bullion Premium Payment Date Business Day	As specified by the parties from among the Available
Convention:	Business Day Conventions or otherwise per the
D.W. D. C. D.	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
richiod of Avelaging.	otherwise per the Commodity Definitions.
Procedure for Exercise:	cancer the commonly benintions.

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

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

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

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

#### Bullion Options Available Bullion Business Day Conventions

ISDA Name
Following
Modified/Modified Following
Nearest
Preceding

#### Bullion Option Available Bullion Option Style

ISDA Name	
American	
European	
Bermuda	

#### Bullion Option Available Bullion Option Type

	ISDA Name	
Bullion Put Option		
Bullion Call Option		
Bermuda		

#### Bullion Options Available Bullion

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

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

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

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

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

# CDS - ABX Indices (Broad Based) Contracts

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

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

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

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

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

# CDS Index Contract – Emerging Markets Swaps and Swaptions

Summary:	This covers "CDS Index Contract – Emerging Markets
	Swaps and Swaptions" contracts $-i.e.$ , an agreement to
	buy or sell protection on a broad-based basket of
	emerging markets sovereign entities.
Index:	CDX.EM: Series 12 through current, so long as such
	Index is not a narrow-based Index.
Currency:	USD
<b>Quoting Convention and Minimum Increment:</b>	As agreed by counterparties.
Minimum Size:	As agreed by counterparties.
Trading Conventions:	Buy = Buy Protection, the buyer of protection pays a
	premium to the seller in case of a credit event occurring.
	Credit events include Bankruptcy and Failure to Pay.
	Sell = Sell Protection, the seller of protection receives
	the premium payments from the protection buyer. The
	Seller owns the credit risk of the instrument.
	Investment Grade indices are traded on spread.
Swap Conventions:	Fixed coupon payments are calculated at a spread of 500
	bps and exchanged on a quarterly basis.
Swap Tenor:	As agreed by the parties, subject to Applicable Law.
Effective Date:	The date on which parties begin calculating accrued
	obligations such as fixed payments. Also known as the
35 / 1/ D /	start date of the swap.
Maturity Date:	The final date on which the obligations no longer accrue
T 1. T	and the final payment occurs.
Trade Types:	The following swap types may be executed on tpSEF
	Inc.:
	<ul><li>Outrights</li><li>Roll Trades</li></ul>
	<ul><li>Roll Trades</li><li>Curve Trades</li></ul>
Settlement:	Contingent payment - Payments related to credit event
Settlement:	settlement will be determined pursuant to the 2009
	ISDA Credit Derivatives Determination Committees and
	Auction Settlement Supplement ( <i>i.e.</i> , the Big Bang and
	Little Bang Protocols).
	Fixed Quarterly cash payments - reflected in basis points
	and paid by the protection buyer to the protection seller.
	Upfront payment - The upfront payment is a portion of
	the payments, expressed in percentage points of the
	notional, which is present valued and paid immediately
	to the seller.
Swaptions on the Above:	
Swaptions:	The SEF is also listing Physically-Settled Swaptions on
Grand's Ord's State	the Index on the terms described herein.
Swaption Option Style:	European; the Swaptions may be exercised only on
Swantian Tanar	expiration.  The tenor of the Swaptions will be selected by the
Swaption Tenor:	parties and will be no shorter than three months and no
	longer than three months less than the Swap Tenor.
Settlement:	The Swaption will be Physically Settled and, if
Settlement.	exercised, will result in the parties entering into a swap
	exercised, will result in the parties entering into a swap

# CDS Index Contract – Emerging Markets Swaps and Swaptions

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

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

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

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

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

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

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

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

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

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

Summary:	This covers "CDS Index Contract – European IG 5Y	
Summary.	Swaps and Swaptions" $-i.e.$ , an agreement to buy or sell	
	protection on a basket of liquid European based entities	
	with an investment grade credit rating.	
Index:	ITRAXX.EUROPE: Series 10 to current.	
Currency:	EUR	
Quoting Convention and Minimum Increment:	As agreed by counterparties.	
Minimum Size:	As agreed by counterparties.	
Trading Conventions:	Buy = Buy Protection, the buyer of protection pays a	
<b>3</b>	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	
<b>Effective Date:</b>	The date on which parties begin calculating accrued	
	obligations such as fixed payments. Also known as the	
	start date of the swap.	
Maturity Date:	The final date on which the obligations no longer accrue	
m 1 m	and the final payment occurs.	
Trade Types:	The following swap types may be executed on the tpSEF	
	Inc.:	
	Outrights	
	• Roll Trades	
C.4414	• 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	
G	expiration.	
Swaption Tenor:	The tenor of the Swaptions will be selected by the	
	parties and will be no shorter than three months and no	
C-414.	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	
ISDA Definitions (2002 v. 2014 Cuedit Device time	on the Index on the terms described herein.	
ISDA Definitions (2003 v. 2014 Credit Derivatives		

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

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

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

0	mi' (CDCI I C	
Summary:	This covers "CDS Index Contract – European IG 10Y	
	Swaps and Swaptions" – i.e., an agreement to buy or sel	
	protection on a basket of liquid European based entities	
T 1	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	
C TE	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	
M-t	start date of the swap.	
Maturity Date:	The final date on which the obligations no longer accrue	
Tue de Temese.	and the final payment occurs.	
Trade Types:	The following swap types may be executed on the tpSEF	
	Inc.:	
	Outrights	
	Roll Trades	
C 44	• 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	
<u> </u>	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	

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

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

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

Summary:	This covers "CDS Index Co	ntract – North America
	Investment Grade and High	Yield Swaps and
	Swaptions" – $i.e.$ , an agreem	nent to buy or sell protection
	on a basket of liquid North A	America based entities with a
	high yield credit rating (CD)	X.NA.HY) or an investment
	grade credit rating (CDX.NA	
Index:	CDX.NA.HY: Series 8 to c	urrent.
	CDX.NA.IG: Series 8 to cu	rrent.
Currency:	USD	
Quoting Convention and Minimum Increment:	As agreed by counterparties	
Minimum Size:	As agreed by counterparties	
Trading Conventions:	Buy = Buy Protection, the b	
	premium to the seller in case	
	Credit events include Bankr	uptcy, Failure to Pay and
	Restructuring.	
	Sell = Sell Protection, the se	
	the premium payments from	
	Seller owns the credit risk of	
	High Yield indices such as t	he CDX.NA.HY are traded
	on price.	1 4 CDVALAG
	Investment Grade indices su	ich as the CDX.NA.IG are
	traded on spread.	
Swap Conventions:		pon payments are calculated
	at a spread of 500 bps and ex	xchanged on a quarterly
	basis.	an maximanta ana aalaulatad
	For CDX.NA.IG, fixed coup at a spread of 100 bps and expression of 100 bps.	
	basis.	xenanged on a quarterry
Swap Tenor:	3Y, 5Y, 7Y and 10Y or as o	therwise agreed by the
Swap Tenor.	parties.	ther wise agreed by the
Tranching:	Transactions may have only	one tranche, where all
<b>-</b>	losses are allocated to the pr	
	the first dollar of loss and en	
	notional of the transaction h	as been exhausted or the
	Transaction itself expires.	
	Transactions may also be tra	
	losses are allocated to the pr	
		re occurred on the Index (the
	"attachment point") and cear	
	protection seller after a certa	
	losses have occurred on the	Index (the "detachment
	point").	4:: 4b - CDV NA IIV
	In the case of tranched trans	actions in the CDX.NA.HY,
	the tranches include:  Attachment Point	Dotochmont Doint
	Attachment Point 0	Detachment Point
	0	15%
	10%	15%
	15%	25%
	25%	35%
	35%	100%

	In the case of tranched 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%
		ry tranches enumerated above,
	the parties may agree to co	istom attachment and
E66	detachment points.	1
Effective Date:	The date on which parties	
		payments. Also known as the
M-4	start date of the swap.	1.1:4:
Maturity Date:		e obligations no longer accrue
Trade Types:	and the final payment occur	may be executed on the tpSEF
Trade Types:	Inc.:	may be executed on the tpser
	<ul><li>Outrights</li><li>Roll Trades</li></ul>	
S-4414	• Curve Trades	
Settlement:		ments related to credit event
	ISDA Definitions (see bel	ned pursuant to the relevant
		nents - reflected in basis points
		buyer to the protection seller.
		e upfront fee is a portion of the
	payments, expressed in pe	
		valued and paid immediately
	to the seller.	Taraca and para minicarating
	100 100 100 100 100 100 100 100 100 10	
Swaptions on the Above:		
Swaptions:		ysically-Settled Swaptions on
	each of the CDX.NA.HY	and CDX.NA.IG on the terms
	described herein.	
Swaption Option Style:	European; the Swaptions i	nay be exercised only on
	expiration.	
Swaption Tenor:	The tenor of the Swaption	•
		ter than three months and no
	longer than three months l	
Settlement:	The Swaption will be Phy	
		e parties entering into a swap
	on the Index on the terms	
Tranching:		on tranched or untranched
ICDA D C V. (2002 A044 C IV.D )	transactions.	
ISDA Definitions (2003 v. 2014 Credit Derivatives		
<b>Definitions):</b> 2014/2003 Definitions:	ISDA has published 2014	Cradit Dariyatiyas
ZOTA/ZOOS DEHIIIOUS.	ISDA has published 2014	e treatment accorded certain
	events, particularly as rela	
		han" CDS (Reference Entities
	with no deliverable obliga	
Index Sponsor:	Markit, which sponsors th	
maca oponion.	winch sponsors in	e maen, nas published

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

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

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

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

# **Deliverable Foreign Exchange Barrier Options**

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

Further Limitations:	None	
FpML Schema:	"confirmation.fxOption"	
Terms:	Communication	
Trade Date:	The date the transaction is agreed between and becomes	
Titude Butte.	legally binding on the parties.	
Commencement Date	As specified by the parties. This applies only where the	
("americanExercise.commencementDate"):	Option Style is American.	
Buyer ("buyerPartyReference"):	As specified by the parties.	
Seller ("sellerPartyReference"):	As specified by the parties.	
Currency Option Style:	As specified by the parties.	
Currency Option Type:	A Call with respect to the Call Currency and a Put with	
Currency Option Type.	respect to the Put Currency.	
Call Currency ("callCurrencyAmount"):	The currency and amount as specified by the parties, or,	
Can currency ( cancurrency Amount ).	if not so specified, derived from the Put Currency	
	Amount and Strike Price.	
	The Put Currency and Call Currency must represent a	
	traded pair as shown on the attached list of currencies.	
Put Currency ("putCurrencyAmount"):	The currency and amount as specified by the parties, or,	
Tut currency ( putcurrency Amount ).	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	
Strike Price ( strikePrice ):		
	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	
Fiti D-t- ("iD-t-2").	the Option is to be automatically exercised.	
Expiration Date ("expiryDate"):  Latest Exercise Time:	As specified by the parties.	
Latest Exercise Time:	As specified by the parties. This applies only where the	
EitiTi(%iTi?)	Option Style is American.  The time in the location specified by the parities.	
Expiration Time ("americanExercise.expiryTime" or "europeanExercise.expiryTime"):	The time in the location specified by the parties.	
Automatic Exercise:	As anaified by the parties	
Settlement Date:	As specified by the parties.  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	
C (E 1 D (D' (' ///L' (' W	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.	

# Deliverable Foreign Exchange Barrier Options

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

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

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

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

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

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

#### FX Barrier Option Requirements and Defaults

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

## Deliverable Foreign Exchange Barrier Options

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

#### FX Barrier Available Option Styles

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

#### FXO Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
Nearest
Preceding

#### FX Barrier Option Available Event Types

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

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

Spot Exchange R	ate Direction
Greater than or equ	ual to
Less than or equal	to

#### FX Barrier Option Available Barrier Event Rate Source

Exchange	Source
AUD/EUR	
AUD/USD	
EUR/USD	

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

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

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

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

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

## Deliverable Vanilla American or European Style Foreign Exchange Options

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

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

#### FX Vanilla Option Requirements and Defaults

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

# Deliverable Vanilla American or European Style Foreign Exchange Options

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

# FX Vanilla Available Option Styles

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

## FXO Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
Nearest
Preceding

# **Digital Foreign Exchange Options**

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

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

FX Digital Option Available Currency Pairs, Minimum and Increment

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

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

#### FX Digital Option Requirements and Defaults

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

#### FXO Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
Nearest
Preceding

#### FX Digital Option Available Event Types

<b>Event Type</b>	
One-Touch Binary	
No-Touch Binary	
Double One-Touch Binary	
Double No-Touch Binary	

## FX Digital Option Available Spot Exchange Rate Direction

<b>Spot Exchange Rate Direction</b>		
Greater than or equal to		
Less than or equal to		

#### FX Digital Option Available Barrier Event Rate Source

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

# **Equity Index Swaps**

Summary:	This covers equity index swaps (each, an "Equity Index Swap").
Limitations on Available Selections and Default	The terms under which an Equity Index Swap may be
Settings:	traded are shown below or in the attached tables.
Settings.	For amounts or rates, the relevant term cannot be less
	than the specified Minimum, must represent an even
	Increment and cannot exceed the Maximum; for a date,
	the date cannot be earlier than Earliest nor later than
	Latest.
	For Business Days, the defaults shall be the locations
	specified for the relevant currency, any additional
	locations specified for the relevant Floating Rate
	Options.
	The parties may add additional locations from the
	Available Locations and may eliminate some or all of the
	other locations, so long as there is at least one location in
	which payment may be made.
	For these purposes "TARGET" is considered a location.
	In many cases there are normal "vanilla" terms on which
	the parties will transact.
	These are shown as "Default" and will apply unless the
	parties vary them.
	It should be noted that these contracts can be traded in a
	variety of currencies. Since each national market has its
	own peculiarities, the "Available Terms" and/or "Default
	Terms" may vary by currency.
	In some cases, the same contract might have different
	terms depending on the market in which it is traded (e.g.,
	London versus NY).
T	In that case the default settings may vary by market.
Incorporated Standards:	This contract description incorporates by reference the
	following industry standard documentation and standards:
	(a) 2006 ISDA Definitions
	(b) 2002 ISDA Equity Derivatives Definitions ("Equity
	Definitions")
	(c) Annex IS to 2009 Americas Master Equity
	Derivatives Confirmation, to 2007 European Master
	Equity Derivatives Confirmation Agreement (for EMEA
	indices, as indicated on the Equity Index Available
	Indices attached) or to Second Revised 2005 AEJ
	Interdealer Master Equity Derivatives Confirmation
	Agreement (for AEJ indices, as indicated on the Equity
	Index Available Indices attached)
	(d) the Revised ISDA AEJ Reference Price Source
	Matrix (June 25, 2009, or as updated effective prior to
	the Trade Date) ("AEJ Source")
	For convenience, certain terms are mapped to their
	FpML 5.5 equivalent.
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Equity

ISDA OTC Base Product:	Swap		
ISDA OTC Sub-Product:	Price Return Basic Performance		
ISDA OTC Transaction type:	Single Index		
Further Limitations:	None		
Terms:			
Trade Date:	As agreed by the parties.		
Strike Date:	For a Forward Starting Transaction, as agreed by the parties (only for EMEA Indices).		
Forward Starting:	As per Annex IS (only for EMEA Indices).		
Notional Amount ("notional"):	An amount in one of the Available Currencies (see below) agreed by the parties.		
Effective Date ("effectiveDate"):	(i) The date specified by the parties, adjusted in accordance with any applicable Business Day Convention, or (ii) in the case of AEJ Indices, per Annex IS.		
Effective Date Business Days:	As specified by the parties from among the Available Business Days (except for AEJ Indices).		
Effective Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions (except for AEJ Indices).		
Termination Date ("terminationDate"):	Per Annex IS, unless otherwise specified by the parties.		
Index:	As specified by the parties from among the Available Indices.		
Number of Index Units:	As specified by the parties or, if not so specified, determined by Annex IS (except for AEJ Indices).		
Index Unit:	Per Annex IS (except for AEJ Indices and EMEA Indices).		
Exchange(s):	(i) Per Annex IS, unless otherwise specified by the 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.		
<b>Equity Amounts:</b>			
Equity Amount Payer ("payerPartyReference"):	As specified by the parties.		
Equity Notional Amount:	As specified by the parties.		
Equity Notional Reset:	As per Annex IS.		
Type of Return:	(i) As specified by the parties, or (ii) in the case of AEJ Indices, per Annex IS unless specified by the parties.		
Initial Price Election:	As specified by the parties (in the case of an EMEA Index only).		
Initial Price:	As specified by the parties and (other than in the case of AEJ Indices) adjusted in accordance with Annex IS.		
Final Price Election:	As specified by the parties (in the case of an EMEA Index only).		
Final Price:	(i) As per Annex IS, or (ii) in the case of AEJ Indices, as specified by the parties or, if not so specified, per the Equity Definitions.		
Valuation Time:	(i) As per Annex IS, or (ii) in the case of AEJ Indices, as		

	specified by the parties or, if not so specified, per the Equity Definitions.		
Valuation Dates:	As specified by the parties.		
Averaging Dates:	In the case of AEJ Indices, as and if specified by the parties.		
Floating Amount:			
Floating Rate Payer ("payerPartyReference"):	As specified by the parties.		
Notional Amount ("notional Amount"):	(i) As per Annex IS, or (ii) in the case of AEJ Indices, as specified by the parties or, if not so specified, per the Equity Definitions.		
Payment Dates:	As per Annex IS, unless otherwise specified by the 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: Settlement Currency:	As per Annex IS.  (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
Refevant Dividend.	(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
T 10 . 077 1 !	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:	
Consequences of Hedging Disruption:	(i) As agreed by the parties from among the provisions in Annex IS, or (ii) in the case of AEJ Indices, as agreed by
	the parties or, absent such agreement, per the Equity
	Definition.
Loss of Stock Borrow:	(i) As per Annex IS, unless otherwise specified by the
Loss of Stock Bollow.	parties, or (ii) in the case of AEJ Indices, as agreed by
	the parties or, absent such agreement, per the Equity
	Definition.
Increased Cost of Stock Borrow:	(i) As per Annex IS, unless otherwise specified by the
	parties, or (ii) in the case of AEJ Indices, as agreed by
	the parties or, absent such agreement, per the Equity
	Definition.
Cancellation Amount:	(i) As agreed by the parties from among the provisions in
	Annex IS, or (ii) in the case of AEJ Indices, as agreed by
	the parties or, absent such agreement, per the Equity
	Definition.
Non-Reliance:	As per Annex IS.
Agreements and Acknowledgements Regarding Hedging	As per Annex IS.
Activities:	
Additional Acknowledgements:	As per Annex IS.

Index Disclaimer:	As per Annex IS.
Optional Early Termination:	(i) As agreed by the parties from among the provisions in
	Annex IS, or (ii) in the case of AEJ Indices, inapplicable.
Break Funding Recovery:	If Optional Early Termination is applicable, as specified
	by the parties.
Break Fee:	As specified by the parties in the case of EMEA Indices.
Calculation Agent:	(i) As agreed by the parties, or (ii) in the case of AEJ
_	Indices, per Annex IS unless otherwise agreed by the
	parties.

# Equity Index Available Currencies and Required Business Days

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

### Equity Index Available Business Day Conventions

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

### Equity Index Available Indices

Abbr	Name	
AEX	AEX Index (EMEA)	
AMZX	Alerian MLP Index Total Return	
AMZIXVWAP	Alerian MLP Infrastructure Index Total Return VWAP	
AS51	S&P/ASX 200 (AEJ)	
BEL20	BEL20 Index (EMEA)	
CAC	Cotation Assistée en Continu 40 (EMEA)	
DAX	Deutscher Aktien Index (EMEA)	
DJITR	Dow Jones Industrial Average Total Return	
DJUSRE	Dow Jones U.S. Real Estate Index	
FTSEMIB	FTSE MIB Index (EMEA)	
GCUDUS	MSCI Daily Total Return Gross Small Cap USA USD	
GDDLCA	MSCI Canada Index CAD Total Return (Gross Dividends)	
GDDUCA	MSCI Canada Index USD Daily Total Return (Gross Dividends)	

GDDUEAFE	MSCI EAFE Index Total Return (Gross Dividends)
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
SMCPSPTR	S&P SmallCap 600 Total Return
SPXT	S&P 500 Total Return
SX5E	Eurostoxx 50 Index (EMEA)
TSX69	S&P/TSX 60 Index
UKX	FTSE 100 Index (EMEA)
XNDX	NASDAQ-100 Total Return

# Equity Index Available FX Rates

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

# Equity Index Available Day Count Fractions

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

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

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

### **Equity Index Notional Amounts**

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

### **Equity Index Floating Rate Options and Defaults**

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

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

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

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

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

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
JPY-TIBOR-TIBM- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-ZTIBOR	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TONA-OIS- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Reuters- 10:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Reuters- 15:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Telerate- 10:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Telerate- 15:00	All quoted tenors	N/A	Per ISDA 2006	N
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
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

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

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

# Equity Index Requirements and Defaults

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

# **Equity Index Variance Swaps**

Summary:	This covers equity index variance swaps (each, an
	"Equity Index Variance Swap").
Limitations on Available Selections and Default	The terms under which an Equity Index Variance Swap
Settings:	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.
	1
	For Business Days, the defaults shall be the locations specified for the relevant currency, any additional
	locations specified for the relevant Floating Rate
	Options.
	The parties may add additional locations from the
	Available Locations and may eliminate some or all of the
	other locations, so long as there is at least one location in
	which payment may be made.
	For these purposes "TARGET" is considered a location.
	In many cases there are normal "vanilla" terms on which
	the parties will transact.
	These are shown as "Default" and will apply unless the
	parties vary them.
	It should be noted that these contracts can be traded in a
	variety of currencies.
	Since each national market has its own peculiarities, the
	"Available Terms" and/or "Default Terms" may vary by
	currency.
	In some cases, the same contract might have different
	terms depending on the market in which it is traded (e.g.,
	London versus NY).
	In that case the default settings may vary by market.
Incorporated Standards:	This contract description incorporates by reference the
	following industry standard documentation and
	standards:
	(a) 2006 ISDA Definitions
	(b) 2002 ISDA Equity Derivatives Definitions
	(c) Annex IVS to 2007 Americas Master Variance Swap
	Confirmation Agreement, to the Revised 2007 AEJ
	Master Variance Swap Confirmation Agreement for AEJ
	indices or to the 2007 European Variance Swap Master Confirmation Agreement (as indicated on the Equity
	Index Available Indices attached)
	For convenience, certain terms are mapped to their
	FpML 5.5 equivalent.
Product Type/ISDA OTC Taxonomy:	1 pints 5.5 equivatont.
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:	
1 01 11101	L

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

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

# Equity Index Available Currencies and Required Business Days

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

# Equity Index Available Indices

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

# Equity Index Variance Swaps

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

# **Equity Index Volatility Swaps**

Summary:	This covers equity index volatility swaps (each, an	
	"Equity Index Volatility Swap").	
Limitations on Available Selections and Default Settings:	The terms under which an Equity Index Volatility Swap may be traded are shown below or in the attached tables. For amounts or rates, the relevant term cannot be less	
	than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than	
	Latest. For Business Days, the defaults shall be the locations specified for the relevant currency.	
	The parties may add additional locations from the Available Locations and may eliminate some or all of the	
	other locations, so long as there is at least one location in which payment may be made.	
	For these purposes "TARGET" is considered a location. In many cases there are normal "vanilla" terms on which	
	the parties will transact. These are shown as "Default" and will apply unless the	
	parties vary them.  It should be noted that these contracts can be traded in a	
	variety of currencies. Since each national market has its own peculiarities, the "Available Terms" and/or "Default Terms" may vary by	
	currency.  In some cases, the same contract might have different	
	terms depending on the market in which it is traded ( <i>e.g.</i> , London versus NY).	
	In that case the default settings may vary by market.	
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards:	
	<ul><li>(a) 2006 ISDA Definitions</li><li>(b) 2002 ISDA Equity Derivatives Definitions</li></ul>	
	(c) Annex IVS to: (i) the 2006 Japan Master Variance Swap Confirmation Agreement for Japan Indices, (ii) the 2007 Americas Master Variance Swap Confirmation	
	Agreement, (iii) the Revised 2007 AEJ Master Variance Swap Confirmation Agreement for AEJ indices, or (iv)	
	the 2007 European Variance Swap Master Confirmation Agreement for EMEA Indices (as indicated on the	
	Equity Index Volatility Swap –Available Indices below) (d) the Market Practice Statement for Variance Swap Transactions Involving Japanese Shares or Indices	
	Regarding When Exchange-Imposed Daily Price Limitations Would Constitute a Market Disruption Event	
	Due To a Trading Disruption published by ISDA on October 22, 2009 (the "Japan Index Market Practice Statement")	
	For convenience, certain terms are mapped to their FpML 5.5 equivalent.	

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

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

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

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

### Equity Index Volatility Swap – Available Indices

Abbr	Name
SPXT	S&P 500 Total Return

# Fixed for Floating Agricultural Swaptions

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

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

# Fixed for Floating Agricultural Swaptions Available Currencies and Required Business Days

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

Fixed-for-Floating Agricultural Swaptions Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
Nearest
Preceding

Fixed-for-Floating Agricultural Swaptions Available Commodity Reference Prices

#### **ISDA Definitions**

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

ISDA Definition
COCOA-GBP-EURONEXT
COCOA-NYBOT 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

#### **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

²The New York Board of Trade (NYBOT) was renamed ICE Futures US in 2007.

# Fixed for Floating Agricultural Swap Contracts

Summary:	This covers uncleared fixed-for-floating agricultural
	swaps ("Fixed for Floating Agricultural Swap
	Contracts").
Limitations on Available Selections and Default	The terms under which Fixed for Floating Agricultural
Settings:	Swap Contracts may be traded are shown below and in
	the attached tables.
	For amounts or rates, the relevant term cannot be less
	than the specified Minimum, must represent an even
	Increment and cannot exceed the Maximum; for a date,
	the date cannot be earlier than Earliest nor later than
	Latest.
	In many cases there are normal "vanilla" terms on which
	the parties will transact.
	These are shown as "Default" and will apply unless the
10, 11,	parties vary them.
Incorporated Standards:	This contract description incorporates by reference the
	following industry standard documentation and standards:
	standards: 2005 ISDA Commodity Derivatives Definitions
	("Commodity Definitions")
Product Type/ISDA OTC Taxonomy:	( Commodity Definitions )
ISDA OTC Asset Class:	Commodity
ISDA OTC Asset Class.  ISDA OTC Base Product:	Agricultural
ISDA OTC Sub-Product:	Grain Oilseeds; Softs
ISDA OTC Sub-Hoduct.  ISDA OTC Transaction type:	Swap
ISDA OTC Transaction type:  ISDA OTC Settlement type:	Cash
Further Limitations:	None
Terms:	None
Trade Date:	As agreed by the parties.
Effective Date:	The date specified by the parties, adjusted in accordance
Effective Bate.	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
Effective Bute Business Buy Convention.	Available Business Day Conventions.
Termination Date:	As specified by the parties.
Termination Date Business Days:	None, unless specified by the parties.
Termination Date Business Day Convention:	None, unless specified by the parties from among the
	Available Business Day Conventions.
Commodity:	As specified by the parties from among the Available
,	Commodities.
Total Notional Quantity:	The sum of the Notional Quantities per Calculation
, ,	Period.
Notional Quantity per Calculation Period:	As specified by the parties on a per-Calculation-Period
- · · · ·	Basis.
Calculation Periods:	As specified by the parties.
Calculation Period Business Days:	None, unless specified by the parties.
Calculation Period Business Day Convention:	As specified by the parties from among the Available
·	Business Day Conventions.
Payment Dates:	In relation to each Calculation Period, as specified by the
	parties, each such day being subject to adjustment in

	accordance with the Payment Date Business Day
	Convention.
Payment Date Business Days:	The Business Days specified for the relevant
	Commodity, plus any additional Business Days specified
	by the parties from among the Available Business Days.
Payment Date Business Day Convention:	As specified by the parties from among the Available
	Business Day Conventions.
Fixed Amount:	
Fixed Price Payer:	As specified by the parties.
Fixed Price or Fixed Amount:	As specified by the parties per Unit of the Commodity or
Til - 4° A A	overall.
Floating Amount:	A 'C' 11 /1 /
Floating Price Payer:	As specified by the parties.
Applicable Spread:	As specified by the parties.
Commodity Reference Price:	As specified by the parties from among the Available
	Commodity Reference Prices.
Market Disruption:	
Market Disruption Events:	Unless otherwise specified by the parties, per the
	Commodity Definitions.
Additional Market Disruption Events:	As specified by the parties.
Consequences of Market Disruption Events:	Unless otherwise specified by the parties, per the
	Commodity Definitions.
Disruption Fallbacks:	Unless otherwise specified by the parties, per the
	Commodity Definitions.
Fallback Reference Price:	None, unless specified by the parties.
Maximum Days of Disruption:	Unless otherwise specified by the parties, per the
	Commodity Definitions.
Calculation Agent:	As agreed by the parties.

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

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

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

ISDA Name
Following
Modified/Modified Following
Nearest
Preceding

Fixed-for-Floating Agricultural Swap Available Commodity Reference Prices

#### **ISDA Definitions**

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

ISDA Definition
COCOA-GBP-EURONEXT
COCOA-NYBOT ³
COFFEE ARABICA-NYBOT1
COFFEE ROBUSTA-EURONEXT
CORN-CBOT
COTTON NO. 2-NYBOT1
FROZEN CONCENTRATED ORANGE JUICE NO. 1-NYBOT1
LEAN HOGS-CME
SOYBEAN-CBOT
SOYBEAN MEAL-CBOT
SOYBEAN OIL-CBOT
SUGAR #11 (WORLD)-NYBOT1
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

93

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

# Fixed for Floating Interest Rate Swaps

Summary:	This covers uncleared fixed for floating interest rate swaps ("Fixed for Floating Interest Rate Swap
	(Uncleared)").
Limitations on Available Selections and Default Settings:	The terms under which a Fixed for Floating Interest Rate Swap (Uncleared) contract may be traded are as specified in these terms and conditions or in the attached tables.
	For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest.
	For Business Days, the defaults shall be the locations specified for the relevant currency, any additional locations specified for the relevant Floating Rate Options.
	The parties may add additional locations from the Available Locations and may eliminate some or all of the other locations, so long as there is at least one location in which payment may be made. For these purposes "TARGET" is considered a location.
	In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default" and will apply unless the parties vary them.
	It should be noted that these contracts can be traded in a variety of currencies. Since each national market has its own peculiarities, the "Available Terms" and/or "Default Terms" may vary by currency.
	In some cases, the same contract might have different terms depending on the market in which it is traded (e.g., London versus NY). In that case the default settings may vary by market.
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards:  (a) 2006 ISDA Definitions (b) ISDA Settlement Matrix (if Optional Early Termination applies) (c) ISDA OTC Taxonomies (d) FpML Location Codes
Product Type/ISDA OTC Taxonomy:	For convenience, certain terms are mapped to their FpML 5.5 equivalent.
110duct 1 jpoint of C 1 axonomy.	

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

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

Optional Early Termination:	As specified by the parties.
Option Style:	As specified by the parties.
Optional Early Termination Date:	As specified by the parties.
Seller:	As specified by the parties if only one party can
	terminate.
Buyer:	As specified by the parties, if only one party can
	terminate.
Seller's Agent:	As specified by the parties, if only one party can
	terminate.
Business Days for Payments:	As specified by the parties from among the Available
	Business Days, subject to any Required Business Days.
Exercise Business Days:	As specified by the parties.
<b>Optional Early Termination Procedure for Exercise:</b>	
Commencement Date:	As specified by the parties, if the Option Style is
	American.
Bermuda Option Exercise Dates:	As specified by the parties, if the Option Style is
1	Bermuda.
Expiration Date:	As specified by the parties.
Expiration Time:	As specified by the parties.
Earliest Exercise Time:	As specified by the parties.
Latest Exercise Time:	As specified by the parties.
Exercise Business Day:	As specified by the parties.
Partial Exercise:	As specified by the parties, if Option Style is European.
Multiple Exercise:	As specified by the parties, if Option Style is American
Martiple Exercise.	or Bermuda.
Minimum Notional Amount:	As specified by the parties if Partial Exercise or Multiple
Trimmishi Providishi Philoshi.	Exercise is specified.
Maximum Notional Amount:	As specified by the parties if Multiple Exercise is
1,24,1,1,1,0,1,0,1,0,1,0,1,0,1,0,1,0,1,0,1,	specified.
Integral Multiple:	As specified by the parties if Partial Exercise or Multiple
5 1	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
ř	applicable to a cross currency Transaction whose
	currencies are listed as a "currency pair" in the Cross
	Currency Settlement Matrix.
Cash Settlement Valuation Time:	If Cash Settlement is applicable, as specified by the
	parties, directly or via the ISDA Settlement Matrix.
Cash Settlement Valuation Date:	If Cash Settlement is applicable, as specified by the
	parties, directly or via the ISDA Settlement Matrix.
Valuation Business Days:	If Cash Settlement is applicable, as specified by the
•	parties, directly or via the ISDA Settlement Matrix.
Cash Settlement Payment Date:	If Cash Settlement is applicable, as specified by the
•	parties, directly or via the ISDA Settlement Matrix.
Cash Settlement Payment Date Business Days	If Cash Settlement is applicable, as specified by the
Convention:	parties, directly or via the ISDA Settlement Matrix.
Cash Settlement Method:	If Cash Settlement is applicable, as specified by the
	parties from Available Cash Settlement Methods,
	directly or via the ISDA Settlement Matrix.
Cash Settlement Currency:	If Cash Settlement is applicable, and "Cash Price" or
ĺ	"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 Methods, directly or via the ISDA Settlement Matrix.
Cash Settlement Reference Banks:	As specified by the parties, if Settlement Rate is applicable.
Cash Settlement Reference Banks:	If Cash Settlement is applicable, as specified by the parties.
Quotation Rate:	If Cash Settlement is applicable, as specified by the parties from among the Available Quotation Rates.
Calculation Agent:	As agreed by the parties.

Fixed Floating Available Currencies and Required Business Days

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

TWD	Taiwan Dollar	TWTA
USD	United States Dollars	USNY
ZAR	South African Rand	ZAJO

### Fixed Floating Available Business Day Conventions

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

#### Fixed Floating Available Day Count Fractions

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

#### Fixed Floating Default Effective Dates

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

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

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

### Fixed Floating Notional Amounts

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

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

Fixed Floating Rate Options and Defaults

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

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

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

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

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

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

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

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

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

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

USD-ISDA-Swap Rate- 3:00	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDAFIX3-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDAFIX3-Swap Rate-3:00	All quoted tenors	N/A	Per ISDA 2006	N
USD-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
USD-LIBOR-BBA- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-LIBOR-LIBO	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-LIBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-OIS-11:00- BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-11:00-LON- ICAP	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-11:00-NY- ICAP	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-3:00- BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-3:00-NY- ICAP	All quoted tenors	N/A	Per ISDA 2006	N
USD-Prime-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-Prime-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-S&P Index-High Grade	All quoted tenors	N/A	Per ISDA 2006	N
USD-SIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-SIBOR-SIBO	All quoted tenors	N/A	Per ISDA 2006	N
USD-SIFMA Municipal Swap Index	All quoted tenors	N/A	Per ISDA 2006	N
USD-TBILL-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-TBILL-H.15- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
USD-TBILL- Secondary Market	All quoted tenors	N/A	Per ISDA 2006	N
USD-TIBOR-ISDC	All quoted tenors	N/A	Per ISDA 2006	N
USD-TIBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate- ICAP BrokerTec	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate- SwapMarker100	All quoted tenors	N/A	Per ISDA 2006	N

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

## Definition of BRL Floating Rate Option

Floating Amount:	Notwithstanding anything to the contrary				
	FX Rate × Currency Amount × $\left[ \prod_{j=1}^{N} \left( 1 + \frac{Relevant\ Rate_{j}}{252} \right) - 1 \right]^{252/N}$				
	Where:				
	<i>N</i> =number of Reset Dates in the Calculation Period				
	j=a particular Reset Date				
	Relevant Rate=the Relevant Rate for instance j of Reset Date				
BRL-CDI-CETIP:	For any Reset Date, the Overnight Brazilian Interbank Deposit				
	Rate Annualized, known as the average ("Media") of the				
	DIOVER- EXTRA Group as published by CETIP (Câmara de				
	Custódia e Liquidação) (the "Overnight CDI Rate") for such				
	date; provided that (i) such rate is published not later than 12:00				
	p.m. on the Brazil Business Day next following such Reset Date				
	and (ii) any adjustments made by CETIP to such rate at any time				
	later than the end of the business day on such Reset Date shall				
	not be taken into account.				
	If for any Reset Date there is no published Overnight CDI Rate				
	(including as a result of the proviso above), CDI for the relevant				
	Reset Date will be the overnight deposit rate published for such				
	date by the BM&F in accordance with its rules (see				
	http://www.bmf.com.br/portal/pages/boletim1/bd_manual/indica				
	doreFinanceiros1.asp, or any successor page).				
	If the BM&F does not publish such a rate for such date, CDI for				

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

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

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

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

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

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

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

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

# Fixed Floating Requirements and Defaults (Cash Settlement)

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

Cash Settlement Valuation Date:		Two Valuation Business Days before Mandatory/Optional Early Termination Date <b>but</b> same day for CAD, GBP or DKK with Floating Rate Option of "DKK-CIBOR- DKNA13" or "DKK-CIBOR- DKNA13-Bloomberg"
Valuation Business Day:  Cash Settlement Payment Date		Banking Days in locations per the Business Day Location Table, plus additional days required by for fixings under the Floating Rate Option(s) Following
Business Day Convention:		ronowing
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	The terms under which a Fixed for Floating Interest Rate
Settings:	Swaption may be traded are as specified below in these
	terms and conditions and in the attached tables.
	For amounts or rates, the relevant term cannot be less
	than the specified Minimum, must represent an even
	Increment and cannot exceed the Maximum; for a date,
	the date cannot be earlier than Earliest nor later than
	Latest.
	For Business Days, the defaults shall be the locations
	specified for the relevant currency, any additional
	locations specified for the relevant Floating Rate
	Options.
	The parties may add additional locations from the
	Available Locations and may eliminate some or all of the other locations, so long as there is at least one
	location in which payment may be made.
	For these purposes "TARGET" is considered a location.
	In many cases there are normal "vanilla" terms on which
	the parties will transact.
	These are shown as "Default" and will apply unless the
	parties vary them.
	It should be noted that these contracts can be traded in a
	variety of currencies.
	Since each national market has its own peculiarities, the
	"Available Terms" and/or "Default Terms" may vary by
	currency.
	In some cases, the same contract might have different
	terms depending on the market in which it is traded (e.g.,
	London versus NY).
T 4 104 1 1	In that case the default settings may vary by market.
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and
	standards:
	(a) 2006 ISDA Definitions
	(b) ISDA Settlement Matrix (if Optional Early
	Termination applies)
	(c) ISDA OTC Taxonomies
	(d) FpML Location Codes
	For convenience, certain terms are mapped to their
	FpML 5.5 equivalent.
Product Type/ISDA OTC Taxonomy:	T
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Sub 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
Notional Amount ( notional ):	below) agreed by the parties.
Effective Date ("effectiveDate"):	The date specified by the parties, adjusted in accordance
Effective Date ( effective Date ).	with any applicable Business Day Convention.
	mini any applicable Dusiness Day Convention.

	The parties may express the unadjusted Effective Date as
	a number of Business Days or Banking Days from the
	Trade Date ("relativeEffectiveDate").
Effective Date Business Days:	As specified by the parties from among the Available
·	Business Days.
Effective Date Business Day Convention:	As specified by the parties from among the Available
·	Business Day Conventions.
Termination Date ("terminationDate"):	The date specified by the parties, adjusted in accordance
,	with any applicable Business Day Convention.
	The parties may express the unadjusted Termination
	Date as a number of days, months or years from the
	Effective Date ("relativeTerminationDate").
Termination Date Business Day Convention:	As specified by the parties from among the Available
•	Business Day Conventions.
Fixed Amount:	
Fixed Rate Payer ("payerPartyReference"):	As specified by the parties.
Currency Amount ("notionalAmount"):	As specified by the parties.
Fixed Rate Period End Dates ("unadjustedCalculation	As specified by the parties.
Period Date"):	
first Period End Date:	As specified by the parties if there is a short initial
	Calculation Period.
Fixed Rate Payment Dates ("unadjustedPaymentDate"):	As specified by the parties.
Day Count Fraction:	As specified by the parties.
Period End Dates Business Days:	As specified by the parties from among the Available
•	Business Days.
Period End Dates Business Day Convention:	As specified by the parties from among the Available
•	Business Day Conventions.
Payment Dates Business Days:	As specified by the parties from among the Available
	Business Days, subject to any Required Business Days.
Payment Dates Business Day Convention:	As specified by the parties from among the Available
	Business Day Conventions.
Floating Amount:	
Floating Rate Payer ("payerPartyReference"):	As specified by the parties.
Currency Amount ("notionalAmount"):	As specified by the parties.
Period End Dates ("unadjustedCalculation Period	As specified by the parties.
Date"):	
first Period End Date:	As specified by the parties if there is a short initial
	Calculation Period.
Payment Dates ("unadjustedPaymentDate"):	As specified by the parties.
initial Floating Rate:	As specified by the parties.
Floating Rate Option ("floatingRateIndex"):	As specified by the parties.
Designated Maturity ('indexTenor")	As specified by the parties.
Linear Interpolation:	For the Calculation Periods specified by the parties.
Shorter Designated Maturity for Linear Interpolation:	For a Calculation Period to which Linear Interpolation
	applies, as specified by the parties.
Longer Designated Maturity for Linear Interpolation	For a Calculation Period to which Linear Interpolation
	applies, as specified by the parties.
Spread:	As specified by the parties.
Day Count Fraction:	As specified by the parties.
D = = + D = + = - (%== = +D = + = 2?).	
Reset Dates ("resetDate"):	As specified by the parties.
Method of Averaging:	As specified by the parties.  As specified by the parties.
Method of Averaging:	As specified by the parties.

Compounding Method (Compounding OR Flat	In the event Compounding is selected, as selected by the
Compounding):	parties.
Period End Dates Business Days:	As specified by the parties from among the Available Business Days.
Period End Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Payment Dates Business Days:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.
Payment Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Reset Dates Business Days:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.
Reset Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Swaption Terms:	
Option Style:	As specified by the parties.
Seller:	As specified by the parties.
Buyer:	As specified by the parties.
Seller's Agent:	As specified by the parties.
Premium:	As specified by the parties.  As specified by the parties.
Premium Payment Date:	As specified by the parties.
Business Day Convention for Premium Payment Date:	As specified by the parties.
Business Days for Payments:	As specified by the parties from among the Available
Business Days for Layments.	Business Days, subject to any Required Business Days.
Exercise Business Days:	As specified by the parties.
Swaption Procedure for Exercise:	As specified by the parties.
Commencement Date:	As specified by the parties, if the Option Style is
Commencement Date.	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	If Cash Settlement is applicable, as specified by the
Convention:	parties, directly or via the ISDA Settlement Matrix.
Cash Settlement Method:	If Cash Settlement is applicable, as specified by the
	parties from Available Cash Settlement Methods,
	directly or via the ISDA Settlement Matrix.
Cash Settlement Currency:	If Cash Settlement is applicable, and "Cash Price" or
	"Cash Price—Alternate" apply, as specified by the
	parties from Available Cash Settlement Methods,
	directly or via the ISDA Settlement Matrix.
Settlement Rate:	If Cash Settlement is applicable, and "Par Yield Curve—
	Adjusted," "Par Yield Curve—Unadjusted" or "Zero
	Coupon Curve—Adjusted" apply, as specified by the
	parties from Available Cash Settlement Methods,
	directly or via the ISDA Settlement Matrix parties from
	Available Cash Settlement Methods, directly or via the
	ISDA Settlement Matrix.
Cash Settlement Reference Banks:	As specified by the parties, if Settlement Rate is
	applicable.
Cash Settlement Reference Banks:	If Cash Settlement is applicable, as specified by the
	parties.
Quotation Rate:	If Cash Settlement is applicable, as specified by the
	parties from among the Available Quotation Rates.
Calculation Agent:	As agreed by the parties.

## Fixed Floating Swaptions Available Currencies and Required Business Days

Three Letter Currency Code (ISDA/ISO)	Currency Name (ISDA)	Basic Business Day Locations For Currency (FpML Codes)
AUD	Australian Dollar	AUSY
CAD	Canadian Dollar	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 Floating Swaptions Underlying Swap Transaction Available Day Count Fractions

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

#### Fixed Floating Swaptions Default Effective Dates

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

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

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

### Fixed Floating Swaptions Underlying Swap Transaction Notional Amounts

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

#### Fixed Floating Swaptions Underlying Swap Transaction Rate Options and Defaults

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

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

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

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

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
EUR-TEC10-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	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
ILS-TELBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
ILS-TELBOR01- Reuters	All quoted tenors	N/A	Per ISDA 2006	N
JPY USD-Basis Swaps- 11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
JPY-BBSF-Bloomberg- 10:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-BBSF-Bloomberg- 15:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-ISDA-Swap Rate- 10:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-ISDA-Swap Rate- 15:00	All quoted tenors	N/A	Per ISDA 2006	N

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

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

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

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

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

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

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

### Fixed Floating Swaption Requirements and Defaults

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

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

Setting	Requirement	Default	
Commencement Date:	American only		
Partial Exercise:		Inapplicable	

Multiple Exercise:		Inapplicable
Exercise Business Day		Banking Day for cash Settlement
		Currency (TARGET Settlement Day
		for EUR)
Latest Exercise Time	On Expiration Date, the Expiration	Other than Expiration Date, the
	Time	Expiration Time
Automatic Exercise		
Threshold		

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

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

# Forward Rate Agreements (Uncleared)

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

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

### FRA Available Currencies and Required Business Days

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

## FRA Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
No Adjustment
Preceding

## FRA Available Day Count Fractions

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

### FRA Notional Amounts

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

## FRA Floating Rate Options and Defaults

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

# Forward Rate Agreements (Uncleared)

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

## FRA Discounting Types

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

# Forward Rate Agreements – CME Cleared

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

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

## Forward Rate Agreements – LCH Cleared

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

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

## iBoxx Index Swaps

Summary:	This covers iBoxx index swaps (each, an "iBoxx Index Swap") on a bilateral basis.	
Limitations on Available Selections and Default	The terms under which an iBoxx Index Swap may be	
Settings:	traded are shown below and in the attached tables.	
	For amounts or rates, the relevant term cannot be less	
	than the specified Minimum, must represent an even	
	Increment and cannot exceed the Maximum; for a date,	
	the date cannot be earlier than Earliest nor later than	
	Latest.	
	For Business Days, the defaults shall be the locations	
	specified for the relevant currency and any additional	
	locations specified for the relevant Floating Rate	
	Options.	
	The parties may add additional locations from the	
	Available Locations and may eliminate some or all of the	
	other locations, so long as there is at least one location in which payment may be made.	
	For these purposes "TARGET" is considered a location.	
	In many cases there are normal "vanilla" terms on which	
	the parties will transact.	
	These are shown as "Default" and will apply unless the	
	parties vary them.	
	It should be noted that these contracts can be traded in a	
	variety of currencies.	
	Since each national market has its own peculiarities, the	
	"Available Terms" and/or "Default Terms" may vary by	
	currency.	
	In some cases, the same contract might have different	
	terms depending on the market in which it is traded (e.g.,	
	London versus NY).	
Incompared Standards	In that case the default settings may vary by market.	
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and	
	standards:	
	(a) 2006 ISDA Definitions	
	(b) the iBoxx Index Transaction Standard Terms	
	Supplement (October 7, 2014 version) ("iBoxx STS")	
	For convenience, certain terms are mapped to their	
	FpML 5.5 equivalent.	
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: Further Limitations:	N/A None	
Terms:	NOIIC	
Trade Date:	As agreed by the parties.	
Effective Date ("effectiveDate"):	The Business Day following the Trade Date, unless	
Effective Date ( effectiveDate ).	otherwise agreed by the parties.	
Effective Date Business Days:	The Business Days specified below, unless otherwise	
Ziroti. v Dave Davineso Dajo.	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:	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	
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.
<b>Index Adjustment and Index Discontinuance Events:</b>	As specified in the iBoxx STS, unless otherwise agreed
	by the parties.

## iBoxx Index Available Currencies and Business Days

Three Letter Currency Code	Currency Name (ISDA)	Basic Business Day Locations
(ISDA/ISO)		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	All quoted tenors	N/A	Per ISDA 2006	N

Dealers				
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	All quoted tenors	N/A	Per ISDA 2006	N

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

Swap Rate-12:00				
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**

Summary:	This covers inflation swaps ("Inflation Swaps").
Limitations on Available Selections and Default	The terms under which an Inflation Swap may be traded
Settings:	are as specified in these terms and conditions or in the
	attached tables.
	For amounts or rates, the relevant terms connect he less
	For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even
	Increment and cannot exceed the Maximum; for a date,
	the date cannot be earlier than Earliest nor later than
	Latest.
	For Business Days, the defaults shall be the locations
	specified for the relevant currency, any additional
	locations specified for the relevant Floating Rate
	Options.
	The parties may add additional locations from the
	Available Locations and may eliminate some or all of
	the other locations, so long as there is at least one
	location in which payment may be made. For these
	purposes "TARGET" is considered a location.
	In many cases there are normal "vanilla" terms on which
	the parties will transact. These are shown as "Default"
	and will apply unless the parties vary them.  It should be noted that these contracts can be traded in a
	variety of currencies. Since each national market has its
	own peculiarities, the "Available Terms" and/or "Default
	Terms" may vary by currency.
	In some cases, the same contract might have different
	terms depending on the market in which it is traded (e.g.,
	London versus NY). In that case the default settings may
	vary by market.
Incorporated Standards:	This contract description incorporates by reference the
	following industry standard documentation and
	standards:
	(a) 2006 ISDA Definitions
	(b) 2008 ISDA Inflation Derivatives Definitions, including Supplements 1 and 2 thereto and any other
	Supplements through Trade Date
	(c) ISDA OTC Taxonomies
	(d) FpML Location Codes
	For convenience, certain terms are mapped to their
D. L. ATE. MODALOTTO TO	FpML 5.5 equivalent.
Product Type/ISDA OTC Taxonomy:	Interest Data
ISDA OTC Asset Class: ISDA OTC Base Product:	Interest Rate
ISDA OTC Base Product:  ISDA OTC Sub-Product:	IR Swap Inflation
Further Limitations:	None
Terms:	NOIC
Notional Amount ("notional"):	An amount in one of the Available Currencies (see
11000161 / HIOGHI ( HOHOHGI ).	below) agreed by the parties.
Effective Date ("effectiveDate"):	The date specified by the parties, adjusted in accordance
Entern Date ( entern obate ).	The and specified of the parties, adjusted in accordance

	with any applicable Business Day Convention.
	The parties may express the unadjusted Effective Date as
	a number of Business Days or Banking Days from the
	Trade Date ("relativeEffectiveDate").
Effective Date Business Days:	As specified by the parties from among the Available
Effective Date Business Days.	Business Days.
Effective Date Business Day Convention:	As specified by the parties from among the Available
, and the second	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:	A 'C' 11 (1 (1
Floating Rate Payer ("payerPartyReference"):	As specified by the parties.
Currency Amount ("notional Amount"):	As specified by the parties.
Period End Dates ("unadjustedCalculation Period	As specified by the parties.
Date"): first Period End Date:	As specified by the parties if there is a short initial
illst I effod Elid Date.	Calculation Period.
Payment Dates ("unadjustedPaymentDate"):	As specified by the parties.
initial Floating Rate:	As specified by the parties.  As specified by the parties.
Floating Rate ("floatingRate"):	Notwithstanding the 2006 Definitions, "Floating Rate"
Floating Rate ( HoatingRate ).	will equal:
	Inday Final
	$rac{Index_Final}{Index_Initial} - 1$
	Index_Initial
	rounded in accordance with the 2008 ISDA Inflation
	Derivatives Definitions and subject to the Negative
	Interest Rate Treatment.
Index:	As specified by the parties from among the Available
	Inflation Indices.
Index_Initial ("initialIndexLevel"):	As specified by the parties.
Index Final:	The Index level for the Reference Month(s) specified by
_	the parties in the Reference Year(s) specified by the
	parties.
Reference Month(s):	As specified by the parties.
Reference Year(s)	As specified by the parties.
Day Count Fraction:	1/1
Reset Dates ("resetDate"):	As specified by the parties.
Method of Averaging:	As specified by the parties.
Payment Dates Business Days:	As specified by the parties from among the Available
	Business Days, subject to any Required Business Days.

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

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

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

#### Fixed Floating Available Business Day Conventions

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

#### Fixed Floating Available Day Count Fractions

ISDA Name
1/1

#### Fixed Floating Default Effective Dates

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

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

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

#### Fixed Floating Notional Amounts

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

Inflation Swap Indices

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

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

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

Variable	Requirement	Default
Fallback Bond:		Applicable

## **Interest Rate Caps/Floors**

Summary:	This covers interest rate caps and floors ("Interest Rate Caps/Floors").
Limitations on Available Selections and Default	The terms under which an Interest Rate Cap/Floor may
Settings:	be traded are shown below or in the attached tables.
Ü	For amounts or rates, the relevant term cannot be less
	than the specified Minimum, must represent an even
	Increment and cannot exceed the Maximum; for a date,
	the date cannot be earlier than Earliest nor later than Latest.
	For Business Days, the defaults shall be the locations
	specified for the relevant currency, any additional
	locations specified for the relevant Floating Rate
	Options.
	The parties may add additional locations from the
	Available Locations and may eliminate some or all of
	the other locations, so long as there is at least one
	location in which payment may be made. For these purposes "TARGET" is considered a location.
	In many cases there are normal "vanilla" terms on which
	the parties will transact. These are shown as "Default" and will apply unless the parties vary them.
	It should be noted that these contracts can be traded in a
	variety of currencies. Since each national market has its
	own peculiarities, the "Available Terms" and/or "Default
	Terms" may vary by currency.
	In some cases, the same contract might have different
	terms depending on the market in which it is traded (e.g.,
	London versus NY). In that case the default settings may
	vary by market.
Incorporated Standards:	This contract description incorporates by reference the
	following industry standard documentation and
	standards:
	(a) 2006 ISDA Definitions (b) ISDA Settlement Matrix (if Ontional Fords)
	(b) ISDA Settlement Matrix (if Optional Early Termination applies)
	(c) ISDA OTC Taxonomies
	(d) FpML Location Codes
	For convenience, certain terms are mapped to their
	FpML 5.5 equivalent.
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	IR Swap
ISDA OTC Sub-Product:	Cap/Floor
Further Limitations:	None
Terms:	An amount in one of the Accident Course in (
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
Zirouz ve Zune Zuezireez Zuje.	Business Days.
Effective Date Business Day Convention:	As specified by the parties from among the Available
	Business Day Conventions.
Termination Date ("terminationDate"):	The date specified by the parties, adjusted in accordance
	with any applicable Business Day Convention.
	The parties may express the unadjusted Termination
	Date as a number of days, months or years from the
	Effective Date ("relativeTerminationDate").
Termination Date Business Day Convention:	As specified by the parties from among the Available
·	Business Day Conventions.
Fixed Amount 1:	
Fixed Rate Payer ("payerPartyReference"):	As specified by the parties.
Currency Amount ("notionalAmount"):	As specified by the parties.
Fixed Rate Period End Dates ("unadjustedCalculation	As specified by the parties.
Period Date"):	
first Period End Date:	As specified by the parties if there is a short initial
	Calculation Period.
Fixed Rate Payment Dates ("unadjustedPaymentDate"):	As specified by the parties.
Day Count Fraction:	As specified by the parties.
Reset Dates ("resetDate"):	As specified by the parties.
Period End Dates Business Days:	As specified by the parties from among the Available
ř	Business Days.
Period End Dates Business Day Convention:	As specified by the parties from among the Available
·	Business Day Conventions.
Payment Dates Business Days:	As specified by the parties from among the Available
•	Business Days, subject to any Required Business Days.
Payment Dates Business Day Convention:	As specified by the parties from among the Available
	Business Day Conventions.
Floating Amount:	
Floating Rate Payer ("payerPartyReference"):	As specified by the parties.
Currency Amount ("notionalAmount"):	As specified by the parties.
Period End Dates ("unadjustedCalculation Period Date"):	As specified by the parties.
first Period End Date:	As specified by the parties if there is a short initial
	Calculation Period.
Payment Dates ("unadjustedPaymentDate"):	As specified by the parties.
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
<u> </u>	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

C	parties.	
Compounding Method (Compounding OR Flat	In the event Compounding is selected, as selected by the	
Compounding):	parties.	
Period End Dates Business Days:	As specified by the parties from among the Available Business Days.	
Period End Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.	
Payment Dates Business Days:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.	
Payment Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.	
Reset Dates Business Days:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.	
Reset Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.	
Initial Exchange:		
Initial Exchange Date:	As specified by the parties.	
Fixed Rate Payer Initial Exchange Amount:	As specified by the parties.	
Floating Payer Initial Exchange Amount:	As specified by the parties.	
Interim Exchanges:		
Interim Exchange Dates:	As specified by the parties.	
Fixed Rate Payer Interim Exchange Amount:	As specified by the parties.	
Fixed Rate Payer Interim Exchange Amount:	As specified by the parties.	
Final Exchanges:		
Final Exchange Date:	As specified by the parties.	
Fixed Rate Payer Final Exchange Amount:	As specified by the parties.	
Fixed Payer Final Exchange Amount:	As specified by the parties.	
Optional Early Termination:		
Optional Early Termination:	As specified by the parties.	
Option Style:	As specified by the parties.	
Optional Early Termination Date:	As specified by the parties.	
Seller:	As specified by the parties if only one party can terminate.	
Buyer:	As specified by the parties, if only one party can terminate.	
Seller's Agent:	As specified by the parties, if only one party can terminate.	
Business Days for Payments:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.	
Exercise Business Days:	As specified by the parties.	
<b>Optional Early Termination Procedure for Exercise:</b>		
Commencement Date:	As specified by the parties, if the Option Style is American.	
Bermuda Option Exercise Dates:	As specified by the parties, if the Option Style is Bermuda.	
Expiration Date:	As specified by the parties.	
Expiration Time:	As specified by the parties.	
Earliest Exercise Time:	As specified by the parties.	
Latest Exercise Time:	As specified by the parties.	
Exercise Business Day:	As specified by the parties.	
Partial Exercise:	As specified by the parties, if Option Style is European.	
Multiple Exercise:	As specified by the parties, if Option Style is American or Bermuda.	
Minimum Notional Amount:	As specified by the parties if Partial Exercise or Multiple	
· · · · · · · · · · · · · · · · · · ·	1 1 7 1	

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

## Cap/Floor Available Currencies and Required Business Days

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

## Cap/Floor Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
No Adjustment

Preceding
FRN Convention/Eurodollar Convention

#### Cap/Floor Available Day Count Fractions

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

#### Cap/Floor Default Effective Dates

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

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

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

#### Cap/Floor Notional Amounts

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

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

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

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

EUR-ISDA-LIBOR Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
EUR-LIBOR-BBA- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-LIBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TAM-CDC	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC10-CNO	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC10-CNO- SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC10-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC5-CNO	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC5-CNO- SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC5-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TMM-CDC- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
GBP-WMBA-SONIA- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
JPY-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-17096	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-17097	All quoted tenors	N/A	Per ISDA 2006	N
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
<del></del>		_		_

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
VND-Semi-Annual Swap Rate-11:00- BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
VND-Semi-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
ZAR-DEPOSIT- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
ZAR-DEPOSIT- SAFEX	All quoted tenors	N/A	Per ISDA 2006	N
ZAR-JIBAR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
ZAR-JIBAR-SAFEX	All quoted tenors	N/A	Per ISDA 2006	N

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

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

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

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

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

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

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

# Cap/Floor Requirements and Defaults (Cash Settlement)

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

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

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

Termination Date:	As agreed by the parties, subject to any minimum or maximum tenor in the ASX Rules.	
Termination Date Business Day Convention:	As per the ASX Rules, and thus subject to limitations	
1 Tanamanan 2 ma 2 mamatan 2 mj Com Tanan	based on other terms of the transaction.	
Stub Periods:	Permitted to the extent allowed under the ASX Rules.	
Fixed Rate Payer Payment Dates:	For fixed-for-floating interest rate swaps, as per the ASX	
	Rules.	
Fixed Amount:	For fixed-for-floating interest rate swaps, as per the ASX	
	Rules.	
Fixed Rate:	As agreed by the parties, subject to any minimum or	
	maximum rate and per-period variability permitted in the	
	ASX Rules and any other restrictions in the ASX Rules.	
Floating Rate Payer Payment Dates:	For the floating leg of a fixed-for-floating interest rate	
	swap or for each floating leg of a basis swap, as per the ASX Rules.	
Floating Amount:	For the floating leg of a fixed-for-floating interest rate	
Floating Amount.	swap or for each floating leg of a basis swap, as per the	
	ASX Rules.	
Floating Rate Option:	For the floating leg of a fixed-for-floating interest rate	
	swap or for each floating leg of a basis swap, as	
	determined by the parties, subject to the ASX Rules,	
	which may provide a more limited list of available	
	options for a Currency than does the Definition Set.	
Designated Maturity:	For the floating leg of a fixed-for-floating interest rate	
	swap or for each floating leg of a basis swap, as per the	
	ASX Rules, which may provide a more limited set of	
	Designated Maturities than does the related rate source	
C 1.	page.	
Spread:	For the floating leg of a fixed-for-floating interest rate swap or for each floating leg of a basis swap, as	
	determined by the parties, subject to any minimum or	
	maximum rate and per-period variability permitted by	
	the ASX Rules and any other restrictions in the ASX	
	Rules.	
Reset Dates:	For the floating leg of a fixed-for-floating interest rate	
	swap or for each floating leg of a basis swap, as per the	
	ASX Rules.	
Floating Rate Daycount Fraction:	For the floating leg of a fixed-for-floating interest rate	
	swap or for each floating leg of a basis swap, as per the	
Election Detector Initial Coloniation Desiral	ASX Rules.	
Floating Rate for Initial Calculation Period:	For the floating leg of a fixed-for-floating interest rate swap or for each floating leg of a basis swap, as per the	
	ASX Rules.	
Fixed Rate Payer:	For fixed-for-floating interest rate swaps, as determined	
<del> 2 wy</del> -	by the parties.	
Floating Rate Payer:	For the floating leg of a fixed-for-floating interest rate	
•	swap or for each floating leg of a basis swap, as	
	determined by the parties.	
Compounding:	As per the ASX Rules.	
Payer for Additional Payment/Fees:	As determined by the parties, subject to any limitations	
	in the ASX Rules.	
Additional Payment/Fees:	As determined by the parties, subject to any limitations	
D	in the ASX Rules.	
Payment Date for Additional Payment/Fees	As determined by the parties, subject to any limitations	
	in the ASX Rules.	

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

Summary:	This covers interest rate swaps cleared by Japan Securities	
Summary.	Clearing Corporation ("JSCC") (such swaps, "Interest Rate	
	Swaps – JSCC Cleared").	
Limitations on Available Selections and	The terms under which an Interest Rate Swap – JSCC Cleared	
Default Settings:	may be traded are as specified in these terms and conditions,	
Default Settings.	which incorporate the JSCC Interest Rate Swap Clearing	
	Business Rules	
	(金利スワップ取引清算業務に関する業務方法書) and the	
	JSCC Handling Procedures of Interest Rate Swap Business	
	Rules	
	(金利スワップ取引清算業務に関する業務方法書の取扱い)	
	(collectively, the "JSCC Rules").	
	By electing to trade an Interest Rate Swap – JSCC Cleared,	
	participants are representing that they are familiar with the	
	JSCC Rules and the limitations on transaction terms	
	contained therein.	
	In particular, participants represent that they are familiar	
	with the limitations on transactions for US Persons set forth	
	in Article 47-2 of the JSCC Handling Procedures of Interest Rate Swap Business Rules (or any successor provisions).	
Incompared Standards	This contract description incorporates by reference the JSCC	
Incorporated Standards:	Rules as in effect from time to time.	
	The JSCC Rules themselves may incorporate certain additional	
	standards, such as the 2000 ISDA Definitions or 2006 ISDA	
	Definitions.	
	Be aware that the timing of effectiveness of amendments or	
	supplements to the ISDA standards may vary between	
	bilateral and JSCC-cleared contracts, since JSCC may	
	reserve the right to select when and how such changes	
	become effective.	
Product Type/ISDA OTC Taxonomy:	beenite effectives	
ISDA OTC Asset Class:	Interest Rate	
ISDA OTC Base Product:	IR Swap	
ISDA OTC Sub-Product(s):	Fixed Float, OIS and Basis	
Further Limitations:	Must comply with the JSCC Rules.	
Terms:	Must comply with the 1500 Rules.	
Definition Set:	The definition set (e.g., ISDA 2000 or ISDA 2006, each as	
Bermitten set.	amended) binding on the parties in accordance with the JSCC	
	Rules.	
Notional Amount:	An amount in Currency determined by the parties subject to	
I TO TO THE PARTY OF THE PARTY	limitations in the JSCC Rules.	
	This may vary from period to period to the extent permitted by	
	the JSCC Rules.	
	The JSCC Rules may limit the Currencies and Floating Rate	
	Options for which variable notionals are permitted.	
Currency:	One of the currencies permitted for the relevant transaction type	
,-	per the JSCC Rules.	
Business Days:	As per the JSCC Rules, which may require certain Business	
	Days be applicable on a per Currency or Floating Rate Option	
	Basis and may otherwise limit the available Business Day	
	locations which can be elected.	

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

## **IOS Index Contracts**

Summary:	This covers Markit IOS Fixed for Floating Swap	
	Transactions (the "Contracts").	
Limitations on Available Selections and Default	The terms under which the Contracts may be traded are	
Settings:	as specified in these terms and conditions.	
	For amounts or rates, the relevant term cannot be less	
	than the specified Minimum, must represent an even	
	Increment and cannot exceed the Maximum; for a date,	
	the date cannot be earlier than Earliest nor later than	
	Latest.	
	In many cases there are normal "vanilla" terms on which	
	the parties will transact.	
	These are shown as "Default" and will apply unless the	
	parties vary them.	
Incorporated Standards:	This contract description incorporates by reference the	
	following industry standard documentation and	
	standards:	
	(a) 2006 ISDA Definitions	
	(b) ISDA OTC Taxonomies	
	(c) the Markit IOS Standard Terms Supplement (March	
	12, 2010 version) or any subsequent Standard Terms	
707.407.607.6	Supplement (the "Standard Terms")	
Product Type/ISDA OTC Taxonomy:	a v	
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	
0.1.1.1.T. '.' D.	accordance with the Standard Terms.	
Scheduled Termination Date:	As agreed by the parties.	
Termination Date:	Per the Standard Terms.	
Notional Amount:	An amount is USD agreed by the parties.	
Index:	One of the Markit IOS Index series, as specified by the	
	parties from all then-available series (to the extent such	
	series is not then a narrow-based index within the	
A D-4	meaning of the CFTC's regulations).	
Annex Date:	As agreed by the parties.  Per the Standard Terms.	
Index Provider:		
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 Emartian	Per the Standard Terms.	
Day Count Fraction:		
Business Days:	For any purpose, per the Standard Terms.	
Business Day Convention:	Per the Standard Terms.	
Initial Payment:	D (1 C) 1 1T	
Initial Payment:	Per the Standard Terms.	

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

## **MBX Index Contracts**

Summary:	This covers Markit MBX Fixed for Floating Swap	
	Transactions (the "Contracts").	
Limitations on Available Selections and Default	···· · · · · · · · · · · · · · · · · ·	
Settings:	as specified in these terms and conditions.	
	For amounts or rates, the relevant term cannot be less	
	than the specified Minimum, must represent an even	
	Increment and cannot exceed the Maximum; for a date,	
	the date cannot be earlier than Earliest nor later than	
	Latest.	
	In many cases there are normal "vanilla" terms on which	
	the parties will transact.	
	These are shown as "Default" and will apply unless the	
T (10)	parties vary them.	
Incorporated Standards:	This contract description incorporates by reference the	
	following industry standard documentation and	
	standards:	
	<ul><li>(a) 2006 ISDA Definitions;</li><li>(b) ISDA OTC Taxonomies; and</li></ul>	
	(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:	Terms ).	
ISDA OTC Asset Class:	Credit	
ISDA OTC Base Product:	Index	
ISDA OTC Sub-Product:	MBX	
ISDA OTC Transaction Type:	MBX	
Further Limitations:	None	
Terms:		
Effective Date:	As specified by the parties, subject to adjustment in	
	accordance with the Standard Terms.	
Scheduled Termination Date:	As agreed by the parties.	
Termination Date:	Per the Standard Terms.	
Notional Amount:	An amount is USD agreed by the parties.	
Index:	One of the Markit MBX Index series, as specified by the	
	parties from all then-available series (to the extent such	
	series is not then a narrow-based index within the	
	meaning of the CFTC's regulations).	
Annex Date:	As agreed by the parties.	
Index Provider:	Per the Standard Terms.	
Fixed Rate Payer:	As agreed by the parties.	
Floating Rate Payer:	As agreed by the parties.	
Period End Dates:	Per the Standard Terms.	
Reset Dates:	Per the Standard Terms	
Payment Dates:	Per the Standard Terms.	
Calculation Agent:	As agreed by the parties or, if not so agreed, per the	
D. G P I	Standard Terms.	
Day Count Fraction:	Per the Standard Terms.	
Business Days:	For any purpose, per the Standard Terms.	
Business Day Convention:	Per the Standard Terms.	

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

## **Municipal Market Data Rate Lock Transactions**

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

Termination Date Business Day Convention:	As specified by the parties from among the Available	
	Business Day Conventions.	
DV01:	As specified by the parties.	
Fixed Amount:		
Fixed Rate Payer ("payerPartyReference"):	As specified by the parties.	
Currency Amount ("notionalAmount"):	As specified by the parties.	
Fixed Amount:	Notwithstanding anything to the contrary contained in the 2006 ISDA Definitions, the Fixed Amount shall equal:	
$DV01 \times Fixed\ Rate \times Currency$	Amount × Day Count Fraction	
Fixed Rate Payment Dates ("unadjustedPaymentDate"):	The Termination Date	
Day Count Fraction:	1/1	
Floating Amount:		
Floating Rate Payer ("payerPartyReference"):	As specified by the parties.	
Currency Amount ("notionalAmount"):	As specified by the parties.	
Floating Amount:	Notwithstanding anything to the contrary contained in	
	the 2006 ISDA Definitions, the Floating Amount shall	
	equal:	
$DV01 \times Calculation Amount \times (Floating Rate)$	$+$ Spread) $\times$ Floating Rate Day Count Fraction	
Payment Dates ("unadjustedPaymentDate"):	The Termination Date	
Relevant Rate:	The Relevant Rate for a Reset Date will be the level of the Thomson Reuters Municipal index for a tenor of the Designated Maturity which represents the offer-side of 5.00% coupon "AAA" rated state general obligation bonds based on institutional block size (\$2 million+) market activity in both the primary and secondary municipal bond market, as of at 3:00 p.m. eastern standard time as published on the Thomson Reuters TM3 page.	
Designated Maturity ('indexTenor")	As specified by the parties from among the available tenors.	
Spread:	Zero	
Day Count Fraction:	1/1	
Reset Dates ("resetDate"):	The second Business Day preceding the Floating Rate Payment Date.	
Reset Dates Business Days:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.	
Reset Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.	
Calculation Agent:	As agreed by the parties.	
	1 0 1	

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

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

#### Fixed Floating Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
No Adjustment
Preceding

## Municipal Market Data Rate Lock Transactions

## FRN Convention/Eurodollar Convention

#### Notional Amounts

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

## Natural Gas Date/Instrument Spread Contracts

Summary:	This covers "Natural Gas Date/Instrument Spread Contracts".		
	A natural-gas date/instrument spread contract is a cash-settled agreement		
	between two counterparties whereby one counterparty agrees to pay a		
	floating amount to the other counterparty on a given date, and then receive a different floating amount from the other counterparty on a different, later date.		
	The difference between the two floating amounts is the spread, which is		
	the quoted price for the contract.		
	The floating amounts are based on the notional quantity traded and the		
	price of natural gas a stated hub published by one of a series of industry.		
Publication Sources:	CGPR—Canadian Gas Price Reporter		
	Gas Daily—Platt's Gas Daily's Daily Report		
	IFERC—Platt's Inside FERC Gas Market Reporter		
	NGI—Natural Gas Intelligence's Bidweek Survey		
	The floating amount can be based on the price for a given period in a		
	given issue of the publication source ( $e.g.$ , monthly based on the first		
	issue of the month) or an average of prices (e.g., average of weekly		
	bid prices for each weekly issue), as agreed by the parties.		
Reference Commodities:	AECO—Alberta Energy Co. (CGPR)		
	ALG—Algonquin Energy Co. (IFERC)		
	Chicago—Chicago City Gate (IFERC)		
	CIG—Colorado Interstate Gas, North Mainline (IFERC)		
	DOM—Dominion Transmission Co. (IFERC)		
	HSC—Houston Ship Channel (IFERC)		
	Malin—Pacific Gas Transmission Co., Malin (IFERC)		
	Michigan—Michigan Consolidated Gas Company Citygate		
	(IFERC)		
	NGPC Mid Con—Natural Gas Pipeline Co of America (IFERC)		
	Panhandle—Panhandle Eastern Pipeline Co. (IFERC)		
	Permian—El Paso Natural Gas Co. Permian Basin Pool (IFERC)		
	PG&E Citygate—PG&E Citygate (IFERC)		
	Rockies—Northwest Pipeline, Rocky Mountain Pool (IFERC)		
	San Juan— El Paso Natural Gas Co. San Juan Basin Pool (IFERC)		
	Socal—Socal Citygate (IFERC)		
	<ul> <li>Sumas—Northwest Pipeline, Sumas (IFERC)</li> </ul>		
	<ul> <li>TCO—Columbia Gas Transmission Company (IFERC)</li> </ul>		
	TETCO M3—Texas Eastern Transmission Corp M3 Zone (IFERC)		
	T I N I G D' I' G CA ' I T ON (TEED C)		
	• Trans Z6 NY—Transcontinenal Gas Pipeline, Zone 6 (NY)		
	(IFERC)		
	Ventura—Northern Border Pipeline, Ventura (IFERC)      Webs Webs Hyb. West Taylog (IFERC)		
	Waha—Waha Hub, West Texas (IFERC)		
Settlement Currency:	Currency in which payments are made between the two counterparties:		
	USD		
	• CAD (AECO only)		
Quoting Convention and Minimum	Notional amount, as agreed by counterparties.		
Increment:	1.000 mar amount, as agreed by counterparties.		
Minimum Size:	Notional amount, as agreed by counterparties.		
· · · · · · · · · · · · · · · · · · ·			

## Natural Gas Date/Instrument Spread Contracts

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

## Natural Gas - Financial Basis Swap Contracts

Summary:	This covers "Natural Gas – Financial Basis Swap Contracts".
	A natural gas financial basis swap contract is a cash settled agreement between two
	counterparties whereby one counterparty agrees to pay a floating amount to the
	other counterparty on a given date(s), which floating amount is calculated based on
	the reported price for natural gas at a given hub, and in exchange, the second
	counterparty will pay a floating amount to the first counterparty on the same given
	date(s) based on the maturity price of a natural gas futures contract tied to a
	different hub.
	The floating amounts paid are determined based on the notional quantity and, in the
	case of the first floating amount, the price of natural gas a stated hub published by
	one of a series of industry publications and, in the case of the second floating
	amount, an applicable futures contract based on the reference commodity.
Publication Sources:	CGPR—Canadian Gas Price Reporter
	Gas Daily—Platt's Gas Daily's Daily Report
	IFERC—Platt's Inside FERC Gas Market Reporter
	NGI—Natural Gas Intelligence's Bidweek Survey
	The floating amount can be based on the price for a given period in a given issue of
	the Publication Source (e.g., monthly based on the first issue of the month) or an
	average of prices (e.g., average of weekly bid prices for each weekly issue), as
	agreed by the parties.
Reference Commodities:	AECO—Alberta Energy Co. (CGPR)
Terefere commountes.	ALG—Algonquin Energy Co. (IFERC)
	Chicago—Chicago City Gate (IFERC)
	Clicago Chy Gate (IFERC)     CIG—Colorado Interstate Gas, North Mainline (IFERC)
	DOM—Dominion Transmission Co. (IFERC)      USC Handau Channel (IEERC)
	HSC—Houston Ship Channel (IFERC)  M. J. G. G. T. J. G. M. J. (IFERC)  M. J. G. G. T. J. G. M. J. (IFERC)
	Malin—Pacific Gas Transmission Co., Malin (IFERC)  Milling Control of Co
	Michigan—Michigan Consolidated Gas Company Citygate (IFERC)      Michigan Consolidated Consolidated Gas Company Citygate (IFERC)      Michigan Consolidated Consolidated Consolidated Consolidated Consolidated Consolidated Consolidated
	NGPC Mid Con—Natural Gas Pipeline Co of America (IFERC)
	Panhandle—Panhandle Eastern Pipeline Co. (IFERC)
	Permian—El Paso Natural Gas Co. Permian Basin Pool (IFERC)
	PG&E Citygate—PG&E Citygate (IFERC)
	• Rockies—Northwest Pipeline, Rocky Mountain Pool (IFERC)
	• San Juan— El Paso Natural Gas Co. San Juan Basin Pool (IFERC)
	Socal—Socal Citygate (IFERC)
	• Sumas—Northwest Pipeline, Sumas (IFERC)
	TCO—Columbia Gas Transmission Company (IFERC)
	• TETCO M3—Texas Eastern Transmission Corp M3 Zone (IFERC)
	Texok— Natural Gas Pipeline Co of Americak TexOK (IFERC)
	• Trans Z6 NY—Transcontinenal Gas Pipeline, Zone 6 (NY) (IFERC)
	Ventura—Northern Border Pipeline, Ventura (IFERC)
	Waha—Waha Hub, West Texas (IFERC)
Contracts on Reference	NYMEX Henry Hub Natural Gas (Index Swap Future) Last Day Settlement
Commodities:	For transactions where the settlement currency is CAD, this price will be converted
	to CAD at then-current spot.
Settlement Currency:	Currency in which payments are made between the two counterparties:
- Continue Carrency.	USD
	• CAD (AECO only)
Quoting Convention	Notional amount, as agreed by counterparties.
Zuoting Convention	1 routinal amount, as agreed by counterparties.

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

## Natural Gas – Fixed/Floating Swap Contracts

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

# Natural Gas - Swing Swap Contracts

Summary:	This covers "Natural Gas – Swing Swap Contracts".				
	A natural gas swing swap contract is a cash settled agreement between two				
	counterparties whereby one counterparty agrees to pay a floating amount to the				
	other counterparty on a given date(s), which floating amount is calculated				
	based on the daily reported price for natural gas at a given hub, and in				
	exchange the second counterparty will pay a floating amount to the first				
	counterparty on the same given date(s) based on the price at the same hub				
	reported for a different period (e.g., weekly or monthly).				
	The floating amounts paid are determined based on the notional quantity and				
	in the case of the first floating amount, the daily price of natural gas a stated				
	hub published by one of a series of industry publications and, in the case of the				
	second floating amount, a price of natural gas the same hub published with				
	respect to a different periodicity.				
Publication Sources (Non-Daily):	CGPR—Canadian Gas Price Reporter				
	IFERC—Platt's Inside FERC Gas Market Reporter				
	NGI—Natural Gas Intelligence's Bidweek Survey				
	The floating amount can be based on the price for a given period in a given				
	issue of the Publication Source (e.g., monthly based on the first issue of the				
	month) or an average of prices (e.g., average of weekly bid prices for each				
	weekly issue), as agreed by the parties.				
Publication Sources (Daily):	Gas Daily –Platt's Gas Daily's Daily Report				
Reference Commodities and Non-	AECO—Alberta Energy Co. (CGPR)				
Daily Publication Source:	ALG—Algonquin Energy Co. (IFERC)				
	Chicago—Chicago City Gate (IFERC)				
	CIG—Colorado Interstate Gas, North Mainline (IFERC)				
	DOM—Dominion Transmission Co. (IFERC)				
	HSC—Houston Ship Channel (IFERC)				
	Malin—Pacific Gas Transmission Co., Malin (IFERC)				
	Michigan—Michigan Consolidated Gas Company Citygate (IFERC)				
	NGPC Mid Con—Natural Gas Pipeline Co of America (IFERC)				
	Panhandle—Panhandle Eastern Pipeline Co. (IFERC)				
	Permian—El Paso Natural Gas Co. Permian Basin Pool (IFERC)				
	PG&E Citygate—PG&E Citygate (IFERC)				
	Rockies—Northwest Pipeline, Rocky Mountain Pool (IFERC)				
	San Juan— El Paso Natural Gas Co. San Juan Basin Pool (IFERC)				
	Socal—Socal Citygate (IFERC)				
	Sumas—Northwest Pipeline, Sumas (IFERC)				
	TCO—Columbia Gas Transmission Company (IFERC)				
	TETCO M3—Texas Eastern Transmission Corp M3 Zone (IFERC)				
	Texok— Natural Gas Pipeline Co of Americak TexOK (IFERC)				
	<ul> <li>Trans Z6 NY—Transcontinenal Gas Pipeline, Zone 6 (NY) (IFERC)</li> </ul>				
	<ul> <li>Irans Zo N 1—Transcontinenal Gas Pipeline, Zone o (N 1) (IFERC)</li> <li>Ventura—Northern Border Pipeline, Ventura (IFERC)</li> </ul>				
	Waha—Waha Hub, West Texas (IFERC)				
Settlement Currency:	Currency in which payments are made between the two counterparties:				
bettement currency.	USD				
	• CAD (AECO only)				
Quating Convention and	Notional amount, as agreed by counterparties.				
Quoting Convention and Minimum Increment:	rotional amount, as agreed by counterparties.				
Minimum Size:	Notional amount, as agreed by counterparties				
IVIIIIIIIIIIII SIZE:	Notional amount, as agreed by counterparties.				

# Natural Gas – Swing Swap Contracts

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

# Non-Deliverable Swaps

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

	For convenience, certain terms are mapped to their
	FpML 5.5 equivalent.
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	IR Swap
ISDA OTC Sub-Product:	Exotic
Further Limitations:	None
Terms:	
Settlement Currency:	With respect to Non-Deliverable Single-Currency
	Swaps, USD.
	With respect to any Non-Deliverable Cross-Currency
	Swap, for any currency pair selected by the parties from
	among those specified in the list of Available Currency
I 1 - Communication	Pairs, the currency specified as such in that list.
Index Currency:	With respect to any Non-Deliverable Single-Currency
	Swaps, the currency elected by the parties from among those specified in the list of Available Single Currencies.
	With respect to any Non-Deliverable Cross-Currency
	Swaps, for any currency pair selected by the parties from
	among those specified in the list of Available Currency
	Pairs, the currency specified as such in that list.
Effective Date ("effectiveDate"):	The date specified by the parties, adjusted in accordance
2 ( 2 ).	with any applicable Business Day Convention.
	The parties may express the unadjusted Effective Date as
	a number of Business Days or Banking Days from the
	Trade Date ("relativeEffectiveDate").
Effective Date Business Days:	As specified by the parties from among the Available
	Business Days.
Effective Date Business Day Convention:	As specified by the parties from among the Available
	Business Day Conventions.
Termination Date ("terminationDate"):	The date specified by the parties, adjusted in accordance
	with any applicable Business Day Convention.
	The parties may express the unadjusted Termination
	Date as a number of days, months or years from the
Termination Date Business Day Convention:	Effective Date ("relativeTerminationDate").  As specified by the parties from among the Available
Termination Date Business Day Convention:	Business Day Conventions.
FX Rate:	The amount of Index Currency corresponding to one unit
17 Kate.	of the Settlement Currency.
	The FX Rate will be determined on the date determined
	as specified for the relevant Available Single Currency
	or Available Currency Pair and in accordance:
	(a) in the case of Index Currencies not identified as
	subject to Asian Terms, with the specified NDF
	Template and Rate Sources and Fallback Rates, treating
	the scheduled date of determination of the FX Rate as
	the "Valuation Date" under the NDF Template; and
	(b) in the case of Index Currencies identified as subject
	to Asian Terms, in accordance with the Asian Terms.
Fixed Amount:	4 (6.11 4 2
Fixed Rate Payer ("payerPartyReference"):	As specified by the parties.
Currency Amount ("notional"):	For any Non-Deliverable Single-Currency Swap
	Transaction or for any Non-Deliverable Cross-Currency
	Swap Transaction involving ARS or PEN, an amount in
	the Index Currency agreed by the parties.

	For any other Non-Deliverable Cross-Currency Swap
	Transaction, an amount in the Index Currency or
	Settlement Currency agreed by the parties.
Fixed Amount:	If the Currency Amount is denominated in the
Tixed Amount.	Settlement Currency, an amount calculated in
	accordance with the 2006 ISDA Definitions.
	If the Currency Amount is not denominated in the
	Settlement Currency and the Index Currency is not
	identified as being subject to Asian Terms, then
	notwithstanding anything to the contrary contained in
	the 2006 ISDA Definitions, the Fixed Amount shall
EV Data v Finad Data v Common	equal an amount in the Settlement Currency equal to:
FX Rate × Fixea Rate × Current	ry Amount × Day Count Fraction
	If the Currency Amount is not denominated in the
	Settlement Currency and the Index Currency is
	identified as being subject to Asian Terms, then the
	Fixed Amount shall be calculated in accordance with the
	Asian Terms.
Fixed Rate Period End Dates:	As specified by the parties, subject to adjustment in
	accordance with any Fixed Rate Payer Period End Date
	Business Day Convention.
Fixed Rate Payer Period End Date Business Days:	If a Fixed Rate Payer Period End Date Business Day
	Convention is applicable, as specified by the parties
	from among the Available Business Days.
Fixed Rate Payer Payment Date Day Convention:	As specified by the parties from among the Available
	Business Day Conventions.
	If "No Adjustment" is specified, then the Fixed Rate
	Payer Period End Dates will not be adjusted.
Fixed Rate Payment Dates:	As specified by the parties, subject to adjustment in
	accordance with the Fixed Rate Payer Payment Date
	Business Day Convention.
Fixed Rate Payer Payment Date Business Days:	As specified by the parties from among the Available
	Business Days.
Fixed Rate Payer Payment Date Day Convention:	As specified by the parties from among the Available
	Business Day Conventions.
Day Count Fraction:	As specified by the parties from among the Available
	Day Count Fractions.
Floating Amount:	
Floating Rate Payer ("payerPartyReference"):	As specified by the parties.
Currency Amount ("notional"):	For any Non-Deliverable Single-Currency Swap
	Transaction, an amount in the Index Currency agreed by
	the parties.
	For any Non-Deliverable Cross-Currency Swap, an
	amount in the Settlement Currency agreed by the parties.
	For any other Non-Deliverable Cross-Currency Swap, an
	amount agreed by the parties in whichever of the Index
	Currency or Settlement Currency is not the currency in
	which the Fixed Rate Payer Currency Amount is
	denominated.
Floating Amount:	If the Currency Amount is denominated in the
<i>G</i>	Settlement Currency, an amount calculated in
	accordance with the 2006 ISDA Definitions.
	If the Currency Amount is denominated in BRL, then
	notwithstanding anything to the contrary contained in
	the 2006 ISDA Definitions, the Floating Amount shall
	the 2000 10DA Definitions, the Floating Amount shall

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

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

### Non-Deliverable Swap Settlement Currencies and Required Business Days

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

### Non-Deliverable Swap Available Currencies

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

#### Non-Deliverable Cross-Currency Swap Available Currency Pairs

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

			1	DELL
			RD '	I PELI
			עע	1 1 1 1 1

## Applicability of Asian Terms

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

## Non-Deliverable Swap Floating Rate Options

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

## Definition of BRL Floating Rate Option

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

	DIOLED DIED O 1911 11 CONT.
	DIOVER- EXTRA Group as published by CETIP (Câmara de
	Custódia e Liquidação) (the "Overnight CDI Rate") for such
	date; provided that (i) such rate is published not later than 12:00
	p.m. on the Brazil Business Day next following such Reset Date
	and (ii) any adjustments made by CETIP to such rate at any time
	later than the end of the business day on such Reset Date shall
	not be taken into account.
	If for any Reset Date there is no published Overnight CDI Rate
	(including as a result of the proviso above), CDI for the relevant
	Reset Date will be the overnight deposit rate published for such
	date by the BM&F in accordance with its rules (see
	http://www.bmf.com.br/portal/pages/boletim1/bd_manual/indica
	doreFinanceiros1.asp, or any successor page).
	If the BM&F does not publish such a rate for such date, CDI for
	the relevant Reset Date shall be determined jointly by the
	parties.
	If the parties do not agree on a determination of such rate within
	one Brazil Business Day following the relevant Reset Date, CDI
	shall be determined through a CDI Reference Dealer Poll as
	described herein.
	If CDI for a Reset Date is not so determined by a CDI Reference
	Dealer Poll, BRL-CDI-Reference Dealers shall apply.
BRL-CDI-Reference Dealers:	If applicable for a Reset Date as set forth above, the Calculation
	Agent shall conduct up to four dealer polls commencing on the
	Brazil Business Day following the relevant Reset Date, in each
	case by requesting each of the CDI Reference Dealers to
	provide a quotation of the CDI.
	If at least four such quotations are obtained from CDI Reference
	Dealers in any such poll, the highest and lowest quotations will
	be disregarded and CDI for the relevant Reset Date will equal
	the arithmetic mean of the remaining quotations.
	If fewer than four such quotations are obtained from a poll, the
	Calculation Agent shall conduct additional such polls until four
	such quotations are obtained in any poll; provided that the
	Calculation Agent shall not conduct more than four polls in the
	aggregate (with not more than two polls on any day and with
	such polls conducted over not more than two Brazil Business
	Days).
	If four quotations are not obtained from any of such four polls,
	CDI shall CDI shall not be determined by a CDI Reference
	Dealer Poll.
CDI Pafaranca Daglara:	
CDI Reference Dealers:	At least six and not more than eight leading onshore dealers in
D + D + ("	the CDI market selected by the Calculation Agent.
Reset Dates ("resetDate"):	Each Scheduled Reset Date (as defined in the BRL CDI Best
	Practices).
Reset Dates Business Days:	As specified by the parties from among the Available BR
	Business Days.
Available BR Business Days:	Any of BR{SP,RJ, BR} and not otherwise declared a financial
	market holiday by the BM&F.
L	I 🗸 🗸

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

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

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

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

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

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

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

### Non-Deliverable Swap Available Business Day Conventions

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

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

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

# Non-Deliverable 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

Summary:	A non-deliverable forward ("NDF") is an outright	
Summary.	forward in which the counterparties settle the difference	
	between the contracted NDF price or rate and the	
	prevailing spot price or rate on an agreed notional	
	amount in an agreed settlement currency.	
Reference Currency	ARS Argentine Peso	
(i.e., Non-Delivery Currency):	BRL Brazilian Real	
(i.e., ivon-Denvery Currency).		
	CLP Chilean Peso     COP C. L. Lin P.	
	COP Colombian Peso	
	CNY Chinese Renminbi	
	EGP Egyptian pound	
	GHS Ghanaian Cedi	
	GTQ Guatemalan quetzal	
	IDR Indonesian Rupiah	
	INR Indian Rupee	
	KES Kenyan Shilling	
	KRW South Korean Won	
	KZT Kazakh tenge	
	MYR Malaysian Ringgit	
	NGN Nigerian Naira	
	PEN Peruvian nuevo sol	
	PHP Philippine Peso	
	RUB Russian ruble	
	TWD Taiwan Dollar  TWD Taiwan Dollar	
	UAH Ukrainian Hryvnia	
	UGX Ugandan Shilling	
	UYU Uruguayan peso	
	VEB Venezuelan bolívar	
	VEB Venezacián bonvar      VND Vietnamese đồng	
	ZMW Zambian Kwacha	
Sottlement Commoney		
Settlement Currency:		
	CAD Canadian Dollar  EVEN F.	
	• EUR Euro	
	GBP British Pound	
	JPY Japanese Yen	
	USD US Dollar	
	CHF Swiss Franc	
Quoting Convention and Minimum Increment:	Notional amount, as agreed by counterparties.	
Minimum Size:	Notional amount, as agreed by counterparties.	
Notional Currency:	Currency in which contract size is expressed, as agreed	
m 11 G	by counterparties.	
Trading Conventions:	Buy or Sell which refers to the contract size expressed in	
	notional currency.	
Forward Rates:	Currency exchange rate expressed as the amount of	
	reference currency per unit of settlement currency.	
Trade Date:	The date on which parties enter into the contract.	
Settlement Date:	Specified settlement or payment date, as agreed by	
	counterparties.	
Fixing Date:	The date at which the difference between the prevailing	

# Non-Deliverable Forward Foreign Exchange Contracts

	market exchange rate and the agreed upon exchange rate is calculated.
<b>Settlement Procedure:</b>	Bilateral settlement performed in settlement currency.
Disruption Events:	Unless otherwise specified by the parties, as set forth in
	the EMTA Template Terms for Non-Deliverable FX
	Forward Transactions applicable to the Reference
	Currency and Settlement Currency:
	http://www.emta.org/ndftt.aspx

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

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

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

	legally binding on the parties.
Commencement Date	As specified by the parties.
("americanExercise.commencementDate"):	This applies only where the Option Style is American.
Buyer ("buyerPartyReference"):	As specified by the parties.
Seller ("sellerPartyReference"):	As specified by the parties.
Currency Option Style:	As specified by the parties.
Currency Option Type:	A Call with respect to the Call Currency and a Put with
cuntoney opinen Type.	respect to the Put Currency.
Call Currency ("callCurrencyAmount"):	The currency and amount as specified by the parties, or, if
	not so specified, derived from the Put Currency Amount
	and Strike Price.
	The Put Currency and Call Currency must represent a
	traded pair as shown on the attached list of currencies.
Put Currency ("putCurrencyAmount"):	The currency and amount as specified by the parties, or, 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
E ' ' D ' ' ' D ' '')	USD.
Expiration Date ("expiryDate"):  Latest Exercise Time:	As specified by the parties.
Latest Exercise Time:	As specified by the parties.
Ei4iTi'''iEiTi''	This applies only where the Option Style is American.
Expiration Time ("americanExercise.expiryTime" or	The time in the location specified by the parities.
"europeanExercise.expiryTime"): Automatic Exercise:	As an arified by the monties
Settlement Date:	As specified by the parties.
Valuation Date:	As specified by the parties
	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 Exercise Date:	As specified by the parties.
Business Days for Exercise Date	For American Options, as specified by the parties.
Business Days (Congrel):	As specified by the parties. As specified by the parties.
Business Days (General):	
Business Day Convention for Premium Payment Date:	As specified by the parties. As specified by the parties.
Business Day Convention for Expiration Date:	As specified by the parties.  As specified by the parties.
Business Day Convention for Settlement Date:	
Event Currency:	As specified by the parties if any Disruption Events are
Disruption Events:	applicable.  As specified by the parties.
Disruption Fallbacks:	As specified by the parties for each Disruption Event
Distuption Fanoacks.	applicable.
	applicavic.

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
РНР	Philippine Peso	PHMA
RUB	Russian Ruble	RUMO
TWD	Taiwanese Dollar	TWTA
USD	United States Dollar	USNY
VEB	Venezuelan Bolivar	VECA
VND	Vietnamese Dong	VNHA

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

FX Non-Deliverable Vanilla Option Available Settlement Rate Options

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

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

## FX Non-Deliverable Vanilla Option Requirements and Defaults

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

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

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

### FX Non-Deliverable Vanilla Available Option Styles

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

## Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
Nearest
Preceding

# **PO Index Contracts**

Summary:	This covers Markit PO Fixed for Floating Swap
	Transactions (the "Contracts").
Limitations on Available Selections and Default	The terms under which the Contracts may be traded are
Settings:	as specified in these terms and conditions.
	For amounts or rates, the relevant term cannot be less
	than the specified Minimum, must represent an even
	Increment and cannot exceed the Maximum; for a date,
	the date cannot be earlier than Earliest nor later than
	Latest.
	In many cases there are normal "vanilla" terms on which
	the parties will transact.
	These are shown as "Default" and will apply unless the
	parties vary them.
Incorporated Standards:	This contract description incorporates by reference the
	following industry standard documentation and
	standards:
	(a) 2006 ISDA Definitions;
	(b) ISDA OTC Taxonomies; and
	(c) the Markit PO Standard Terms Supplement (June
	12, 2010 version) or any subsequent Standard
Due due 4 Tome /ICD 4 OTC Terror comm	Terms Supplement (the "Standard Terms").
Product Type/ISDA OTC Taxonomy: ISDA OTC Asset Class:	Credit
ISDA OTC Asset Class: ISDA OTC Base Product:	Index
ISDA OTC Base Product:  ISDA OTC Sub-Product:	PO
ISDA OTC Sub-Froduct: ISDA OTC Transaction Type:	PO
Further Limitations:	None
Terms:	None
Effective Date:	As specified by the parties, subject to adjustment in
Effective Date.	accordance with the Standard Terms.
Scheduled Termination Date:	As agreed by the parties.
Termination Date:	Per the Standard Terms.
Notional Amount:	An amount is USD agreed by the parties.
Index:	One of the Markit PO Index series, as specified by the
mac.i.	parties from all then-available series (to the extent such
	series is not then a narrow-based index within the
	meaning of the CFTC's regulations).
Annex Date:	As agreed by the parties.
Index Provider:	Per the Standard Terms.
Fixed Rate Payer:	As agreed by the parties.
Floating Rate Payer:	As agreed by the parties.
Period End Dates:	Per the Standard Terms.
Reset Dates:	Per the Standard Terms
Payment Dates:	Per the Standard Terms.
Calculation Agent:	As agreed by the parties or, if not so agreed, per the
	Standard Terms.
Day Count Fraction:	Per the Standard Terms.
Business Days:	For any purpose, per the Standard Terms.
Business Day Convention:	Per the Standard Terms.
Initial Payment:	

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

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

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

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

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

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

Cummanus	This covers single currency fixed for floating swaps
Summary:	cleared by LCH.Clearnet ("LCH").
Limitations on Available Selections and Default	The terms under which a Single Currency Fixed for
Settings:	Floating Interest Rate Swaps/LCH Cleared contract may
8	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.
In a sum a materal Ct and a males	
Incorporated Standards:	This contract description incorporates by reference the
	LCH Rulebook as in effect from time to time.
	The LCH Rulebook itself may incorporate certain
	additional standards, such as the 2000 ISDA Definitions
	and 2006 ISDA Definitions.
	Be aware that the timing of effectiveness of
	amendments or supplements to the ISDA standards
	may vary between bilateral and LCH contracts, since
	the LCH may reserve the right to select when and how
	such changes become effective.
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	IR Swap
ISDA OTC Sub-Product(s):	Fixed Float and OIS
Further Limitations:	Must comply with LCH Clearing Requirements
Terms:	
Definition Set:	The definition set (e.g., ISDA 2000/ISDA 2006) elected
	by, or otherwise binding on, the parties in accordance with
	the LCH Rulebook.
Notional Amount:	An amount in Currency determined by the parties subject
	to limitations in the LCH Rulebook.
	This may vary from period to period to the extent
	permitted by the LCH Rulebook.
	The LCH Rulebook may limit the Currencies and Floating
	Rate Options for which variable notionals are permitted.
Currency:	One of the currencies permitted for the relevant transaction
,	type per the LCH Rulebook.
Trade Date:	As per the LCH Rulebook.
Effective Date:	As per the LCH Rulebook.
Termination Date:	As agreed by the parties, subject to any minimum or
	maximum tenor in the LCH Rulebook.
Payer for Additional Payment/Fees:	As determined by the parties, subject to limitations in the
	LCH Rulebook.
Additional Payment/Fees:	As determined by the parties, subject to limitations in the
,	LCH Rulebook
Payment Date for Additional Payment/Fees	As determined by the parties, subject to limitations in the
, <i>y</i>	LCH Rulebook, which may limit the earliest or latest day
	on which such fees may be paid based on Currency or
	other factors.
	onici inclois.

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

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

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

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

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

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

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

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

ISDA Name
Following
Modified/Modified Following
Nearest
Preceding

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

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

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

#### **ISDA Definitions**

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

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

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

#### **Exchange Definitions**

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

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

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

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

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

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

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

INDIANA HUB- PEAK REAL			(Report Type: Real -Time, Report: Real- Time Pricing (pdf))	
TIME				
ELECTRICITY- MISO- MICHIGAN HUB-ATC DAY	N/A	MISO	https://www.misoenergy.org/Library/Ma rketReports/Pages/MarketReports.aspx (Report Type: Day-Ahead, Report: Name: Day Ahead Pricing (pdf))	Michigan Hub, LMP Prices (\$ per MW)
AHEAD				
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
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- CONNECTICU T ZONE-ATC DAY AHEAD	N/A	ISO NE	http://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=Hourly Report Type: Hourly Data; Report Day- Ahead LMPs (March 2003 - Present)	.Z.CONNECTICUT , Locational Marginal Pricing \$/MWh
ELECTRICITY- ISO NEW ENGLAND- CONNECTICU T ZONE-OFF PEAK DAY AHEAD	Eastern Off Peak	ISO NE	http://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=Hourly Report Type: Hourly Data; Report Day- Ahead LMPs (March 2003 - Present)	.Z.CONNECTICUT , Locational Marginal Pricing \$/MWh
ELECTRICITY- ISO NEW ENGLAND- CONNECTICU T ZONE-PEAK DAY AHEAD	Eastern Peak	ISO NE	http://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=Hourly Report Type: Hourly Data; Report Day- Ahead LMPs (March 2003 - Present)	.Z.CONNECTICUT , Locational Marginal Pricing \$/MWh
ELECTRICITY- ISO NEW ENGLAND- MAINE ZONE- ATC DAY AHEAD	N/A	ISO NE	http://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=Hourly Report Type: Hourly Data; Report Day- Ahead LMPs (March 2003 - Present)	.Z.MAINE, Locational Marginal Pricing \$/MWh
ELECTRICITY- ISO NEW ENGLAND- MAINE ZONE- OFF PEAK DAY AHEAD	Eastern Off Peak	ISO NE	http://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=Hourly Report Type: Hourly Data; Report Day- Ahead LMPs (March 2003 - Present)	.Z.MAINE, Locational Marginal Pricing \$/MWh
ELECTRICITY- ISO NEW ENGLAND- MAINE ZONE- PEAK DAY AHEAD	Eastern Peak	ISO NE	http://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=Hourly Report Type: Hourly Data; Report Day- Ahead LMPs (March 2003 - Present)	.Z.MAINE, Locational Marginal Pricing \$/MWh
ELECTRICITY- ISO NEW ENGLAND- MAINE ZONE- ATC DAY AHEAD	N/A	ISO NE	http://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=Hourly Report Type: Hourly Data; Report Day- Ahead LMPs (March 2003 - Present)	.Z.MAINE, Locational Marginal Pricing \$/MWh
ELECTRICITY- ISO NEW ENGLAND- MAINE ZONE- OFF PEAK DAY AHEAD	Eastern Off Peak	ISO NE	http://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=Hourly Report Type: Hourly Data; Report Day- Ahead LMPs (March 2003 - Present)	.Z.MAINE, Locational Marginal Pricing \$/MWh
ELECTRICITY- ISO NEW ENGLAND- MAINE ZONE- PEAK DAY AHEAD	Eastern Peak	ISO NE	http://www.iso- ne.com/markets/hst_rpts/hstRpts.do?cate gory=Hourly Report Type: Hourly Data; Report Day- Ahead LMPs (March 2003 - Present)	.Z.MAINE, Locational Marginal Pricing \$/MWh

ELECTRICITY-	See ISDA De	efinition				
ISO NEW	See ISDA Definition					
ENGLAND-						
MASS HUB-						
ATC DAY						
AHEAD						
ELECTRICITY-	Eastern Off	ISO NE	http://www.iso-	.H.INTERNAL HU		
ISO NEW	Peak	ISOINE	ne.com/markets/hst rpts/hstRpts.do?cate	B, Locational		
ENGLAND-	1 cak		gory=Hourly	Marginal Pricing		
MASS HUB-			Report Type: Hourly Data; Report Day-	\$/MWh		
			Ahead LMPs (March 2003 - Present)	\$/1V1 VV 11		
OFF PEAK			Anead LMPs (March 2003 - Present)			
DAY AHEAD	Е.	ICONE	1	II DITEDNIAL IIII		
ELECTRICITY-	Eastern	ISO NE	http://www.iso-	.H.INTERNAL_HU		
ISO NEW	Peak		ne.com/markets/hst_rpts/hstRpts.do?cate	B, Locational		
ENGLAND-			gory=Hourly	Marginal Pricing		
MASS HUB-			Report Type: Hourly Data; Report Day-	\$/MWh		
PEAK DAY			Ahead LMPs (March 2003 - Present)			
AHEAD						
ELECTRICITY-	N/A	ISO NE	http://www.iso-	.Z.SEMASS,		
ISO NEW			ne.com/markets/hst_rpts/hstRpts.do?cate	Locational Marginal		
ENGLAND-			gory=Hourly	Pricing \$/MWh		
SEMASS			Report Type: Hourly Data; Report Day-			
ZONE-DAY			Ahead LMPs (March 2003 - Present)			
AHEAD						
ELECTRICITY-	Eastern Off	ISO NE	http://www.iso-	.Z.SEMASS,		
ISO NEW	Peak		ne.com/markets/hst rpts/hstRpts.do?cate	Locational Marginal		
ENGLAND-			gory=Hourly	Pricing \$/MWh		
SEMASS			Report Type: Hourly Data; Report Day-			
ZONE-OFF			Ahead LMPs (March 2003 - Present)			
PEAK DAY						
AHEAD						
ELECTRICITY-	Eastern	ISO NE	http://www.iso-	.Z.SEMASS,		
ISO NEW	Peak		ne.com/markets/hst rpts/hstRpts.do?cate	Locational Marginal		
ENGLAND-			gory=Hourly	Pricing \$/MWh		
SEMASS			Report Type: Hourly Data; Report Day-			
ZONE-PEAK			Ahead LMPs (March 2003 - Present)			
DAY AHEAD			Timeda Elvii 5 (Maren 2005 - Fresent)			
ELECTRICITY-	See ISDA De	efinition				
ISO NEW						
ENGLAND-						
NEMASSBOST						
ZONE-DAY						
AHEAD						
ELECTRICITY-	Eastern Off	ISO NE	http://www.iso-	.Z.NEMASSBOST,		
ISO NEW	Peak	ISO IVE	ne.com/markets/hst_rpts/hstRpts.do?cate	Locational Marginal		
ENGLAND-	1 Cak		gory=Hourly	Pricing \$/MWh		
NEMASSBOST			Report Type: Hourly Data; Report Day-	1 HOME WINT WILL		
ZONE-OFF			Ahead LMPs (March 2003 - Present)			
PEAK DAY	1		Amead Livii 5 (iviaicii 2003 - 1 lesciit)			
AHEAD						
	Footore	ICO NE	letter//www.ico	7 NEMACCROCT		
ELECTRICITY-	Eastern	ISO NE	http://www.iso-	.Z.NEMASSBOST,		
ISO NEW	Peak		ne.com/markets/hst_rpts/hstRpts.do?cate	Locational Marginal		
ENGLAND-			gory=Hourly	Pricing \$/MWh		
NEMASSBOST			Report Type: Hourly Data; Report Day-			
ZONE-PEAK			Ahead LMPs (March 2003 - Present)			

DAY AHEAD				
ELECTRICITY-	N/A	ISO NE	http://www.iso-	.Z.WCMASS,
ISO NEW	IN/A	ISO NE		Locational Marginal
			ne.com/markets/hst_rpts/hstRpts.do?cate	
ENGLAND-			gory=Hourly	Pricing \$/MWh
WCMASS			Report Type: Hourly Data; Report Day-	
ZONE-DAY			Ahead LMPs (March 2003 - Present)	
AHEAD				
ELECTRICITY-	Eastern Off	ISO NE	http://www.iso-	.Z.WCMASS,
ISO NEW	Peak		<pre>ne.com/markets/hst_rpts/hstRpts.do?cate</pre>	Locational Marginal
ENGLAND-			gory=Hourly	Pricing \$/MWh
WCMASS			Report Type: Hourly Data; Report Day-	
ZONE-OFF			Ahead LMPs (March 2003 - Present)	
PEAK DAY				
AHEAD				
ELECTRICITY-	Eastern	ISO NE	http://www.iso-	.Z.WCMASS,
ISO NEW	Peak		ne.com/markets/hst rpts/hstRpts.do?cate	Locational Marginal
ENGLAND-	Tour		gory=Hourly	Pricing \$/MWh
WCMASS			Report Type: Hourly Data; Report Day-	Triems with the
ZONE-PEAK			Ahead LMPs (March 2003 - Present)	
DAY AHEAD			Afficad Elvii s (Water 2003 - Hesent)	
ELECTRICITY-	N/A	PJM	http://www.pjm.com/markets-and-	AECO ZONE,
PJM-	IN/A	1 3101	operations/energy/day-ahead/lmpda.aspx	TotalLMP
			operations/energy/day-anead/impda.aspx	TOTALLIVIE
ATLANTIC				
ZONE-ATC				
DAY AHEAD				
ELECTRICITY-	Eastern Off	PJM	http://www.pjm.com/markets-and-	AECO ZONE,
PJM-	Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
ATLANTIC				
ZONE-OFF				
PEAK DAY				
AHEAD				
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	AECO ZONE,
PJM-	Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
ATLANTIC				
ZONE-PEAK				
DAY AHEAD				
ELECTRICITY-	N/A	PJM	http://www.pjm.com/markets-and-	BGE ZONE,
PJM-			operations/energy/day-ahead/lmpda.aspx	TotalLMP
BALTIMORE			sperations, energy, any answering participations	10.00121111
GAS AND				
ELECTRIC				
ZONE-ATC				
DAY AHEAD				
ELECTRICITY-	Eastern Off	PJM	http://www.pjm.com/markets-and-	BGE ZONE,
	Peak	1 3171	operations/energy/day-ahead/lmpda.aspx	TotalLMP
PJM- BALTIMORE	геак		operations/energy/day-anead/impda.aspx	1 Otailivir
GAS AND				
ELECTRIC				
ZONE-OFF				
PEAK DAY				
AHEAD	_			D CD GOV
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	BGE ZONE,
PJM-	Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
BALTIMORE				
GAS AND				

ELECTRIC				
ZONE-PEAK				
DAY AHEAD				
ELECTRICITY-	N/A	PJM	http://www.pjm.com/markets-and-	DPL ZONE,
PJM-DPL	1 1/2 1	1 3141	operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-ATC			operations/energy/day-anead/impda.aspx	TotalLivii
DAY AHEAD				
	E + 0.00	DDA	1 // 1 1	DDI ZONE
ELECTRICITY-	Eastern Off	PJM	http://www.pjm.com/markets-and-	DPL ZONE,
PJM-DPL	Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-OFF				
PEAK DAY				
AHEAD				
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	DPL ZONE,
PJM-DPL	Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-PEAK				
DAY AHEAD				
ELECTRICITY-	See ISDA De	efinition		
PJM-EASTERN				
HUB-ATC DAY				
AHEAD				
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	EASTERN HUB,
PJM-EASTERN	Off-Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
HUB-OFF	011 1 0		<u>operations, energy, any unions, impassaupri</u>	100012111
PEAK DAY				
AHEAD				
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	EASTERN HUB,
PJM-EASTERN	Peak	FJIVI		TotalLMP
	Реак		operations/energy/day-ahead/lmpda.aspx	TotalLMP
HUB- PEAK				
DAY AHEAD	37/4	DD (		LODE ZONE
ELECTRICITY-	N/A	PJM	http://www.pjm.com/markets-and-	JCPL ZONE,
PJM-JCPL			operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-ATC				
DAY AHEAD				
ELECTRICITY-	Eastern Off	PJM	http://www.pjm.com/markets-and-	JCPL ZONE,
PJM-JCPL	Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-OFF				
PEAK DAY				
AHEAD				
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	JCPL ZONE,
PJM-JCPL	Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-PEAK				
DAY AHEAD				
ELECTRICITY-	N/A	PJM	http://www.pjm.com/markets-and-	METED ZONE,
PJM-METED	1071	10111	operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-ATC			operations/energy/day uneda/impaa.aspx	TotalEivii
DAY AHEAD				
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	METED ZONE,
PJM-METED	Off-Peak	1 3171	operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-OFF	O11-Peak		operations/energy/day-anead/impda.aspx	1 OtaiLiVIP
PEAK DAY				
AHEAD	F .	DD (		A CENTED TO VE
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	METED ZONE,
PJM-METED	Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-PEAK	1			
DAY AHEAD				

ELECTRICITY	NT/A	DIM	144//	DECO ZONE
ELECTRICITY-	N/A	PJM	http://www.pjm.com/markets-and-	PECO ZONE,
PJM-PECO			operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-ATC				
DAY AHEAD				
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	PECO ZONE,
PJM-PECO	Off-Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-OFF			*****	
PEAK DAY				
AHEAD				
	E	DIM	1 # - // 1	DECO ZONE
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	PECO ZONE,
PJM-PECO	Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-PEAK				
DAY AHEAD				
ELECTRICITY-	N/A	PJM	http://www.pjm.com/markets-and-	PEPCO ZONE,
PJM-PEPCO			operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-ATC				
DAY AHEAD				
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	PEPCO ZONE,
PJM-PEPCO	Off-Peak	1 3171	operations/energy/day-ahead/lmpda.aspx	TotalLMP
	On-Peak		operations/energy/day-anead/impda.aspx	TOTAILIVIP
ZONE-OFF				
PEAK DAY				
AHEAD				
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	PEPCO ZONE,
PJM-PEPCO	Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-PEAK				
DAY AHEAD				
ELECTRICITY-	N/A	PJM	http://www.pjm.com/markets-and-	PPL ZONE,
PJM-PPL	11/74	1 3111	operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-ATC			operations/energy/day-anead/impda.aspx	TotalLivii
DAY AHEAD		DD (		DDI ZONE
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	PPL ZONE,
PJM-PPL	Off-Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-OFF				
PEAK DAY				
AHEAD				
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	PPL ZONE,
PJM-PPL	Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-PEAK	1 cun		operations/energy/au/ arroad/impad/abpn	TotalEivii
DAY AHEAD				
	NT/A	DIM	1. ttm. //	DDI ZONE
ELECTRICITY-	N/A	PJM	http://www.pjm.com/markets-and-	PPL ZONE,
PJM-PPL			operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-ATC				
DAY AHEAD				
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	PPL ZONE,
PJM-PPL	Off-Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-OFF				
PEAK DAY				
AHEAD				
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	PPL ZONE,
PJM-PPL		1 3171	operations/energy/day-ahead/lmpda.aspx	TotalLMP
	Peak		operations/energy/day-anead/impda.aspx	1 Otailivir
ZONE-PEAK				
DAY AHEAD		<u> </u>		
ELECTRICITY-	See ISDA D	efinition		
PJM-PSEG				
ZONE-ATC				

ZONE,
MP
,1 <b>V11</b>
ZONE,
MP
EDM HHID
ERN HUB,
MP
ERN HUB,
MP
ERN HUB
TotalLMP
TotaiLMP
ERN HUB
TotalLMP
ERN HUB
TotalLMP
TOWNE
-
, LBMP
/Hr)
, LBMP
/Hr)
111)
, LBMP
/Hr)

	T =	T	T	T
ELECTRICITY-	Eastern Off	NYISO	http://www.nyiso.com/public/markets_o	WEST, LBMP
NYISO-NY	Peak		perations/market_data/pricing_data/inde	(\$/MWHr)
ZONE A-OFF			<u>x.jsp</u>	
PEAK DAY			(Report Type: Day-Ahead Market	
AHEAD			LBMP/Zonal)	
ELECTRICITY-	Eastern	NYISO	http://www.nyiso.com/public/markets o	CENTRL, LBMP
NYISO-NY	Peak		perations/market data/pricing data/inde	(\$/MWHr)
ZONE A- PEAK			x.jsp	(* )
DAY AHEAD			(Report Type: Day-Ahead Market	
			LBMP/Zonal)	
ELECTRICITY-	ATC	NYISO	http://www.nyiso.com/public/markets_o	CENTRL, LBMP
	AIC	NTISO	perations/market data/pricing data/inde	(\$/MWHr)
NYISO-NY				(\$/WW HI')
ZONE C-ATC			x.jsp	
DAY AHEAD			(Report Type: Day-Ahead Market	
			LBMP/Zonal)	
ELECTRICITY-	Eastern Off	NYISO	http://www.nyiso.com/public/markets_o	CENTRL, LBMP
NYISO-NY	Peak		perations/market_data/pricing_data/inde	(\$/MWHr)
ZONE C-OFF			x.jsp	
PEAK DAY			(Report Type: Day-Ahead Market	
AHEAD			LBMP/Zonal)	
ELECTRICITY-	Eastern	NYISO	http://www.nyiso.com/public/markets o	CENTRL, LBMP
NYISO-NY	Peak	111150	perations/market data/pricing data/inde	(\$/MWHr)
ZONE C- PEAK	1 cak		X.jsp	(ψ/1 <b>V1 VV 111</b> )
DAY AHEAD			(Report Type: Day-Ahead Market	
DAT AREAD				
EL EGEDICIEV	G IGDA D	<u>ر </u>	LBMP/Zonal)	
ELECTRICITY-	See ISDA Do	efinition		
NYISO-NY				
ZONE G-ATC				
DAY AHEAD		T	Taranga ang ang ang ang ang ang ang ang ang	T
ELECTRICITY-	Eastern Off	NYISO	http://www.nyiso.com/public/markets_o	HUD VL, LBMP
NYISO-NY	Peak		<pre>perations/market_data/pricing_data/inde</pre>	(\$/MWHr)
ZONE G-OFF			<u>x.jsp</u>	
PEAK DAY			(Report Type: Day-Ahead Market	
AHEAD			LBMP/Zonal)	
ELECTRICITY-	Eastern	NYISO	http://www.nyiso.com/public/markets o	HUD VL, LBMP
NYISO-NY	Peak		perations/market data/pricing data/inde	(\$/MWHr)
ZONE G- PEAK			x.jsp	,
DAY AHEAD			(Report Type: Day-Ahead Market	
			LBMP/Zonal)	
ELECTRICITY-	See ISDA		1	1
NYISO-NY	Definition			
ZONE H-ATC	Deminon			
DAY AHEAD	E. t. OCC	NIZICO	14//	NVC IDVD
ELECTRICITY-	Eastern Off	NYISO	http://www.nyiso.com/public/markets_o	N.Y.C., LBMP
NYISO-NY	Peak		perations/market_data/pricing_data/inde	(\$/MWHr)
ZONE H-OFF			<u>x.jsp</u>	
PEAK DAY			(Report Type: Day-Ahead Market	
AHEAD			LBMP/Zonal)	
ELECTRICITY-	Eastern	NYISO	http://www.nyiso.com/public/markets o	N.Y.C., LBMP
NYISO-NY	Peak		perations/market data/pricing data/inde	(\$/MWHr)
ZONE H- PEAK			x.jsp	\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \
	1	İ		
I DAY AHEAD			(Report Type: Day-Ahead Market	
DAY AHEAD			(Report Type: Day-Ahead Market	
	Notwithstand	ling the Comm	LBMP/Zonal)	veighted average of
ELECTRICITY- CAISO-NP 15				

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

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

	Non-FERC Holidays (all times are	FERC Holidays
	Hours Ending and use 24-hour	
	clock)	
California Off Peak	Excludes 0700 through 2200 Pacific	Includes all hours on FERC
Camornia On Feak	Prevailing Time	Holidays
California Peak	Includes 0700 through 2200 Pacific	Excludes all hours on FERC
Camornia Peak	Prevailing Time	Holidays
Eastern Off Peak ⁴	Excludes 0800 through 2300 Eastern	Includes all hours on FERC
	Prevailing Time	Holidays
Eastern Peak	Includes 0800 through 2300 Eastern	Excludes all hours on FERC
	Prevailing Time	Holidays

214

 $^{^4}$  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)**

Summary:	This covers equity total-return swaps on broad-based
	baskets of equities traded in USD.
	For purposes of relevant CFTC and SEC regulations, such
	basket shall be on a broad-based index.
Limitations on Available Selections and Default	The terms under which USD Equity Basket Swap (Broad
Settings:	Based) may be traded are shown below or in the attached
	tables.
	For amounts or rates, the relevant term cannot be less
	than the specified Minimum, must represent an even
	Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than
	Latest.
	For Business Days, the defaults shall be the locations
	specified for the relevant currency, any additional
	locations specified for the relevant Floating Rate Options.
	In many cases there are normal "vanilla" terms on which
	the parties will transact.
	These are shown as "Default" and will apply unless the
	parties vary them.
	In some cases, the same contract might have different
	terms depending on the market in which it is traded $(e.g.,$
	London versus NY).
Incorporated Standards:	In that case the default settings may vary by market.  This contract description incorporates by reference the
Theorporated Standards:	following industry standard documentation and standards:
	(a) 2006 ISDA Definitions;
	(b) 2002 ISDA Equity Derivatives Definitions; and
	(c) Annex SS to 2004 Americas Interdealer Master Equity
	Derivatives Confirmation (except that references therein
	to the 2000 ISDA Definitions shall be deemed references
	to the 2006 ISDA Definitions).
	For convenience, certain terms are mapped to their FpML
Due due A Trus e/ISD A OTC Terres en en en	5.5 equivalent.
Product Type/ISDA OTC Taxonomy:  ISDA OTC Asset Class:	Equity
ISDA OTC Base Product:	Swap
ISDA OTC Sub-Product:	Price Return Basic Performance
ISDA OTC Transaction type:	Basket
Further Limitations:	None
Terms:	
Type of Transaction:	Share Basket Swap Transaction
Trade Date:	As agreed by the parties.
Notional Amount ("notional"):	An amount in USD agreed by the parties.
Effective Date ("effectiveDate"):	Per Annex SS, unless otherwise agreed by the parties.
Effective Date Business Days:	As specified by the parties from among the Available
Effective Date Business Day Convention:	Business Days.  As specified by the parties from among the Available
Effective Date Dusiness Day Convention:	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
Exchange(s).	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:	The operation of the purious
Equity Amount Payer ("payerPartyReference"):	As specified by the parties.
Equity Notional Amount:	As specified by the parties.
Equity Notional Reset:	Per Annex SS.
Type of Return:	Total Return
Initial Price:	As specified by the parties and adjusted in accordance
Initial Files.	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:	115 specified by the parties.
Floating Rate Payer ("payerPartyReference"):	As specified by the parties.
Notional Amount ("notional Amount"):	As per Annex SS.
Payment Dates:	As per Annex SS, unless otherwise agreed by the parties.
Floating Rate Option ("floatingRateIndex"):	As per Annex SS, unless otherwise agreed by the parties.  As per Annex SS, unless otherwise agreed by the parties.
Designated Maturity ('indexTenor'')	As specified by the parties.  As specified by the parties.
Spread:	As specified by the parties.  As specified by the parties.
Day Count Fraction:	As specified by the parties.  Actual/360
Reset Date ("resetDate"):	As specified by the parties.
Payment Dates Business Days:	As specified by the parties.  As specified by the parties.
Business Days (Other Than Payment Dates):	As specified by the parties.  As specified by the parties.
Business Days (Other Than Payment Dates).	As per Annex SS, unless otherwise specified by the
Dates):	parties.
Settlement Terms:	parties.
Cash Settlement:	Applicable
Settlement Currency:	USD
Dividends:	USD
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
Relevant Dividend.	otherwise agreed by the parties.
Reinvestment of Dividends:	Inapplicable
Dividend Recovery:	As per Annex SS unless otherwise agreed by the parties.
Adjustment Events:	As per Annex 33 unless otherwise agreed by the parties.
Method of Adjustment:	As per Annex SS unless otherwise agreed by the parties.
Options Exchange:	As agreed by the parties if "Options Exchange
Options Exchange.	As agreed by the parties if Options Exchange Adjustment" is applicable.
Consequences of Merger Events:	ragusument is applicable.
Share-for-Share:	As per Annex SS unless otherwise agreed by the parties.
Share-for-Other:	As per Annex SS unless otherwise agreed by the parties.  As per Annex SS unless otherwise agreed by the parties.
Share-for-Combined:	As per Annex SS unless otherwise agreed by the parties.  As per Annex SS unless otherwise agreed by the parties.
Options Exchange:	As agreed by the parties if "Options Exchange
Options Exchange.	As agreed by the parties if Options Exchange Adjustment" is applicable.
Consequences of Tender Offers:	regustinent is approunte.
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 101 Share	1 115 agreed by the parties if Tender Offer is applicable.

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

## Equity Index Available Business Day Conventions

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

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

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

#### **Equity Index Notional Amounts**

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

#### Equity Index Requirements and Defaults

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

Mr. Chris Kirkpatrick Office of the Secretariat Commodity Futures Trading Commission December 15, 2017

## EXHIBIT III

tpSEF Rulebook – Appendix B (Marked)

# tpSEF Inc. Swap Specifications

Effective May 17 December 7, 20162017

## **TABLE OF CONTENTS**

	Agricultural Options	<u>rage</u> 4
	Basis Swaps	<u>97</u>
	Basis Swaps – CME Cleared	<u>3626</u>
	Basis Swaps – LCH Cleared	<del>39</del> 28
	BRL CDI Deliverable and Non-Deliverable Interest Rate Swap Contracts and Physica Swaptions	•
	Bullion Options	48 <u>35</u>
	CDS – ABX Indices (Broad Based) Contracts	<u>5339</u>
	CDS Index Contract – Emerging Markets Swaps and Swaptions	<u>5541</u>
	CDS Index Contract – European Crossover 5Y Swaps and Swaptions	<u>5743</u>
	CDS Index Contract – European HiVol 5Y Swaps and Swaptions	<u>5945</u>
	CDS Index Contract – European IG 5Y Swaps and Swaptions	61 <u>47</u>
	CDS Index Contract – European IG 10Y Swaps and Swaptions	<u>6349</u>
	CDS Index Contract – North America Investment Grade and High Yield Swaps and S	waptions <mark>65</mark> 51
	CDS Index Contract – ITRXAEJ.IG (iTraxx® Asia ex-Japan Investment Grade)	<u>6854</u>
	Deliverable Foreign Exchange Barrier Options	<del>70</del> <u>55</u>
	Deliverable Vanilla American or European Style Foreign Exchange Options	<del>76</del> <u>59</u>
	Digital Foreign Exchange Options	<u>8263</u>
	Equity Index Swaps	<del>87</del> <u>67</u>
	Equity Index Variance Swaps	<u>106</u> <u>81</u>
	Equity Index Volatility Swaps	<u> 111<u>85</u></u>
	Fixed for Floating Agricultural Swaptions	<u>11588</u>
	Fixed for Floating Agricultural Swap Contracts	<u> 12191</u>
1	Fixed for Floating Interest Rate Swaps	<del>125</del> 94

l	Fixed for Floating Interest Rate Swaptions	<u> 153</u> 115
	Forward Rate Agreements (Uncleared)	<del>176</del> 130
l	Forward Rate Agreements – CME Cleared	<del>181</del> <u>134</u>
l	Forward Rate Agreements – LCH Cleared	<u> 183</u> <u>136</u>
	iBoxx Index Swaps	<u>185</u> 138
	Inflation Swaps	<del>197</del> <u>145</u>
	Interest Rate Caps/Floors	<del>206</del> 150
	Interest Rate Swaps – ASX Cleared	<del>223</del> 161
	Interest Rate Swaps – JSCC Cleared	<u>226</u> 163
	IOS Index Contracts	<del>229</del> 165
	MBX Index Contracts	<del>231</del> 167
	Municipal Market Data Rate Lock Transactions	<del>23</del> 4 <u>169</u>
	Natural Gas Date/Instrument Spread Contracts	<del>238</del> <u>172</u>
	Natural Gas – Financial Basis Swap Contracts	<del>241</del> <u>174</u>
	Natural Gas – Fixed/Floating Swap Contracts	<del>243</del> <u>176</u>
	Natural Gas – Swing Swap Contracts	<del>2</del> 44 <u>177</u>
	Non-Deliverable Cross-Currency Swaps	<del>246</del> <u>179</u>
	Non-Deliverable Forward Foreign Exchange Contracts	<del>255</del> <u>188</u>
	Non-Deliverable Vanilla American or European Style Foreign Exchange Options	<del>257</del> <u>190</u>
	PO Index Contracts	<del>26</del> 4 <u>195</u>
	Single Currency Fixed for Floating Interest Rate Swaps - CME Cleared	<del>266</del> <u>197</u>
	Single Currency Fixed for Floating Interest Rate Swaps – LCH Cleared	<del>268</del> <u>199</u>
	U.S. Electricity – Fixed/Floating Swap Contracts	<del>270</del> 201
1	USD Equity Basket Swap (Broad Based)	<del>286</del> 215

## **Agricultural Options**

Summary:	This covers uncleared agricultural options ("Agricultural
I'm'4-4'	Options").
Limitations on Available Selections and Default	The terms under which Agricultural Options may be
Settings:	traded are shown below and in the attached tables.
Incorporated Standards:	This contract description incorporates by reference the
	following industry standard documentation and standards:
	2005 ISDA Commodity Derivatives Definitions
	("Commodity Definitions")
Product Type/ISDA OTC Taxonomy:	( Commodity Definitions )
ISDA OTC Asset Class:	Commodity
ISDA OTC Asset Class.  ISDA OTC Base Product:	Agricultural
ISDA OTC Sub-Product:	Grain Oilseeds; Softs
ISDA OTC Sub-Froduct.  ISDA OTC Transaction type:	Option
ISDA OTC Statlement type:	Cash
Further Limitations:	None
Terms:	TVOIC
Trade Date:	As agreed by the parties.
Commodity:	As agreed by the parties.  As specified by the parties from among the Available
Commodity.	Commodities.
Notional Quantity:	The sum of the Notional Quantities per Calculation
Notional Qualitity.	Period.
Notional Quantity per Calculation Period:	For an Asian Option, as specified by the parties on a per-
Notional Quantity per Calculation I criod.	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 Days.  Calculation Period Business Day Convention:	For an Asian Option, as specified by the parties from
Calculation I criod Business Day Convention.	among the Available Business Day Conventions.
Option Style:	As specified by the parties from among the Available
Option Style.	Option Styles.
Option Type:	As specified by the parties from among the Available
option 19pe.	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:	

# Agricultural Options

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

5

#### 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.

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

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

## **Basis Swaps**

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

Further Limitations:	None
Terms:	
Notional Amount ("notional"):	An amount in one of the Available Currencies (see below) agreed by the parties.
Effective Date ("effectiveDate"):	The date specified by the parties, adjusted in accordance with any applicable Business Day Convention.  The parties may express the unadjusted Effective Date as a number of Business Days or Banking Days from the Trade Date ("relativeEffectiveDate").
Effective Date Business Days:	As specified by the parties from among the Available Business Days.
Effective Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Termination Date ("terminationDate"):	The date specified by the parties, adjusted in accordance with any applicable Business Day Convention.  The parties may express the unadjusted Termination Date as a number of days, months or years from the Effective Date ("relativeTerminationDate").
Termination Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Floating Amount 1 ("FA1"):	
FA1 Payer ("payerPartyReference"):	As specified by the parties.
FA1 Currency Amount ("notionalAmount"):	As specified by the parties.
FA1 Period End Dates ("unadjustedCalculation Period 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	For a Calculation Period to which Linear Interpolation
Interpolation:	applies, as specified by the parties.
FA1 Longer Designated Maturity for Linear	For a Calculation Period to which Linear Interpolation
Interpolation:	applies, as specified by the parties.
FA1 Spread:	As specified by the parties.
FA1 Day Count Fraction:	As specified by the parties.
FA1 Reset Dates ("resetDate"):	As specified by the parties.
FA1 Method of Averaging:	As specified by the parties.
FA1 Compounding:	As specified by the parties.
FA1 Compounding Dates:	In the event Compounding is selected, as selected by the parties.
FA1 Compounding Method (Compounding OR Flat 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 42 ("FA2"):	
FA2 Payer ("payerPartyReference"):	As specified by the parties.
FA2 Currency Amount ("notionalAmount"):	As specified by the parties.
FA2 Period End Dates ("unadjustedCalculation Period	As specified by the parties.
Date"):	
FA2 first Period End Date:	As specified by the parties if there is a short initial
	Calculation Period.
FA2 Payment Dates ("unadjustedPaymentDate"):	As specified by the parties.
FA2 initial Floating Rate:	As specified by the parties.
FA2 Floating Rate Option ("floatingRateIndex"):	As specified by the parties.
FA2 Designated Maturity ("indexTenor"):	As specified by the parties.
FA2 Linear Interpolation:	For the Calculation Periods specified by the parties.
FA2 Shorter Designated Maturity for Linear	For a Calculation Period to which Linear Interpolation
Interpolation:	applies, as specified by the parties.
FA2 Longer Designated Maturity for Linear	For a Calculation Period to which Linear Interpolation
Interpolation:	applies, as specified by the parties.
FA2 Spread:	As specified by the parties.
FA2 Day Count Fraction:	As specified by the parties.
FA2 Reset Dates ("resetDate"):	As specified by the parties.
FA2 Method of Averaging:	As specified by the parties.
FA2 Compounding:	As specified by the parties.
FA2 Compounding Dates:	In the event Compounding is selected, as selected by the
	parties.
FA2 Compounding Method (Compounding OR Flat	In the event Compounding is selected, as selected by the
Compounding):	parties.
FA2 Period End Dates Business Days:	As specified by the parties from among the Available
	Business Days.
FA2 Period End Dates Business Day Convention:	As specified by the parties from among the Available
	Business Day Conventions.
FA2 Payment Dates Business Days:	As specified by the parties from among the Available
TAR D. D. D. C.	Business Days, subject to any Required Business Days.
FA2 Payment Dates Business Day Convention:	As specified by the parties from among the Available
EAR AR A	Business Day Conventions.
FA2 Reset Dates Business Days:	As specified by the parties from among the Available
EA2 Paget Dates Dusiness Deer Commentions	Business Days, subject to any Required Business Days.
FA2 Reset Dates Business Day Convention:	As specified by the parties from among the Available
Mark to Market Currency Swan	Business Day Conventions.
Mark-to-Market Currency Swap:	As specified by the parties of the Currency Amounts are
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-
variable Cultelley Fayer.	to-Market Currency Swap.
Constant Currency Payer:	As specified by the parties if the transaction is a Mark-
Constant Currency 1 ayer.	to-Market Currency Swap.
Currency Exchange Rate:	As specified by the parties if the transaction is a Mark-
Currency Exchange Rate.	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-
ACCOUNT TO A TILL ATAWARMS	to-Market Currency Swap.
Initial Exchange:	
	<u> </u>

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.
<b>Optional Early Termination Procedure for Exercise:</b>	
Commencement Date:	As specified by the parties, if the Option Style is
	American.
Bermuda Option Exercise Dates:	As specified by the parties, if the Option Style is
	Bermuda.
Expiration Date:	As specified by the parties.
Expiration Time:	As specified by the parties.
Earliest Exercise Time:	As specified by the parties.
Latest Exercise Time:	As specified by the parties.
Exercise Business Day:	As specified by the parties.
Partial Exercise:	As specified by the parties, if Option Style is European.
Multiple Exercise:	As specified by the parties, if Option Style is American
	or Bermuda.
Minimum Notional Amount:	As specified by the parties if Partial Exercise or Multiple
	Exercise is specified.
Maximum Notional Amount:	As specified by the parties if Multiple Exercise is
	specified.
Integral Multiple:	As specified by the parties if Partial Exercise or Multiple
	Exercise is specified.
Optional Early Termination Settlement Terms:	
Cash Settlement:	As specified by the parties.
ISDA Settlement Matrix:	As specified by the parties, if Cash Settlement is
	applicable to a single currency Transaction.
ISDA Cross Currency Settlement Matrix:	As specified by the parties, if Cash Settlement is
	applicable to a cross currency Transaction whose
	currencies are listed as a "currency pair" in the Cross
	Currency Settlement Matrix.
Cash Settlement Valuation Time:	If Cash Settlement is applicable, as specified by the
	parties, directly or via the ISDA Settlement Matrix.

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

#### Basis Available Currencies and Required Business Days

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

## Basis Available Business Day Conventions

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

#### Basis Available Day Count Fractions

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

#### Basis Default Effective Dates

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

#### Basis Earliest and Latest Effective and Termination Dates

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

#### Basis Notional Amounts

Currency	Minimum	Increment	Maximum	Default
AUD	5,000,000	100,000	N/A	N/A
CAD	25,000,000	1,000,000	N/A	N/A
CHF	5,000,000	100,000	N/A	N/A
<u>CLP</u>	5,000,000	100,000	<u>N/A</u>	<u>N/A</u>
<u>CZK</u>	5,000,000	100,000	<u>N/A</u>	<u>N/A</u>
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
<u>HUF</u>	<u>5,000,000</u>	100,000	<u>N/A</u>	<u>N/A</u>
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
<u>PLN</u>	<u>5,000,000</u>	<u>100,000</u>	<u>N/A</u>	<u>N/A</u>
SEK	5,000,000	100,000	N/A	N/A
SGD	5,000,000	100,000	N/A	N/A
<u>TRY</u>	<u>5,000,000</u>	100,000	<u>N/A</u>	<u>N/A</u>
USD	5,000,000	100,000	N/A	N/A
ZAR	<u>5,000,000</u>	100,000	<u>N/A</u>	<u>N/A</u>

#### Basis Floating Rate Options and Defaults

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

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

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
DKK-CIBOR2- DKNA13	All quoted tenors	N/A	Per ISDA 2006	N
DKK-CITA- DKNA14- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
DKK-DKKOIS-OIS- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
EUR USD-Basis Swaps-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-10:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-10:00- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-10:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-10:00- SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00- SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-3 Month	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-3 Month- SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA- AVERAGE	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS- 10:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS- 10:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS- 11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N

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

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

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

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

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

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

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
USD-OIS-11:00- BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	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
ZAR-JIBAR-SAFEX	All quoted tenors	<u>N/A</u>	Per ISDA 2006	<u>N</u>

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

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

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

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

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

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

	Cross Currency Swaps)
Initial Exchange Date:	Effective Date
Initial Exchange Date Business Day	Following
Convention:	
Interim Exchange Date Business	Modified Following
Day Convention:	
Final Exchange Date:	Termination Date
Final Exchange Date Business Day	Modified Following
Convention:	

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

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

# Basis Requirements and Defaults (Optional Early Termination—Exercise)

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

# Basis Requirements and Defaults (Cash Settlement)

Setting	Requirement/Choices	Default
Cash Settlement Amount:		
ISDA Cross Currency Settlement		Applicable, if cross currency swap
Matrix:		with currency pair included in
_		Matrix
ISDA Settlement Matrix:		Applicable, if single currency swap
		with Currency included in Matrix
Cash Settlement Valuation Time:		
Cash Settlement Valuation Date:		Two Valuation Business Days

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

## **Basis Swaps – CME Cleared**

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

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

## **Basis Swaps – LCH Cleared**

Cummany	This covers single-currency floating-for-floating
Summary:	("basis") cleared by LCH.Clearnet ("LCH").
Limitations on Available Selections and Default	The terms under which a Basis Swap/LCH Cleared may
Settings:	be traded are as specified in these terms and conditions
Settings.	and which incorporate the LCH Rulebook, in particular
	Schedule 4A (or any successor provisions).
	By electing to trade a Basis Swap/LCH Cleared,
	participants are representing that they are familiar
	with the LCH Rulebook and the limitations on
	transaction terms contained in it.
Incorporated Standards:	This contract description incorporates by reference the
incorporateu stanuarus.	LCH Rulebook as in effect from time to time.
	The LCH Rulebook itself may incorporate certain
	additional standards, such as the 2000 ISDA Definitions
	and 2006 ISDA Definitions. Be aware that the timing
	of effectiveness of amendments or supplements to the
	ISDA standards may vary between bilateral and
	LCH contracts, since the LCH may reserve the right
	to select when and how such changes become
	effective.
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	IR Swap
ISDA OTC Sub-Product:	Basis
Further Limitations:	Must comply with LCH Clearing Requirements.
Terms:	8 1
Definition Set:	The definition set (e.g., ISDA 2000/ISDA2006) elected
	by, or otherwise binding on, the parties in accordance
	with the LCH Rulebook.
Notional Amount:	An amount in Currency determined by the parties
	subject to limitations in the LCH Rulebook.
	This may vary from period to period to the extent
	permitted by the LCH Rulebook.
	The LCH Rulebook may limit the Currencies and
	Floating Rate Options for which variable notionals are
	permitted.
Currency:	One of the currencies permitted for the relevant
	transaction type per the LCH Rulebook.
Trade Date:	As per the LCH Rulebook.
Effective Date:	As per the LCH Rulebook.
Termination Date:	As agreed by parties, subject to any minimum or
Payer for Additional Payment/Fees:	maximum tenor in the LCH Rulebook.
	maximum tenor in the LCH Rulebook.  As determined by the parties, subject to limitations in the LCH Rulebook.
Additional Payment/Fees:	maximum tenor in the LCH Rulebook.  As determined by the parties, subject to limitations in
Additional Payment/Fees:	maximum tenor in the LCH Rulebook.  As determined by the parties, subject to limitations in the LCH Rulebook.
Additional Payment/Fees:  Payment Date for Additional Payment/Fees:	maximum tenor in the LCH Rulebook.  As determined by the parties, subject to limitations in the LCH Rulebook.  As determined by the parties, subject to limitations in
·	maximum tenor in the LCH Rulebook.  As determined by the parties, subject to limitations in the LCH Rulebook.  As determined by the parties, subject to limitations in the LCH Rulebook.
·	maximum tenor in the LCH Rulebook.  As determined by the parties, subject to limitations in the LCH Rulebook.  As determined by the parties, subject to limitations in the LCH Rulebook.  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
·	maximum tenor in the LCH Rulebook.  As determined by the parties, subject to limitations in the LCH Rulebook.  As determined by the parties, subject to limitations in the LCH Rulebook.  As determined by the parties, subject to limitations in the LCH Rulebook, which may limit the earliest or latest

	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 perperiod variability permitted by the LCH Rulebook.
Floating Rate Payer 1 Reset Dates:	As the per LCH Rulebook.
Floating Rate Payer 1 Floating Rate Daycount Fraction:	As per the LCH Rulebook.
Floating Rate Payer 2:	As determined by the parties.
Floating Rate Payer 2 Payment Dates:	As per the LCH Rulebook.
Floating Rate Payer 2 Compounding Dates:	As per the LCH Rulebook.
Floating Rate Payer 2 Floating Rate Option:	As determined by the parties, subject to LCH Rulebook, which may provide a more limited list of available options than are available for a Currency than does the Definition Set.
Floating Rate Payer 2 Designated Maturity:	As per the LCH Rulebook, which may provide a more limited set of Designated Maturities than does the related rate source page.
Floating Rate Payer 2 Spread:	Subject to any minimum or maximum rate and perperiod variability permitted by the LCH Rulebook.
Floating Rate Payer 2 Reset Dates:	As the per LCH Rulebook.
Floating Rate Payer 2 Floating Rate Daycount Fraction:	As per the LCH Rulebook.
Negative Interest Rates:	As per the LCH Rulebook, which may require use of a single method.
Withholding and Tax:	As per the LCH Rulebook.
Governing Law:	As per the LCH Rulebook, which may dictate the law applicable to the Transaction.

Summary	This covers BRL CDI Deliverable and Non-Deliverable
Summary:	Interest Rate Swap Contracts and Physically-Settled
	Swaptions Thereon (the "Contracts").
	Non-Deliverable Contracts are paid in USD, and
	Deliverable Contracts are paid in BRL.
Limitations on Available Selections and Default	The terms under which the Contracts may be traded are
Settings:	as specified in these terms and conditions and in the
<b>g</b>	attached tables.
	For amounts or rates, the relevant term cannot be less
	than the specified Minimum, must represent an even
	Increment and cannot exceed the Maximum; for a date,
	the date cannot be earlier than Earliest nor later than
	Latest.
	For Business Days, the defaults shall be the locations
	specified.
	The parties may add additional locations from the
	Available Locations and may eliminate some or all of
	the other locations, so long as there is at least one
	location in which payment may be made. For these purposes "TARGET" is considered a location.
	In many cases there are normal "vanilla" terms on which
	the parties will transact. These are shown as "Default"
	and will apply unless the parties vary them.
Incorporated Standards:	This contract description incorporates by reference the
	following industry standard documentation and
	standards:
	(a) 2006 ISDA Definitions
	(b) ISDA OTC Taxonomies
	(c) FpML Location Codes
	(d) the Recommended EMTA-ISDA Market Practice for
	BRL CDI Non-Deliverable Interest Rate Swap
	Transactions (Amended March 13, 2009) ("BRL CDI
	Best Practices")
	(e) the EMTA BRL/USD NDF Template dated May 17,
	2006 (the "NDF Template")  For convenience, certain terms are mapped to their
	FpML 5.5 equivalent.
Product Type/ISDA OTC Taxonomy:	1 pill 3.5 equivalent.
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	IR Swap
ISDA OTC Sub-Product:	Exotic
Further Limitations:	None
Terms:	
Effective Date ("effectiveDate"):	The date specified by the parties, adjusted in accordance
	with any applicable Business Day Convention.
	The parties may express the unadjusted Effective Date
	as a number of Business Days or Banking Days from the
	Trade Date ("relativeEffectiveDate").
Effective Date Business Days:	As specified by the parties from among the Available
	Business Days.

Effective Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Termination Date ("terminationDate"):	The date specified by the parties, adjusted in accordance
Termination Date (terminationDate).	with any applicable Business Day Convention.
	The parties may express the unadjusted Termination
	Date as a number of days, months or years from the
	Effective Date ("relativeTerminationDate").
Termination Date Business Days:	In the case of a Non-Deliverable Contract, USNY and
	the BR Business Day selected by the parties, unless
	there is an Unscheduled Holiday (as defined in the NDF
	Template) following the Trade Date, in which case
	USNY only.
	In the case of a Deliverable Contract, the BR Business
	Day selected by the parties.
Termination Date Business Day Convention:	Following
Fx Factor:	In the case of a Non-Deliverable Contract, rate
	determined in accordance with the NDF Template,
	treating the Business Day preceding the day of
	calculation of the relevant Fixed Amount or Floating
	Amount as the "Valuation Date" thereunder. (Under the
	NDF Template, this will result in use of the BRL PTAX
	(BRL09) rate in the first instance.)
	In the case of a Deliverable Contract, 1.0.
Fixed Amount:	in the case of a Denverable Contract, 1.0.
Fixed Rate Payer ("payerPartyReference"):	As specified by the parties.
Notional Amount ("notional Amount"):	The Trade Date Present Value Notional Amount
Notional Amount ( notional Amount ).	specified by the parties.
	If the parties do not specify a Notional Amount or a
	Trade Date Present Value Notional Amount but specify
	a Termination Date Future Value Notional Amount, then
	the Notional Amount will be the Trade Date present
	value of the Termination Date Future Value Notional
D. M. L. M. C. LA	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:
EV Factor V	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
	1/1
Floating Amount:	As specified by the portion
Floating Rate Payer ("payerPartyReference"):	As specified by the parties.
Currency Amount ("notional Amount"):	Same as the Fixed Rate Payer Payment Amount.
Floating Amount:	Notwithstanding anything to the contrary contained in

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

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

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

#### BRL CDI Currencies and Required Business Days

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

#### BRL CDI Available Business Day Conventions

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

#### BRL CDI Floating Rate Options

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

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

## BRL CDI Notionals

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

# **Bullion Options**

Summary:	This covers uncleared bullion options ("Bullion
	Options").
Limitations on Available Selections and Default 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
incorporated Standards.	following industry standard documentation and
	standards:
	2000 ISDA Definitions
	2005 ISDA Commodity Derivatives Definitions
	("Commodity Definitions"), including Sub-Annex B
	thereto.
Product Type/ISDA OTC Taxonomy:	thereto.
ISDA OTC Asset Class:	Commodity
ISDA OTC Base Product:	Metals
ISDA OTC Sub-Product:	Precious
ISDA OTC Transaction type:	Option
ISDA OTC Settlement type:	Cash or Physical
Further Limitations:	None
Terms:	
Trade Date:	As agreed by the parties.
Bullion:	As specified by the parties from among the Available
	Bullion.
Number of Ounces:	As specified by the parties. For any type of Bullion, the
	meaning of "Ounce" will be as specified for that Bullion
	in the list of Available Bullion unless otherwise agreed
	by the parties.
Bullion Option Style:	As specified by the parties from among the Available
	Bullion Option Styles.
Bullion Option Type:	As specified by the parties from among the Available
	Bullion Option Types.
Bullion Option Seller:	As specified by the parties.
Bullion Option Buyer:	As specified by the parties.
Bullion Strike Price:	As specified by the parties as a number of units of the
	one of the Available Currencies.
Bullion Premium:	As specified by the parties as a number of units of the
	one of the Available Currencies.
Bullion Premium Payment Date:	As specified by the parties.
Bullion Premium Payment Date Business Days	Per the Available Currencies, plus such additional
	Business Days as the parties specify.
Bullion Premium Payment Date Business Day	As specified by the parties from among the Available
Convention:	Business Day Conventions or otherwise per the
	Commodity Definitions.
Bullion Business Day:	Shall have the meaning specified in the Commodity
	Definitions, save that the reference to "New York"
	therein shall be deemed to be a reference to the relevant
	financial center for the Applicable Currency in which the
25.1.1.0.	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:	

DIII E I DIII	E
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
D.W. D. 11D. 1.D.	the parties.
Bullion Potential Exercise Dates:	For a Bermuda Style Bullion Option, the days specified
	by the parties.
Bullion Expiration Date:	As specified by the parties.
Bullion Expiration Time:	For a European Style Bullion Option, as specified by the
	parties.
Bullion Settlement Date:	In accordance with Section 10.4(b)(xvii) of the
	Commodity Definitions, unless specified by the parties.
Seller's Notice Information:	As specified by the Seller.
Automatic Exercise:	Applicable, unless otherwise specified by the parties.
In-the-Moniness for Automatic Exercise:	In the case of a Bullion Option for which Automatic
	Exercise is, or is deemed to be, applicable, and to which
	Settlement by Delivery is applicable, one percent of the
	Bullion Strike Price (as specified in Section
	10.4(c)(ii)(B)(x) of the Commodity Definitions) or such
	other amount as specified by the parties.
Price Source for Automatic Exercise:	In the case of a Bullion Option for which Automatic
	Exercise is, or is deemed to be, applicable, and to which
	Settlement by Delivery is applicable, the Seller's bid or
	offer price (as specified in Section 10.4(c)(ii)(B) of the
	Commodity Definitions) unless otherwise specified by
	the parties.
Written Confirmation:	As specified by the parties.
Settlement:	As specified by the parties from among the Available
	Settlement Types; provided, however, that Cash
	Settlement will only be available for Available
	Currencies for which it is specified as such.
Additional Provisions for Tax:	None, unless specified by the parties in accordance with
	Section 10.11 of the Commodity Definitions.
Market Disruption:	
Market Disruption Events:	Unless otherwise specified by the parties, per the
	Commodity Definitions.
Additional Market Disruption Events:	As specified by the parties.
Disruption Fallbacks:	Unless otherwise specified by the parties, per the
	Commodity Definitions.
Fallback Reference Price:	None, unless specified by the parties.
Maximum Days of Disruption:	Unless otherwise specified by the parties, per the
	Commodity Definitions.
Provisions Relating to Cash Settlement:	
Commodity Reference Price:	As specified by the parties from among the Available
	Commodity Reference Price.
Bullion Transaction Settlement Date:	As specified by the parties.
Provisions Relating to Settlement by Delivery:	
Delivery Location:	Per the Delivery Loco specified in the Available Bullion below.
Consequences of Bullion Settlement Disruption Events:	Cancellation and Payment unless the parties agree that
•	Negotiation is applicable.
Miscellaneous:	
	Section 10.4(c)(iv) of the Commodity Definitions will
<u> </u>	
	Option Transaction is an Allocated Transaction.
Miscellaneous:  Discharge and Termination:	Section 10.4(c)(iv) of the Commodity Definitions will apply if specified by the parties, unless the Bullion

# **Bullion Options**

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

## Bullion Option Available Currencies and Required Business Days

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

#### Bullion Options Available Bullion Business Day Conventions

	ISDA Name	
Following		
Modified/Modified Following		
Nearest		
Preceding		

#### Bullion Option Available Bullion Option Style

	ISDA Name	
American		
European		
Bermuda		

## Bullion Option Available Bullion Option Type

ISDA Name
Bullion Put Option
Bullion Call Option
Bermuda

#### **Bullion Options Available Bullion**

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

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

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

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

# CDS - ABX Indices (Broad Based) Contracts

Summary:	This covers credit default swaps on broad-based ABX indices ("CDS – ABX Indices (Broad Based)
	Contracts").
Limitations on Available Selections and Default	The terms under which CDS – ABX Indices (Broad
Settings:	Based) Contracts may be traded are shown below or in
	the attached table(s) or the Relevant Annexes
	promulgated by the index sponsor and referenced below
	or in the attached table(s), as such Relevant Annexes
	may be amended from time to time by the Index
	Sponsor.
	NO ABX INDEX WILL BE TRADED ON THE SEF
	ONCE IT HAS CEASED TO BE A BROAD BASED
	INDEX UNDER CFTC REGULATIONS.
Incorporated Standards:	This contract description incorporates by reference the
	following industry standard documentation and
	standards:
	(a) 2003 ISDA Credit Derivatives Definitions, as
	published by the International Swaps and Derivatives
	Association, Inc. (the "Credit Derivatives Definitions"),
	NOT including supplements thereto; and
	(b) the ABX Transactions Standard Terms Supplement,
	as published by CDS IndexCo LLC on July 19, 2006
	(the "ABX Standard Terms").
Product Type/ISDA OTC Taxonomy:	
ISDA OTC Asset Class:	Credit
ISDA OTC Base Product:	Index
ISDA OTC Sub-Product:	ABX
ISDA OTC Transaction type:	ABX.HE
Further Limitations:	None
Terms:	
Index:	The ABX Index selected by the parties from among the
	Available ABX Indices.
	NO ABX INDEX WILL BE TRADED ON THE SEF
	ONCE IT HAS CEASED TO BE A BROAD BASED
	INDEX UNDER CFTC REGULATIONS.
Annex Date:	As specified for the applicable Index on the list of
m 1 D	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
El d' D d D	in the Relevant Annex.
Floating Rate Payer:	As specified by the parties.
Fixed Rate Payer:	As specified by the parties.
Aggregate Floating Rate Payer Calculation Amount:	An amount is USD specified by the parties.
Fixed Rate:	A number of basis points equal to the "Applicable
	Coupon" as specified for the applicable Index on the
T. 1.1.1.D	Relevant Annex.
Initial Payment Payer:	As selected by the parties.
Initial Payment Amount:	As specified by the parties. Notwithstanding anything to

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

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

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

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

# CDS Index Contract – Emerging Markets Swaps and Swaptions

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

# CDS Index Contract – Emerging Markets Swaps and Swaptions

	exercised, will result in the parties entering into a swap
IGDA D. C. V. (2002 A014 C. IV.D. V.	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
CI IT	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 should consult the relevant PCO's
	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
Choice of Definitions.	their Confirmation process. However, this may limit
	clearability and result in creation of a bespoke Index
	transaction.
	nunsuction.

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

SY Swaps and Swaptions". The European Crossover index comprises 50 equally weighted credit default swaps on the most liquid sub-investment grade European corporate entities.   ITRAXX_EUROPE_CROSSOVER: Series 10 to current.	Summary:	This covers "CDS Index Contract – European Crossover
Swaps on the most liquid sub-investment grade		5Y Swaps and Swaptions". The European Crossover
European corporate entities.		
ITRAXX.EUROPE CROSSOVER: Series 10 to current.   Currency:		
Currency:   Quoting Convention and Minimum Increment:		
Quoting Convention and Minimum Increment:   As a greed by counterparties.	Index:	
Minimum Size:	Currency:	EUR
Buy = Buy Potection, the buyer of protection pays a premium to the seller in case of a credit event occurring. Scll = 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:	Quoting Convention and Minimum Increment:	As agreed by counterparties.
premium to the seller in case of a credit event occurring. Sell = Sell Protection, the seller of protection receives the premium payments from the protection buyer. The Seller owns the credit risk of the instrument.  European crossover indices are traded on spread. Fixed coupon payments are calculated at a spread of 500 bps and exchanged on a quarterly basis.  Swap Tenor:  5Y  Effective Date:  The date on which parties begin calculating accrued obligations such as fixed payments. Also known as the start date of the swap.  Maturity Date:  The final date on which the obligations no longer accrue and the final payment occurs.  Trade Types:  The following swap types may be executed on the tpSEF Inc.:  Outrights Roll Trades  Roll Trades  Curve Trades  Curve 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:  Swaption Option Style:  European; the SEF is also listing Physically-Settled Swaptions on the Index on the terms described herein.  Swaption Tenor:  The SEF is also listing Physically-Settled Swaptions and no longer than three months less than the Swap Tenor.  The tenor of the Swaption 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.	Minimum Size:	
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 type fine:  • Outrights • Roll Trades • Curve Trades  Settlement:  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;  Swaption Option Style:  European; the Swaptions will be selected by the parties and will be no shorter than three months and no longer than three months less than the Swap Tenor.  The Settlement:  The Settlement will be Physically Settled and, if exercised, will result in the parties entering into a swap	Trading Conventions:	
the premium payments from the protection buyer. The Seller owns the credit risk of the instrument.  Swap Conventions:  European crossover indices are traded on spread. Fixed coupon payments are calculated at a spread of 500 bps and exchanged on a quarterly basis.  Swap Tenor:  5Y  Effective Date:  The date on which parties begin calculating accrued obligations such as fixed payments. Also known as the start date of the swap.  Maturity Date:  The final date on which the obligations no longer accrue and the final payment occurs.  Trade Types:  The following swap types may be executed on the tpSEF Inc.:  Outrights  Roll Trades  Curve Trades  Curve Trades  Contingent payment - Payments related to credit event settlement will be determined pursuant to the 2009 ISDA Credit Derivatives Determination Committees and Auction Settlement Supplement, (i.e., the Big Bang Protocol).  Fixed Quarterly cash payments - reflected in basis points and paid by the protection buyer to the protection seller. Upfront fee payment - The upfront fee is a portion of the payments, expressed in percentage points of the notional, which is present valued and paid immediately to the seller.  Swaptions on the Above:  Swaption Option Style:  European; 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 Settlement will be Physically Settled and, if exercised, will result in the parties entering into a swap		
Seller owns the credit risk of the instrument.  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:  Effective Date:  The date on which parties begin calculating accrued obligations such as fixed payments. Also known as the start date of the swap.  Maturity Date:  The final date on which the obligations no longer accrue and the final payment occurs.  Trade Types:  The following swap types may be executed on the tpSEF Inc.:  Outrights Roll Trades  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;  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.  The Swaption will be Physically Settled and, if exercised, will result in the parties entering into a swap		
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:		
Fixed coupon payments are calculated at a spread of 500 bps and exchanged on a quarterly basis.  Swap Tenor:  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 typsEF Inc.:  Outrights Roll Trades Curve Trades  Settlement:  Contingent payment - Payments related to credit event settlement will be determined pursuant to the 2009 ISDA Credit Derivatives Determination Committees and Auction Settlement Supplement, (i.e., the Big Bang Protocol).  Fixed Quarterly cash payments - reflected in basis points and paid by the protection buyer to the protection seller. Upfront fee payment, expressed in percentage points of the notional, which is present valued and paid immediately to the seller.  Swaptions on the Above:  Swaption Option Style:  European; the Swaptions may be exercised only on expiration.  Swaption Tenor:  The tenor of 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.  The Swaption will be Physically-Settled and, if exercised, will result in the parties entering into a swap		
Swap Tenor:   5Y   5Y	Swap Conventions:	
Syap 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.  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 typsEF Inc.:  Outrights Roll Trades Curve Trades  Contingent payment - Payments related to credit event settlement will be determined pursuant to the 2009 ISDA Credit Derivatives Determination Committees and Auction Settlement Supplement, (i.e., the Big Bang Protocol). Fixed Quarterly cash payments - reflected in basis points and paid by the protection buyer to the protection seller. Upfront fee payment - The upfront fee is a portion of the payments, expressed in percentage points of the notional, which is present valued and paid immediately to the seller.  Swaptions on the Above:  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.  The Swaption will be Physically Settled and, if exercised, will result in the parties entering into a swap		
obligations such as fixed payments. Also known as the start date of the swap.  The final date on which the obligations no longer accrue and the final payment occurs.  Trade Types:  The following swap types may be executed on the types Inc.:  Outrights Roll Trades Curve Trades  Settlement:  Contingent payment - Payments related to credit event settlement will be determined pursuant to the 2009 ISDA Credit Derivatives Determination Committees and Auction Settlement Supplement, (i.e., the Big Bang Protocol).  Fixed Quarterly cash payments - reflected in basis points and paid by the protection buyer to the protection seller. Upfront fee payment - The upfront fee is a portion of the payments, expressed in percentage points of the notional, which is present valued and paid immediately to the seller.  Swaptions on the Above;  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.  The Swaption will be Physically Settled and, if exercised, will result in the parties entering into a swap		
Start date of the swap.	Effective Date:	
Trade Types:  The final date on which the obligations no longer accrue and the final payment occurs.  The following swap types may be executed on the typSEF Inc.:  Outrights Roll Trades Curve Trades  Settlement:  Contingent payment - Payments related to credit event settlement will be determined pursuant to the 2009 ISDA Credit Derivatives Determination Committees and Auction Settlement Supplement, (i.e., the Big Bang Protocol). Fixed Quarterly cash payments - reflected in basis points and paid by the protection buyer to the protection seller. Upfront fee payment - The upfront fee is a portion of the payments, expressed in percentage points of the notional, which is present valued and paid immediately to the seller.  Swaptions on the Above:  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 as than the Swap Tenor.  Settlement:  The Swaption will be Physically Settled and, if exercised, will result in the parties entering into a swap		
Trade Types:  The following swap types may be executed on the tpSEF Inc.:  Outrights Roll Trades Curve Trades  Contingent payment - Payments related to credit event settlement will be determined pursuant to the 2009 ISDA Credit Derivatives Determination Committees and Auction Settlement Supplement, (i.e., the Big Bang Protocol). Fixed Quarterly cash payments - reflected in basis points and paid by the protection buyer to the protection seller. Upfront fee payment - The upfront fee is a portion of the payments, expressed in percentage points of the notional, which is present valued and paid immediately to the seller.  Swaptions on the Above;  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		
Trade Types:  The following swap types may be executed on the tpSEF Inc.:  Outrights Roll Trades Curve Trades  Contingent payment - Payments related to credit event settlement will be determined pursuant to the 2009 ISDA Credit Derivatives Determination Committees and Auction Settlement Supplement, (i.e., the Big Bang Protocol). Fixed Quarterly cash payments - reflected in basis points and paid by the protection buyer to the protection seller. Upfront fee payment - The upfront fee is a portion of the payments, expressed in percentage points of the notional, which is present valued and paid immediately to the seller.  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	Maturity Date:	
tpSEF Inc.:  Outrights Roll Trades Curve Trades Curve Trades  Contingent payment - Payments related to credit event settlement will be determined pursuant to the 2009 ISDA Credit Derivatives Determination Committees and Auction Settlement Supplement, (i.e., the Big Bang Protocol). Fixed Quarterly cash payments - reflected in basis points and paid by the protection buyer to the protection seller. Upfront fee payment - The upfront fee is a portion of the payments, expressed in percentage points of the notional, which is present valued and paid immediately to the seller.  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		
• Outrights • Roll Trades • Curve Trades • Curve Trades • Curve Trades  • Contingent payment - Payments related to credit event settlement will be determined pursuant to the 2009 ISDA Credit Derivatives Determination Committees and Auction Settlement Supplement, (i.e., the Big Bang Protocol). Fixed Quarterly cash payments - reflected in basis points and paid by the protection buyer to the protection seller. Upfront fee payment - The upfront fee is a portion of the payments, expressed in percentage points of the notional, which is present valued and paid immediately to the seller.  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	Trade Types:	
• Roll Trades • Curve Trades  Contingent payment - Payments related to credit event settlement will be determined pursuant to the 2009 ISDA Credit Derivatives Determination Committees and Auction Settlement Supplement, (i.e., the Big Bang Protocol). Fixed Quarterly cash payments - reflected in basis points and paid by the protection buyer to the protection seller. Upfront fee payment - The upfront fee is a portion of the payments, expressed in percentage points of the notional, which is present valued and paid immediately to the seller.  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		
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		
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		
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		
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	Settlement:	
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		
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		
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		
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		
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		
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.  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		
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		
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		
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		
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		to the sener.
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	Swantions on the Above	
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		The SEE is also listing Physically-Settled Swantions on
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	Swaphons.	
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	Swantion Ontion Style:	
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	Shapaon Option Style.	
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	Swaption Tenor:	
Settlement:  The Swaption will be Physically Settled and, if exercised, will result in the parties entering into a swap	2 up choi.	
Settlement: The Swaption will be Physically Settled and, if exercised, will result in the parties entering into a swap		
exercised, will result in the parties entering into a swap	Settlement:	

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

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

Summary:	This covers "CDS Index Contract – European HiVol 5Y
~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~	Swaps and Swaptions" – <i>i.e.</i> , an agreement to buy or sell
	protection on a basket comprised of 30 equally weighted
	credit default swaps on the widest spread non-financial
	European corporate entities.
Index:	ITRAXX.EUROPE HIVOL: Series 10 to current.
Currency:	EUR
Quoting Convention and Minimum Increment:	As agreed by counterparties.
Minimum Size:	As agreed by counterparties.
Trading Conventions:	Buy = Buy Protection, the buyer of protection pays a
	premium to the seller in case of a credit event occurring. Sell = Sell Protection, the seller of protection receives
	the premium payments from the protection buyer. The
	Seller owns the credit risk of the instrument.
Swap Conventions:	European crossover indices are traded on spread.
omap contentions.	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
Tue de Temes	and the final payment occurs.
Trade Types:	The following swap types may be executed on the tpSEF Inc.:
	Outrights
	Roll Trades
	• Curve Trades
Settlement:	Contingent payment - Payments related to credit event
	settlement will be determined pursuant to the 2009
	ISDA Credit Derivatives Determination Committees and
	Auction Settlement Supplement, (i.e., the Big Bang
	Protocol).
	Fixed Quarterly cash payments - reflected in basis points
	and paid by the protection buyer to the protection seller.
	Upfront fee payment - The upfront fee is a portion of the
	payments, expressed in percentage points of the
	notional, which is present valued and paid immediately
	to the seller.
Swaptions on the Above:	
Swaptions:	The SEF is also listing Physically-Settled Swaptions on
	the Index on the terms described herein.
Swaption Option Style:	European; the Swaptions may be exercised only on expiration.
Swaption Tenor:	The tenor of the Swaptions will be selected by the
and the second	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
	, F S S S S

ISDA Definitions (2003 v. 2014 Credit Derivatives	
Definitions):	777
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
I. 1 C	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.

I

CDS Index Contract – European IG 5Y Swaps and Swaptions

Summary:	This covers "CDS Index Contract – European IG 5Y	
	Swaps and Swaptions" – $i.e.$, an agreement to buy or sell	
	protection on a basket of liquid European based entities	
	with an investment grade credit rating.	
Index:	ITRAXX.EUROPE: Series 10 to current.	
Currency:	EUR	
Quoting Convention and Minimum Increment:	As agreed by counterparties.	
Minimum Size:	As agreed by counterparties.	
Trading Conventions:	Buy = Buy Protection, the buyer of protection pays a	
	premium to the seller in case of a credit event occurring.	
	Sell = Sell Protection, the seller of protection receives	
	the premium payments from the protection buyer. The	
	Seller owns the credit risk of the instrument.	
Swap Conventions:	European IG indices are traded on spread.	
	Fixed coupon payments are calculated at a spread of 100	
	bps and exchanged on a quarterly basis.	
Swap Tenor:	5Y	
Effective Date:	The date on which parties begin calculating accrued	
	obligations such as fixed payments. Also known as the	
	start date of the swap.	
Maturity Date:	The final date on which the obligations no longer accrue	
	and the final payment occurs.	
Trade Types:	The following swap types may be executed on the	
	tpSEF Inc.:	
	• Outrights	
	• Roll Trades	
Settlement:	Curve Trades Continuent resument. Personner related to anodit execut.	
Settlement:	Contingent payment - Payments related to credit event settlement will be determined pursuant to the 2009	
	ISDA Credit Derivatives Determination Committees and	
	Auction Settlement Supplement, (i.e., the Big Bang	
	Protocol).	
	Fixed Quarterly cash payments - reflected in basis points	
	and paid by the protection buyer to the protection seller.	
	Upfront fee payment - The upfront fee is a portion of the	
	payments, expressed in percentage points of the	
	notional, which is present valued and paid immediately	
	to the seller.	
Swaptions on the Above:		
Swaptions:	The SEF is also listing Physically-Settled Swaptions on	
	the Index on the terms described herein.	
Swaption Option Style:	European; the Swaptions may be exercised only on	
	expiration.	
Swaption Tenor:	The tenor of the Swaptions will be selected by the	
	parties and will be no shorter than three months and no	
	longer than three months less than the Swap Tenor.	
Settlement:	The Swaption will be Physically Settled and, if	
	exercised, will result in the parties entering into a swap	
	on the Index on the terms described herein.	
ISDA Definitions (2003 v. 2014 Credit Derivatives		

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

CDS Index Contract – European IG 10Y Swaps and Swaptions

Summary:	This covers "CDS Index Contract – European IG 10Y	
	Swaps and Swaptions" – $i.e.$, an agreement to buy or sell	
	protection on a basket of liquid European based entities	
	with an investment grade credit rating.	
Index:	ITRAXX.EUROPE: Series 7 to current.	
Currency:	EUR	
Quoting Convention and Minimum Increment:	As agreed by counterparties.	
Minimum Size:	As agreed by counterparties.	
Trading Conventions:	Buy = Buy Protection, the buyer of protection pays a	
	premium to the seller in case of a credit event occurring.	
	Sell = Sell Protection, the seller of protection receives	
	the premium payments from the protection buyer. The	
	Seller owns the credit risk of the instrument.	
Swap Conventions:	European IG indices are traded on spread.	
	Fixed coupon payments are calculated at a spread of 100	
	bps and exchanged on a quarterly basis.	
Swap Tenor:	10Y	
Effective Date:	The date on which parties begin calculating accrued	
	obligations such as fixed payments. Also known as the	
No. 11 Dec	start date of the swap.	
Maturity Date:	The final date on which the obligations no longer accrue	
Т 1. Т	and the final payment occurs. The following swap types may be executed on the	
Trade Types:	tpSEF Inc.:	
	Outrights	
	Roll Trades	
	Curve Trades	
Settlement:	Contingent payment - Payments related to credit event	
	settlement will be determined pursuant to the 2009	
	ISDA Credit Derivatives Determination Committees and	
	Auction Settlement Supplement, (i.e., the Big Bang	
	Protocol).	
	Fixed Quarterly cash payments - reflected in basis points	
	and paid by the protection buyer to the protection seller.	
	Upfront fee payment - The upfront fee is a portion of the	
	payments, expressed in percentage points of the	
	notional, which is present valued and paid immediately	
	to the seller.	
	1	
Swaptions on the Above:		
Swaptions:	The SEF is also listing Physically-Settled Swaptions on	
Constitution of the Ct. 1	the Index on the terms described herein.	
Swaption Option Style:	European; the Swaptions may be exercised only on expiration.	
Swaption Tenor:	The tenor of the Swaptions will be selected by the	
	parties and will be no shorter than three months and no	
	longer than three months less than the Swap Tenor.	
Settlement:	The Swaption will be Physically Settled and, if	
	exercised, will result in the parties entering into a swap	
	on the Index on the terms described herein.	

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

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

Terms and Conditions

Summary:	This covers "CDS Index Co	ntract – North America
	Investment Grade and High	*
	Swaptions" – $i.e.$, an agreem	
	on a basket of liquid North	
	a high yield credit rating (Cl	
	investment grade credit ratir	
Index:	CDX.NA.HY: Series 8 to c	
	CDX.NA.IG: Series 8 to cu	rrent.
Currency:	USD	
Quoting Convention and Minimum Increment:	As agreed by counterparties	
Minimum Size:	As agreed by counterparties	
Trading Conventions:	Buy = Buy Protection, the b	
	premium to the seller in case	
	Credit events include Bankr	uptcy, Failure to Pay and
	Restructuring.	llan of mustaction massives
	Sell = Sell Protection, the se the premium payments from	
	Seller owns the credit risk o	
	High Yield indices such as t	
	on price.	ne CD71.171.111 ure traced
	Investment Grade indices su	ich as the CDX.NA.IG are
	traded on spread.	
Swap Conventions:		pon payments are calculated
1	at a spread of 500 bps and e	
	basis.	
	For CDX.NA.IG, fixed coup	oon payments are calculated
	at a spread of 100 bps and e	xchanged on a quarterly
	basis.	
Swap Tenor:	3Y, 5Y, 7Y and 10Y or as o	therwise agreed by the
	parties.	
Tranching:	Transactions may have only	
	losses are allocated to the pr	
	the first dollar of loss and er notional of the transaction h	
	Transaction itself expires.	as been exhausted of the
	Transactions may also be tra	anched in a way in which
	losses are allocated to the pr	•
		re occurred on the Index (the
	"attachment point") and cear	
	protection seller after a certa	
	losses have occurred on the	
	point").	
		actions in the CDX.NA.HY,
	the tranches include:	T
	Attachment Point	Detachment Point
	0	10%
	0	15%
	10%	15%
	15%	25%
	25%	35%
	35%	100%

	In the case of tranched 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%
	the parties may agree to cu detachment points.	y tranches enumerated above, stom attachment and
Effective Date:	The date on which parties l	oegin calculating accrued ayments. Also known as the
Maturity Date:	The final date on which the and the final payment occu	e obligations no longer accrue rs.
Trade Types:	The following swap types of tpSEF Inc.: Outrights Roll Trades Curve Trades	may be executed on the
Settlement:	settlement will be determin ISDA Definitions (see below Fixed Quarterly cash payment and paid by the protection Upfront fee payment - The payments, expressed in per	ow). ents - reflected in basis points buyer to the protection seller. upfront fee is a portion of the
Swaptions on the Above:		
Swaptions:		sically-Settled Swaptions on and CDX.NA.IG on the terms
Swaption Option Style:	European; the Swaptions n expiration.	nay be exercised only on
Swaption Tenor:	The tenor of the Swaptions parties and will be no short longer than three months le	ter than three months and no
Settlement:	The Swaption will be Phys exercised, will result in the on the Index on the terms of	parties entering into a swap
Tranching:	Swaptions may be written transactions.	on tranched or untranched
ISDA Definitions (2003 v. 2014 Credit Derivatives Definitions):		
2014/2003 Definitions: Index Sponsor:	events, particularly as relat	e treatment accorded certain es to sovereigns and nan" CDS (Reference Entities ions).
maen oponsor.	Tyrarkit, willon sponsors the	maca, mas puonsneu

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

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

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

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

Deliverable Foreign Exchange Barrier Options

Summary:	This covers deliverable foreign exchange options with a
	barrier.
Limitations on Available Selections and Default Settings:	
	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
	In some cases, the same contract might have different terms depending on the market in which it is traded (e.g., London versus NY). In that case the default settings may vary by market.
Incorporated Standards: Product Type/ISDA OTC Taxonomy:	This contract description incorporates by reference the following industry standard documentation and standards: (a) the 1998 FX and Currency Option Definitions and 2005 Amendment (b) the 2005 Barrier Option Supplement to the 1998 FX and Currency Option Definitions (c) the 2000 Annex A to the 1998 FX and Currency Option Definitions and the March 2013 Compendium of Amendments (d) ISDA OTC Taxonomies (e) FpML Location Codes For convenience, certain terms are mapped to their FpML equivalent. For purposes of this description, the term COP means the lawful currency of the Republic of Columbia
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:	1	
Trade Date:	The date the transaction is agreed between and becomes	
	legally binding on the parties.	
Commencement Date	As specified by the parties. This applies only where the	
("americanExercise.commencementDate"):	Option Style is American.	
Buyer ("buyerPartyReference"):	As specified by the parties.	
Seller ("sellerPartyReference"):	As specified by the parties.	
Currency Option Style:	As specified by the parties.	
Currency Option Type:	A Call with respect to the Call Currency and a Put with	
J 1 J1	respect to the Put Currency.	
Call Currency ("callCurrencyAmount"):	The currency and amount as specified by the parties, or, if not so specified, derived from the Put Currency Amount and Strike Price. The Put Currency and Call Currency must represent a traded pair as shown on the attached list of currencies.	
Put Currency ("putCurrencyAmount"):	The currency and amount as specified by the parties, or, if not so specified, derived from the Call Currency Amount and Strike Price.	
Strike Price ("strikePrice"):	As specified by the parties (if only one of the Put Currency or Call Currency is specified). If no Strike Price is specified and Automatic Exercise is applicable, the Strike Price will be calculated using the Put Currency and Call Currency in order to determine if the Option is to be automatically exercised.	
Expiration Date ("expiryDate"):	As specified by the parties.	
Latest Exercise Time:	As specified by the parties. This applies only where the Option Style is American.	
Expiration Time ("americanExercise.expiryTime" or	The time in the location specified by the parities.	
"europeanExercise.expiryTime"):		
Automatic Exercise:	As specified by the parties.	
Settlement Date:	As specified by the parties.	
Premium ("premium"):	As specified by the parties.	
Premium Payment Date:	As specified by the parties.	
Barrier ("features.barrier"):	Applicable.	
Event Type:	As specified by the parties from among the Available Barrier Types.	
Spot Exchange Rate Direction ("direction"):	As specified by the parties from among the Available Spot Exchange Directions.	
Barrier Event Rate Source ("informationSource"):	As specified by the parties.	
Barrier Level ("triggerRate"):	As specified by the parties as a number of one Currency per the other Currency ("quotedCurrencyPair", "currency1", "currency2" and "quoteBasis")	
Event Period Start Date and Time		
("observationStartDate", "observationStartTime"):	As specified by the parties.	
Event Period End Date and Time		
("observationEndDate" "observationEndTime"):	As specified by the parties.	
Calculation Agent:	As specified by the parties.	
Business Days for Premium Payment Date:	As specified by the parties.	
Business Days for Settlement Date:	As specified by the parties.	
Business Days for Exercise Date	For American Options, as specified by the parties.	
Business Days for Expiration Date:	As specified by the parties.	
Business Days (General):	As specified by the parties.	

Deliverable Foreign Exchange Barrier Options

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

FX Barrier Option Available Currencies and Principal Financial Centers

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

FX Barrier Option Available Currency Pairs, Minimum and Increment

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

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

FX Barrier Option Requirements and Defaults

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

Deliverable Foreign Exchange Barrier Options

FX Barrier Available Option Styles

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

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	l.
Greater than or equal to	
Less than or equal to	

FX Barrier Option Available Barrier Event Rate Source

Exchange	Source
AUD/EUR	
AUD/USD	
EUR/USD	

Deliverable Vanilla American or European Style Foreign Exchange Options

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

	For convenience, certain terms are mapped to their FpML 5.2.4 equivalent.	
	For purposes of this description, the term COP means the lawful currency of the Republic of Columbia.	
Product Type/ISDA OTC Taxonomy:		
ISDA OTC Asset Class:	Foreign Exchange	
ISDA OTC Base Product:	Foreign Exchange	
ISDA OTC Sub-Product:	Vanilla Option	
ISDA OTC Sub-Product Number:	8	
Further Limitations:	None	
FpML Schema:	"confirmation.fxOption"	
Terms:	Communication and Prior	
Trade Date:	The date the transaction is agreed between and becomes legally binding on the parties.	
Commencement Date	As specified by the parties. This applies only where the	
("americanExercise.commencementDate"):	Option Style is American.	
Buyer ("buyerPartyReference"):	As specified by the parties.	
Seller ("sellerPartyReference"):	As specified by the parties.	
Currency Option Style:	As specified by the parties.	
Currency Option Type:	A Call with respect to the Call Currency and a Put with	
	respect to the Put Currency	
Call Currency ("callCurrencyAmount"):	The currency and amount as specified by the parties, or,	
	if not so specified, derived from the Put Currency	
	Amount and Strike Price.	
	The Put Currency and Call Currency must represent a	
	traded pair as shown on the attached list of currencies.	
Put Currency ("putCurrencyAmount"):	The currency and amount as specified by the parties, or,	
	if not so specified, derived from the Call Currency Amount and Strike Price.	
Strike Price ("strikePrice"):	As specified by the parties (if only one of the Put	
	Currency or Call Currency is specified).	
	If no Strike Price is specified and Automatic Exercise is	
	applicable, the Strike Price will be calculated using the	
	Put Currency and Call Currency in order to determine if	
	the Option is to be automatically exercised.	
Expiration Date ("expiryDate"):	As specified by the parties.	
Latest Exercise Time:	As specified by the parties. This applies only where the	
	Option Style is American.	
Expiration Time ("americanExercise.expiryTime" or	The time in the location specified by the parities.	
"europeanExercise.expiryTime"):	A (C. 11 d)	
Automatic Exercise:	As specified by the parties.	
Settlement Date:	As specified by the parties	
Premium ("premium")	As specified by the parties.	
Premium Payment Date:	As specified by the parties.	
Calculation Agent:	As specified by the parties.	
Business Days for Premium Payment Date:	As specified by the parties.	
Business Days for Settlement Date:	As specified by the parties.	
Business Days for Exercise Date	For American Options, as specified by the parties.	
Business Days for Expiration Date:	As specified by the parties.	
Business Days (General):	As specified by the parties.	
Business Day Convention for Premium Payment Date:	As specified by the parties.	

Deliverable Vanilla American or European Style Foreign Exchange Options

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

FX Vanilla Option Available Currencies and Principal Financial Centers

Three Letter Currency Code	Currency Name (ISDA)	Principal Financial Centers for
(ISDA/ISO)		Currency (FpML Codes)
AUD	Australian Dollar	AUME and AUSY
BRL	Brazilian Real	BRBR, BRRJ or BRSP
CAD	Canadian Dollar	CATO
CHF	Swiss Franc	CHZU
CLP	Chilean Peso	CLSA
COP	Colombian Peso	COBO
EUR	Euro	EUTA
GBP	Sterling	GBLO
ЈРҮ	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

Deliverable Vanilla American or European Style Foreign Exchange Options

FX Vanilla Option Available Currency Pairs, Minimum and Increment

	CALL													
PUT	AUD									MX	NO	NZ		USD
		BRL	CAD	CHF	CLP	COP	EUR	GBP	JPY	N	K	D	SEK	
AUD			Y				Y		Y			Y		Y
BRL							Y							Y
CAD	Y			Y			Y	Y	Y	Y				Y
CHF							Y		Y					Y
CLP														Y
COP														Y
EUR	Y	Y	Y	Y				Y	Y	Y	Y	Y	Y	Y
GBP	Y		Y	Y			Y		Y	Y	Y	Y		Y
JPY	Y	Y	Y				Y	Y				Y		Y
MX							Y							Y
N														
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	At least one of the specified	Principal Financial Center for
Payment Date	locations must be able to settle relevant Currency	Currency of Premium
Business Days for Settlement Dates:	The specified locations must at least	Principal Financial Center for each
	be able to settle each Currency in the Currency Pair	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	Yes
	Business Day from and including	
	the Commencement Date to and	
	including the Expiration Date	
European	Can be exercised only on the	No
	Expiration Date	

Deliverable Vanilla American or European Style Foreign Exchange Options

FXO Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
Nearest
Preceding

Digital Foreign Exchange Options

Summary:	This covers digital foreign exchange options.
Limitations on Available Selections and Default	The terms under which a Digital Foreign Exchange
Settings:	Option may be traded are as specified in these terms and
8	conditions and in the attached tables.
	For amounts or rates, the relevant term cannot be less
	than the specified Minimum, must represent an even
	Increment and cannot exceed the Maximum; for a date,
	the date cannot be earlier than Earliest nor later than
	Latest.
	For Business Days, the defaults shall be the locations specified for the relevant currency, any additional
	locations specified for the relevant Floating Rate
	Options.
	The parties may add additional locations from the
	Available Locations and may eliminate some or all of
	the other locations, so long as there is at least one
	location in which payment may be made.
	For these purposes "TARGET"/EUTA is considered a
	location.
	In many cases there are normal "vanilla" terms on which
	the parties will transact. These are shown as "Default" and will apply unless the parties vary them.
	It should be noted that these contracts can be traded in a
	variety of currencies. Since each national market has its
	own peculiarities, the "Available Terms" and/or
	"Default Terms" may vary by currency.
	In some cases, the same contract might have different
	terms depending on the market in which it is traded
	(e.g., London versus NY). In that case the default
. 10: 1	settings may vary by market.
Incorporated Standards:	This contract description incorporates by reference the
	following industry standard documentation and standards:
	(a) the 1998 FX and Currency Option Definitions and
	2005 Amendment
	(b) the 2005 Barrier Option Supplement to the 1998 FX
	and Currency Option Definitions
	(c) the 2000 Annex A to the 1998 FX and Currency
	Option Definitions and the March 2013 Compendium of
	Amendments (d) ISDA OTC Toyonomics
	(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:	Committation.ixoption
Trade Date:	The date the transaction is agreed between and becomes legally binding on the parties.
Commencement Date	As specified by the parties. This applies only where the
("americanExercise.commencementDate"):	Option Style is American.
Buyer ("buyerPartyReference"):	As specified by the parties.
Seller ("sellerPartyReference"):	As specified by the parties.
Currency Option Style:	As specified by the parties.
Currency Option Type:	Binary
Expiration Date ("expiryDate"):	As specified by the parties.
Expiration Time ("europeanExercise.expiryTime"):	The time in the location specified by the parities.
Settlement:	Non-Deliverable
Settlement Date:	As specified by the parties.
Premium ("premium")	As specified by the parties.
Premium Payment Date:	As specified by the parties.
Barrier ("features.barrier"):	Applicable
Event Type:	As specified by the parties from among the Available
	Binary Types,
Spot Exchange Rate Direction ("direction"):	As specified by the parties from among the Available
	Spot Exchange Directions.
Barrier Event Rate Source ("informationSource"):	As specified by the parties.
Barrier Level ("triggerRate"):	As specified by the parties as a number of one Currency
	per the other Currency ("quotedCurrencyPair",
	"currency1", "currency2" and "quoteBasis"), for
	transactions which are not of Option Type Double One-
	Touch or Double No-Touch.
Lower Barrier Level ("triggerRate"):	As specified by the parties as a number of one Currency
	per the other Currency ("quotedCurrencyPair",
	"currency1", "currency2" and "quoteBasis"), for
	transactions which are of Option Type Double One-
Upper Barrier Level ("triggerRate"):	Touch or Double No-Touch.
Opper Barrier Level (triggerkate):	As specified by the parties as a number of one Currency per the other Currency ("quotedCurrencyPair",
	"currency1", "currency2" and "quoteBasis"), for
	transactions which are e of Option Type Double One-
	Touch or Double No-Touch.
Event Period Start Date and Time	Touch of Bouote 100-Touch.
("observationStartDate", "observationStartTime"):	As specified by the parties.
Event Period End Date and Time	The specified by the parties.
("observationEndDate" "observationEndTime"):	As specified by the parties.
Calculation Agent:	As specified by the parties.
Business Days for Premium Payment Date:	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	EUR	USD
AUD		Y	Y
EUR	Y		Y
USD	Y	Y	

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

FX Digital Option Requirements and Defaults

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

Digital Foreign Exchange Options

EUR/USD	As agreed by the parties.

Equity Index Swaps

Summary:	This covers equity index swaps (each, an "Equity Index Swap").
Limitations on Available Selections and Default	The terms under which an Equity Index Swap may be
Settings:	traded are shown below or in the attached tables.
Settings.	For amounts or rates, the relevant term cannot be less
	than the specified Minimum, must represent an even
	Increment and cannot exceed the Maximum; for a date,
	the date cannot be earlier than Earliest nor later than
	Latest.
	For Business Days, the defaults shall be the locations
	specified for the relevant currency, any additional
	locations specified for the relevant Floating Rate
	Options.
	-
	The parties may add additional locations from the
	Available Locations and may eliminate some or all of
	the other locations, so long as there is at least one
	location in which payment may be made.
	For these purposes "TARGET" is considered a location.
	In many cases there are normal "vanilla" terms on which
	the parties will transact. These are shown as "Default" and will apply upless the
	These are shown as "Default" and will apply unless the parties vary them.
	It should be noted that these contracts can be traded in a
	variety of currencies. Since each national market has its
	own peculiarities, the "Available Terms" and/or "Default
	Terms" may vary by currency.
	In some cases, the same contract might have different
	terms depending on the market in which it is traded (e.g.,
	London versus NY).
1 10 1 1	In that case the default settings may vary by market.
Incorporated Standards:	This contract description incorporates by reference the
	following industry standard documentation and
	standards:
	(a) 2006 ISDA Definitions (b) 2002 ISDA Equity Desiretives Definitions ("Faulty)
	(b) 2002 ISDA Equity Derivatives Definitions ("Equity Definitions")
	(c) Annex IS to 2009 Americas Master Equity
	Derivatives Confirmation, to 2007 European Master
	Equity Derivatives Confirmation Agreement (for EMEA
	indices, as indicated on the Equity Index Available
	Indices attached) or to Second Revised 2005 AEJ
	Interdealer Master Equity Derivatives Confirmation
	Agreement (for AEJ indices, as indicated on the Equity
	Index Available Indices attached)
	(d) the Revised ISDA AEJ Reference Price Source
	Matrix (June 25, 2009, or as updated effective prior to
	the Trade Date) ("AEJ Source")
	For convenience, certain terms are mapped to their
	FpML 5.5 equivalent.
Product Type/ISDA OTC Taxonomy:	1 prinz 5.5 equitatent
ISDA OTC Asset Class:	Equity
IDDIT OTO MOOU CIGOO.	Lyuny

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

	specified by the parties or, if not so specified, per the
	Equity Definitions.
Valuation Dates:	As specified by the parties.
Averaging Dates:	In the case of AEJ Indices, as and if specified by the
Tronging Button	parties.
Floating Amount:	Partition
Floating Rate Payer ("payerPartyReference"):	As specified by the parties.
Notional Amount ("notional Amount"):	(i) As per Annex IS, or (ii) in the case of AEJ Indices, as
Troubled Timoshi (notional mioshi).	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
Zinem interpretation	the extent permitted by Annex IS.
Shorter Designated Maturity for Linear Interpolation:	For a Calculation Period to which Linear Interpolation
Sherior Basignated manufactly for Emissia interperantem	applies, as specified by the parties.
Longer Designated Maturity for Linear Interpolation:	For a Calculation Period to which Linear Interpolation
gg	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's (Other Than Payment Dates):	As per Annex IS, unless otherwise specified by the
Business Buy Convention (Other Than Layment Buces).	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
<u>-</u>	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
N	Definition.
Non-Reliance:	As per Annex IS.
Agreements and Acknowledgements Regarding	As per Annex IS.
Hedging Activities:	1 10
Additional Acknowledgements:	As per Annex IS.

Index Disclaimer:	As per Annex IS.
Optional Early Termination:	(i) As agreed by the parties from among the provisions
	in Annex IS, or (ii) in the case of AEJ Indices,
	inapplicable.
Break Funding Recovery:	If Optional Early Termination is applicable, as specified
	by the parties.
Break Fee:	As specified by the parties in the case of EMEA Indices.
Calculation Agent:	(i) As agreed by the parties, or (ii) in the case of AEJ
	Indices, per Annex IS unless otherwise agreed by the
	parties.

Equity Index Available Currencies and Required Business Days

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

Equity Index Available Business Day Conventions

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

Equity Index Available Indices

Abbr	Name
AEX	AEX Index (EMEA)
AMZX	Alerian MLP Index Total Return
AMZIXVWAP	Alerian MLP Infrastructure Index Total Return VWAP
AS51	S&P/ASX 200 (AEJ)
BEL20	BEL20 Index (EMEA)
CAC	Cotation Assistée en Continu 40 (EMEA)
DAX	Deutscher Aktien Index (EMEA)
DJITR	Dow Jones Industrial Average Total Return
DJUSRE	Dow Jones U.S. Real Estate Index
FTSEMIB	FTSE MIB Index (EMEA)
GCUDUS	MSCI Daily Total Return Gross Small Cap USA USD
GDDLCA	MSCI Canada Index CAD Total Return (Gross Dividends)
GDDUCA	MSCI Canada Index USD Daily Total Return (Gross Dividends)
GDDUEAFE	MSCI EAFE Index Total Return (Gross Dividends)
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
SMCPSPTR	S&P SmallCap 600 Total Return
SPXT	S&P 500 Total Return

SX5E	Eurostoxx 50 Index (EMEA)
TSX69	S&P/TSX 60 Index
UKX	FTSE 100 Index (EMEA)
XNDX	NASDAQ-100 Total Return

Equity Index Available FX Rates

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

Equity Index Available Day Count Fractions

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

Equity Index Earliest and Latest Effective and Termination Dates

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

Equity Index Notional Amounts

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

Equity Index Floating Rate Options and Defaults

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

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

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
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-	All quoted tenors	N/A	Per ISDA 2006	N

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

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

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
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
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

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

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
USD-OIS-11:00- BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	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

Equity Index Requirements and Defaults

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

Equity Index Variance Swaps

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

Trade Date:	As agreed by the parties.	
Effective Date ("effectiveDate"):	As per Annex IVS	
Termination Date ("terminationDate"):	As per Annex IVS	
Exchanges:	As specified by the parties.	
Related Exchanges:	As per Annex IVS	
Variance Buyer:	As specified by the parties (other than for an AEJ or	
,	EMEA Index).	
Variance Seller:	As specified by the parties (other than for an AEJ or	
	EMEA Index).	
Equity Amounts:		
Equity Amount Payer ("payerPartyReference"):	As per Annex IVS	
Equity Notional Amount:	As specified by the parties (other than for an EMEA Index).	
Variance Amount:	As specified by the parties (for an EMEA Index)	
Equity Notional Reset:	As per Annex IVS	
Type of Return:	As per Annex IVS	
Initial Price:	As per Annex IVS	
Final Price:	As per Annex IVS	
Valuation Time:	As per Annex IVS	
Observation Start Date:	As specified by the parties or otherwise as per Annex IVS.	
Observation End Date:	As per Annex IVS	
Observation Day:	As per Annex IVS	
Non-Disrupted Observation Day:	As per Annex IVS	
Observation Period:	As per Annex IVS	
Futures Price Valuation:	As specified by the parties or determined in accordance	
1 4000.00 1 1100 + 41000.000.000	with Annex IVS.	
Default Exchange-traded Contract:	As per Annex IVS	
Equity Amount:	As per Annex IVS	
Variance Strike Price:	As specified by the parties and calculated in accordance with Annex IVS.	
Variance Cap:	As specified by the parties, or otherwise as per Annex IVS.	
Final Realized Volatility:	As per Annex IVS	
Initial Index Level:	As specified by the parties.	
Closing Index Level:	If specified by the parties, and determined per Annex IVS.	
Expiring Contract Level:	If specified by the parties or as determined per Annex IVS.	
Variance Amount:	As specified by the parties.	
Volatility Strike Price:	As specified by the parties if Variance Strike Price is not specified.	
Variance Strike Price:	As specified by the parties if Volatility Strike Price is not specified, or calculated in accordance with Annex IVS.	
Variance Cap Amount:	As specified by the parties or otherwise per Annex IVS.	
Final Realized Volatility ("FRV"):	Per Annex IVS	
N:	As specified by the parties or otherwise per Annex IVS	
	(other than for an AEJ Index).	
ExpectedN:	As specified by the parties or otherwise per Annex IVS	
	(only for an AEJ Index).	
Market Disruption Event:	As per Annex IVS	
Floating Amount:		
Floating Amount:	As per Annex IVS	

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

Equity Index Available Currencies and Required Business Days

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

Equity Index Available Indices

Abbr	Name
DAX	Deutscher Aktien Index (EMEA)
DJITR	Dow Jones Industrial Average Total Return
DJUSRE	Dow Jones U.S. Real Estate Index
GDDLCA	MSCI Canada Index CAD Total Return (Gross Dividends)
GDDUEAF	MSCI EAFE Index Total Return (Gross Dividends)
Е	
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)
NDEUBRA	MSCI Brazil Index USD Total Return (Net Dividends)
F	
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

Equity Index Variance Swaps

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

Equity Index Volatility Swaps

Summary:	This covers equity index volatility swaps (each, an
Limitations on Available Selections and Default	"Equity Index Volatility Swap"). The terms under which an Equity Index Volatility Swap
Settings:	may be traded are shown below or in the attached tables.
	For amounts or rates, the relevant term cannot be less
	than the specified Minimum, must represent an even
	Increment and cannot exceed the Maximum; for a date,
	the date cannot be earlier than Earliest nor later than Latest.
	For Business Days, the defaults shall be the locations
	specified for the relevant currency.
	The parties may add additional locations from the
	Available Locations and may eliminate some or all of
	the other locations, so long as there is at least one
	location in which payment may be made.
	For these purposes "TARGET" is considered a location.
	In many cases there are normal "vanilla" terms on which
	the parties will transact.
	These are shown as "Default" and will apply unless the
	parties vary them.
	It should be noted that these contracts can be traded in a variety of currencies.
	Since each national market has its own peculiarities, the
	"Available Terms" and/or "Default Terms" may vary by
	currency.
	In some cases, the same contract might have different
	terms depending on the market in which it is traded (e.g.,
	London versus NY).
	In that case the default settings may vary by market.
Incorporated Standards:	This contract description incorporates by reference the
	following industry standard documentation and standards:
	(a) 2006 ISDA Definitions
	(b) 2002 ISDA Equity Derivatives Definitions
	(c) Annex IVS to: (i) the 2006 Japan Master Variance
	Swap Confirmation Agreement for Japan Indices, (ii) the
	2007 Americas Master Variance Swap Confirmation
	Agreement, (iii) the Revised 2007 AEJ Master Variance
	Swap Confirmation Agreement for AEJ indices, or (iv)
	the 2007 European Variance Swap Master Confirmation
	Agreement for EMEA Indices (as indicated on the
	Equity Index Volatility Swap –Available Indices below) (d) the Market Practice Statement for Variance Swap
	Transactions Involving Japanese Shares or Indices
	Regarding When Exchange-Imposed Daily Price
	Limitations Would Constitute a Market Disruption Event
	Due To a Trading Disruption published by ISDA on
	October 22, 2009 (the "Japan Index Market Practice
	Statement")
	For convenience, certain terms are mapped to their
	FpML 5.5 equivalent.

Product Type/ISDA OTC Taxonomy:		
ISDA OTC Asset Class:	Equity	
ISDA OTC Base Product:	Swap	
ISDA OTC Sub-Product:	Parameter Return Volatility	
ISDA OTC Transaction Type:	Single Index	
Further Limitations:	None.	
Terms:		
Trade Date:	As agreed by the parties.	
Effective Date ("effectiveDate"):	As per Annex IVS (other than for a Japan Index).	
Termination Date ("terminationDate"):	As per Annex IVS.	
Exchanges:	As specified by the parties.	
Related Exchanges:	As per Annex IVS.	
Volatility Buyer:	Not applicable.	
Volatility Seller:	Not applicable.	
Volatility Cap:	If applicable, as specified by the parties.	
Index:	As specified by the parties from among the Equity Index	
	Volatility Swap – Available Indices (see below).	
Equity Amounts:		
Equity Amount Payer ("payerPartyReference"):	The Volatility Seller.	
Equity Notional Amount:	As specified by the parties (other than for an EMEA	
	Index).	
Equity Notional Reset:	As per Annex IVS.	
Type of Return:	As per Annex IVS.	
Initial Price:	As per Annex IVS.	
Final Price:	As per Annex IVS.	
Valuation Time:	As per Annex IVS.	
Observation Start Date:	As specified by the parties or otherwise as per Annex	
	IVS.	
Observation End Date:	As per Annex IVS.	
Observation Day:	As per Annex IVS (with Disrupted Date being	
	determined, in the case of a Japan Index, in accordance	
N D' (101 (' D	with the Japan Index Market Practice Statement).	
Non-Disrupted Observation Day:	As per Annex IVS.	
Observation Period:	As per Annex IVS.	
Futures Price Valuation:	As specified by the parties or determined in accordance	
D.C.1/E.1. (110 (1)	with Annex IVS.	
Default Exchange-traded Contract:	As per Annex IVS.	
Equity Amount:	The product of the Equity Notional Amount and the	
	Final Realized Volatility (or, if there is a Volatility Cap, the lesser of the Realized Volatility or the Volatility	
Variance Strike Price:	Cap). Not applicable.	
Variance Strike Frice. Variance Cap:	Not applicable.	
Final Realized Volatility:	As per Annex IVS.	
Initial Index Level:	As specified by the parties.	
Closing Index Level:	If specified by the parties, and determined per Annex	
Closing Index Level.	IVS.	
Expiring Contract Level:	If specified by the parties or as determined per Annex	
	IVS.	
Variance Amount:	Not applicable.	
Volatility Strike Price:	Not applicable.	
Variance Strike Price:	Not applicable.	
Variance Cap Amount:	Not applicable.	
Final Realized Volatility ("FRV"):	Per Annex IVS.	

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

Equity Index Volatility Swap – Available Currencies and Required Business Days

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

Equity Index Volatility Swap – Available Indices

Abbr	Name
SPXT	S&P 500 Total Return

Fixed for Floating Agricultural Swaptions

Summary:	This covers uncleared fixed for floating agricultural swaptions ("Fixed for Floating Agricultural
	Swaptions").
Limitations on Available Selections and Default	The terms under which Fixed for Floating Agricultural
Settings:	Swaptions may be traded are shown below and in the
9	attached tables.
Incorporated Standards:	This contract description incorporates by reference the
	following industry standard documentation and
	standards:
	2005 ISDA Commodity Derivatives Definitions
D. J. A.T. JICD A. OTC T.	("Commodity Definitions")
Product Type/ISDA OTC Taxonomy: ISDA OTC Asset Class:	Commodity
ISDA OTC Asset Class: ISDA OTC Base Product:	Agricultural
ISDA OTC Base Floduct. ISDA OTC Sub-Product:	Grain Oilseeds; Softs
ISDA OTC Sub-Floduct. ISDA OTC Transaction type:	Exotic Exotic
ISDA OTC Transaction type: 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 Style.	Option Styles.
Option Type:	Swaption 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
110111111111111111111111111111111111111	accordance with the Business Day Convention.
Premium Payment Date Business Days:	Per the Available Currencies, plus such additional
	Business Days as the parties specify.
Premium Payment Date Business Day Convention:	As specified by the parties from among the Available
	Business Day Conventions or otherwise per the
	Commodity Definitions.
Physical/Contract Settlement:	Applicable
Procedure for Exercise:	
Exercise Period:	For an American Option, the period of days and the
	times on such days specified by the parties.
	For any other Option Style, the times on the Expiration
D. J. I. D.	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.
Trade Date:	
Trade Date:	As agreed by the parties.
Effective Date:	The date specified by the parties, adjusted in accordance
Effective Date Business Davis	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
D . D . D	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
F* 1 A	Business Day Conventions.
Fixed Amount:	Λ: C - 1 1 41
Fixed Price Payer: Fixed Price or Fixed Amount:	As specified by the parties.
Fixed Price of Fixed Amount:	As specified by the parties per Unit of the Commodity or overall.
Floating Amount.	overan.
Floating Amount: Floating Price Payer:	As specified by the parties.
Applicable Spread:	As specified by the parties. As specified by the parties.
Commodity Reference Price:	As specified by the parties from among the Available
Commodity Reference Price:	Commodity Reference Prices.
Market Disruption:	Commounty Reference Trices.
Market Disruption Events:	Unless otherwise specified by the parties, per the
Warket Distuption Events.	Commodity Definitions.
Additional Market Disruption Events:	As specified by the parties.
Consequences of Market Disruption Events:	Unless otherwise specified by the parties, per the
Consequences of Markot Disturbion Livelia.	Commodity Definitions.
Disruption Fallbacks:	Unless otherwise specified by the parties, per the
r	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.
	Commodity Demittons.

Fixed for Floating Agricultural Swaptions Available Currencies and Required Business Days

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

Fixed-for-Floating Agricultural Swaptions Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
Nearest
Preceding

Fixed-for-Floating Agricultural Swaptions Available Commodity Reference Prices

ISDA Definitions

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

ISDA Definition
COCOA-GBP-EURONEXT
COCOA-NYBOT 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	Relevant	Relevant Unit	Exchange	Currency	Specified Price
Reference	Commodity				
Price					
CRUDE PALM	Crude Palm Oil	Metric Ton	CME Globex	USD 0.01	Settlement Price
OIL-CME					
HARD RED	Wheat	Bushel	Minneapolis	USD 0.01	Settlement Price
SPRING			Grain Exchange		
WHEAT-					
MGEX					
MILLING	Wheat	Tonne	EURONEXT	EUR 0.01	Settlement Price
WHEAT-			LIFFE		
EURONEXT					
RAPESEED-	Rapeseed	Tonne	EURONEXT	EUR 0.01	Settlement Price
EURONEXT	_		LIFFE		

Fixed for Floating Agricultural Swap Contracts

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

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

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

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

Fixed-for-Floating Agricultural Swap Available Business Day Conventions

	ISDA Name
Following	
Modified/Modified Following	
Nearest	
Preceding	

Fixed-for-Floating Agricultural Swap Available Commodity Reference Prices

ISDA Definitions

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

	ISDA Definition
COCOA-GBP-EURONEXT	

COCOA-NYBOT ³
COFFEE ARABICA-NYBOT1
COFFEE ROBUSTA-EURONEXT
CORN-CBOT
COTTON NO. 2-NYBOT1
FROZEN CONCENTRATED ORANGE JUICE NO. 1-NYBOT1
LEAN HOGS-CME
SOYBEAN-CBOT
SOYBEAN MEAL-CBOT
SOYBEAN OIL-CBOT
SUGAR #11 (WORLD)-NYBOT1
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	Relevant Commodity	Relevant Unit	Exchange	Currency	Specified Price
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

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

Terms and Conditions

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

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

Longer Designated Maturity for Linear Interpolation:	For a Calculation Period to which Linear Interpolation
	applies, as specified by the parties.
Spread:	As specified by the parties.
Day Count Fraction:	As specified by the parties.
Reset Dates ("resetDate"):	As specified by the parties.
Method of Averaging:	As specified by the parties.
Compounding:	As specified by the parties.
Compounding Dates:	In the event Compounding is selected, as selected by the
	parties.
Compounding Method (Compounding OR Flat	In the event Compounding is selected, as selected by the
Compounding):	parties.
Period End Dates Business Days:	As specified by the parties from among the Available Business Days.
Period End Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions.
Payment Dates Business Days:	As specified by the parties from among the Available Business Days, subject to any Required Business Days.
Payment Dates Business Day Convention:	As specified by the parties from among the Available Business Day Conventions
Reset Dates Business Days:	As specified by the parties from among the Available
Resci Dates Dusiness Days.	Business Days, subject to any Required Business Days.
Reset Dates Business Day Convention:	As specified by the parties from among the Available
Reset Dates Business Day Convention.	Business Day Conventions.
Mark-to-Market Currency Swap:	Business Buy Conventions
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:	V
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:	<u>-</u>
Commencement Date:	As specified by the parties, if the Option Style is
Commencement Bate.	American.
Bermuda Option Exercise Dates:	As specified by the parties, if the Option Style is
Bernidda Option Exercise Dates.	Bermuda.
Expiration Date:	As specified by the parties.
Expiration Date: Expiration Time:	As specified by the parties. 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 <u>.</u>
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
· manton Duomood Duyo.	parties, directly or via the ISDA Settlement Matrix.
Cash Settlement Payment Date:	If Cash Settlement is applicable, as specified by the
Cash Settlement Layment Date.	parties, directly or via the ISDA Settlement Matrix.
Cash Settlement Payment Date Business Days	If Cash Settlement is applicable, as specified by the
Convention:	parties, directly or via the ISDA Settlement Matrix.
Cash Settlement Method:	If Cash Settlement is applicable, as specified by the
	parties from Available Cash Settlement Methods,
	directly or via the ISDA Settlement Matrix.
Cash Settlement Currency:	If Cash Settlement is applicable, and "Cash Price" or
	"Cash Price—Alternate" apply, as specified by the

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

Fixed Floating Available Currencies and Required Business Days

Three Letter Currency Code	Currency Name (ISDA)	Basic Business Day Locations	
(ISDA/ISO)	Currency Traine (ISB/1)	For Currency (FpML Codes)	
AUD	Australian Dollar	AUSY	
BRL	Brazilian Reai	Any of BR{SP,RJ,BR} and not	
<u> </u>	<u> </u>	otherwise declared a market	
		holiday by the BM&F	
CAD	Canadian Dollar	CATO	
CHF	Swiss Franc	CHZU	
CLP	Chilean Peso	CLSA	
CNH	Chinese Renminbi (HK)	HKHK and CNBE	
CNY	Chinese Renminbi	CNBE	
COP	Colombian Peso	<u>COBO</u>	
CZK	Czech Koruna	CZPR	
DKK	Danish Krone	DKCO	
EUR	Euro	EUTA	
GBP	Sterling	GBLO	
HKD	Hong Kong Dollar	НКНК	
HUF	Hungarian Forint	HUBU	
ILS	Israeli Shekel	ILTA	
INR	Indian Rupee	<u>INMU</u>	
JPY	Japanese Yen	JPTO	
KRW	Korean Won	KRSE	
MXN	Mexican Peso (New)	MXMC	
MYR	Malaysian Ringgit	MYKL	
NOK	Norwegian Krone	NOOS	
NZD	New Zealand Dollar	NZAU and NZWE	
PHP	Phillipine Peso	PHMA	
PLN	Polish Zloty	PLWA	
RON	Romanian Leu	<u>ROBU</u>	
RUB	Russian Ruble	RUMO	
SAR	Saudi Arabian Riyal	SARI	
SEK	Swedish Krona	SEST	
SGD	Singapore Dollar	SGSI	
THB	Thai Baht	THBA	
TRY	<u>Turkish Lira</u>	TRIS	

TWD	Taiwan Dollar	TWTA
USD	United States Dollars	USNY
ZAR	South African Rand	ZAJO

Fixed Floating Available Business Day Conventions

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

Fixed Floating Available Day Count Fractions

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

Fixed Floating Default Effective Dates

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

Fixed Floating Earliest and Latest Effective and Termination Dates

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

Fixed Floating Notional Amounts

Currency	Minimum	Increment	Maximum	Default
AUD	25,000,000	100,000	N/A	N/A
BRL	5,000,000	100,000	<u>N/A</u>	<u>N/A</u>
CAD	25,000,000	1,000,000	N/A	N/A
CHF	5,000,000	100,000	N/A	N/A
<u>CLP</u>	5,000,000	100,000	<u>N/A</u>	<u>N/A</u>
CNH	5,000,000	100,000	N/A	N/A
CNY	5,000,000	100,000	N/A	N/A
<u>COP</u>	5,000,000	100,000	<u>N/A</u>	<u>N/A</u>
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
<u>INR</u>	5,000,000	100,000	<u>N/A</u>	<u>N/A</u>
JPY	2,500,000,000	100,000,000	N/A	N/A
KRW	5,000,000	100,000	N/A	N/A
MXN	10,000,000	1,000,000	N/A	N/A
MYR	5,000,000	100,000	N/A	N/A
NOK	5,000,000	100,000	N/A	N/A
NZD	5,000,000	100,000	N/A	N/A
PHP	5,000,000	100,000	N/A	N/A
PLN	5,000,000	100,000	N/A	N/A
RON	<u>5,000,000</u>	100,000	<u>N/A</u>	<u>N/A</u>
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

Fixed for Floating Interest Rate Swaps

SGD	5,000,000	100,000	N/A	N/A
THB	5,000,000	100,000	N/A	N/A
TRY	5,000,000	100,000	<u>N/A</u>	<u>N/A</u>
TWD	5,000,000	100,000	N/A	N/A
USD	25,000,000	1,000,000	N/A	N/A
ZAR	5,000,000	100,000	N/A	N/A

Fixed Floating Rate Options and Defaults

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

				Legs)
CAD-LIBOR-BBA- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
CAD-LIBOR-BBA- SwapMarker	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
CAD-LIBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
CAD-REPO-CORRA	All quoted tenors	N/A	Per ISDA 2006	N
CAD-TBILL-ISDD	All quoted tenors	N/A	Per ISDA 2006	N
CAD-TBILL- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
CAD-TBILL-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
CAD-TBILL-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
CHF USD-Basis Swaps-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
CHF-Annual Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
CHF-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
CHF-ISDAFIX-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
CHF-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
CHF-LIBOR-BBA- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
CHF-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	N
CHF-LIBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
CHF-OIS-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
CHF-TOIS-OIS- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
CL-CLICP- BloombergCLP- CLICP-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
CNH-HIBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
CNH-HIBOR-TMA	All quoted tenors	N/A	Per ISDA 2006	N
CNY- CNREPOFIX=CFXS- Reuters	All quoted tenors	N/A	Per ISDA 2006	N
CNY-Semi-Annual Swap Rate-11:00- BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
CNY-Semi-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
CNY-SHIBOR-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
COP-IBR-OIS-	All quoted tenors	<u>N/A</u>	<u>Per ISDA 2006</u>	<u>N</u>

COMPOUND				
CZK-Annual Swap Rate-11:00- BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
CZK-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
CZK-PRIBOR-PRBO	All quoted tenors	N/A	Per ISDA 2006	N
CZK-PRIBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
DKK-CIBOR- DKNA13	All quoted tenors	N/A	Per ISDA 2006	N
DKK-CIBOR- DKNA13-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
DKK-CIBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
DKK-CIBOR2- DKNA13	All quoted tenors	N/A	Per ISDA 2006	N
DKK-CITA-DKNA14- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
DKK-DKKOIS-OIS- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
EUR USD-Basis Swaps-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-10:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-10:00-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-10:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-10:00- SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00- SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-3 Month	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-3 Month- SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap	All quoted tenors	N/A	Per ISDA 2006	N

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

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

HKD-HIBOR-HKAB- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-ISDC	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HONIX-OIS- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
HKD-ISDA-Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
HKD-ISDA-Swap Rate-4:00	All quoted tenors	N/A	Per ISDA 2006	N
HKD-Quarterly- Annual Swap Rate- 11:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
HKD-Quarterly- Annual Swap Rate- 4:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
HKD-Quarterly- Annual Swap Rate- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
HUF-BUBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
HUF-BUBOR-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
ILS-TELBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
ILS-TELBOR01- Reuters	All quoted tenors	N/A	Per ISDA 2006	N
INR-FBIL-MIBOR- OIS-COMPOUND	All quoted tenors	<u>N/A</u>	<u>Per ISDA 2006</u>	<u>N</u>
JPY USD-Basis Swaps-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
JPY-BBSF- Bloomberg-10:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-BBSF- Bloomberg-15:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-ISDA-Swap Rate- 10:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-ISDA-Swap Rate- 15:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-LIBOR-BBA- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-LIBOR- FRASETT	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-LIBOR-Reference	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both

Banks				Legs)
JPY-MUTANCALL- TONAR	All quoted tenors	N/A	Per ISDA 2006	N
JPY-OIS-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-17096	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-17097	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (10 Banks)	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (5 Banks)	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (All Banks)	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM (All Banks)-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-TIBM- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TIBOR-ZTIBOR	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TONA-OIS- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Reuters- 10:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Reuters- 15:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Telerate- 10:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-TSR-Telerate- 15:00	All quoted tenors	N/A	Per ISDA 2006	N
KRW-CD-3220	All quoted tenors	N/A	Per ISDA 2006	N
KRW-CD-KSDA- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
MXN-TIIE-Banxico	All quoted tenors	N/A	Per ISDA 2006	N
MXN-TIIE-Banxico- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
MXN-TIIE-Banxico- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
MYR-KLIBOR-BNM	All quoted tenors	N/A	Per ISDA 2006	N
MYR-KLIBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
NOK-NIBOR-NIBR	All quoted tenors	N/A	Per ISDA 2006	N
NOK-NIBOR-NIBR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
NOK-NIBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
NZD-BBR-BID	All quoted tenors	N/A	Per ISDA 2006	N

All quoted tenors	N/A	Per ISDA 2006	N
All quoted tenors	N/A	Per ISDA 2006	N
All quoted tenors	N/A	Per ISDA 2006	N
All quoted tenors	N/A	Per ISDA 2006	N
All quoted tenors	N/A	Per ISDA 2006	N
All quoted tenors	N/A	Per ISDA 2006	N
All quoted tenors	N/A	Per ISDA 2006	N
All quoted tenors	N/A	Per ISDA 2006	N
All quoted tenors	N/A	Per ISDA 2006	N
All quoted tenors	N/A	Per ISDA 2006	N
All quoted tenors	N/A	Per ISDA 2006	N
All quoted tenors	N/A	Per ISDA 2006	N
All quoted tenors	N/A	Per ISDA 2006	N
All quoted tenors	<u>N/A</u>	<u>Per ISDA 2006</u>	<u>N</u>
All quoted tenors	N/A	Per ISDA 2006	N
All quoted tenors	N/A	Per ISDA 2006	N
All quoted tenors	N/A	Per ISDA 2006	N
All quoted tenors	N/A	Per ISDA 2006	N
All quoted tenors	N/A	Per ISDA 2006	N
All quoted tenors	N/A	Per ISDA 2006	N
All quoted tenors	N/A	Per ISDA 2006	N
All quoted tenors	N/A	Per ISDA 2006	N
All quoted tenors	N/A	Per ISDA 2006	N
All quoted tenors	N/A	Per ISDA 2006	N
All quoted tenors	N/A	Per ISDA 2006	N
All quoted tenors	N/A	Per ISDA 2006	N
All quoted tenors	N/A	Per ISDA 2006	N
	All quoted tenors	All quoted tenors N/A All quoted tenors N/A Per ISDA 2006	

All quoted tenors	N/A	Per ISDA 2006	N
All quoted tenors	N/A	Per ISDA 2006	N
All quoted tenors	N/A	Per ISDA 2006	N
All quoted tenors	N/A	Per ISDA 2006	N
All quoted tenors	N/A	Per ISDA 2006	N
All quoted tenors	N/A	Per ISDA 2006	N
All quoted tenors	N/A	Per ISDA 2006	N
All quoted tenors	N/A	Per ISDA 2006	N
All quoted tenors	N/A	Per ISDA 2006	N
All quoted tenors	N/A	Per ISDA 2006	N
All quoted tenors	N/A	Per ISDA 2006	N
All quoted tenors	N/A	Per ISDA 2006	N
All quoted tenors	N/A	Per ISDA 2006	N
All quoted tenors	N/A	Per ISDA 2006	N
All quoted tenors	N/A	Per ISDA 2006	N
All quoted tenors	N/A	Per ISDA 2006	N
All quoted tenors	N/A	Per ISDA 2006	N
All quoted tenors	N/A	Per ISDA 2006	N
All quoted tenors	N/A	Per ISDA 2006	N
All quoted tenors	<u>N/A</u>	Per ISDA 2006	<u>N</u>
All quoted tenors	N/A	Per ISDA 2006	N
All quoted tenors	N/A	Per ISDA 2006	N
All quoted tenors	N/A	Per ISDA 2006	N
	All quoted tenors All quoted tenors N/A All quoted tenors N/A Per ISDA 2006		

TWD-Reuters-6165	All quoted tenors	N/A	Per ISDA 2006	N
TWD-Telerate-6165	All quoted tenors	N/A	Per ISDA 2006	N
TWD-TWCPBA	All quoted tenors	N/A	Per ISDA 2006	N
USD-Annual Swap Rate-11:00- BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
USD-BA-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-BA-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-BMA Municipal Swap Index	All quoted tenors	N/A	Per ISDA 2006	N
USD-CD-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-CD-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Reference Banks-ICAP SwapPX	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMT-T7051	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMT-T7052	All quoted tenors	N/A	Per ISDA 2006	N
USD-COF11-FHLBSF	All quoted tenors	N/A	Per ISDA 2006	N
USD-COF11-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
USD-COF11-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
USD-CP-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-CP-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds- H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds- H.15-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds- H.15-OIS- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds- Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-FFCB-DISCO	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDA-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDA-Swap Rate-3:00	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDAFIX3-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDAFIX3-Swap Rate-3:00	All quoted tenors	N/A	Per ISDA 2006	N
USD-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N

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

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

<u>Definition of BRL Floating Rate Option</u>

Floating Amount:	Notwithstanding anything to the contrary
(Add)	$1^{252}/N$
FX Rate × Currency Amount × $\prod_{j=1}^{n} \left(1 + \frac{Rele}{n}\right)$	$\left(\frac{vant\ Rate_j}{252}\right) - 1$
	Where: N=number of Reset Dates in the Calculation Period j=a particular Reset Date Relevant Rate=the Relevant Rate for instance j of Reset Date
BRL-CDI-CETIP:	For any Reset Date, the Overnight Brazilian Interbank Deposit Rate Annualized, known as the average ("Media") of the DIOVER- EXTRA Group as published by CETIP (<i>Câmara de Custódia e Liquidação</i>) (the "Overnight CDI Rate") for such date; provided that (i) such rate is published not later than 12:00 p.m. on the Brazil Business Day next following such Reset Date and (ii) any adjustments made by CETIP to such rate at any time later than the end of the business day on such Reset Date shall not be taken into account. If for any Reset Date there is no published Overnight CDI Rate (including as a result of the proviso above), CDI for the relevant Reset Date will be the overnight deposit rate published for such date by the BM&F in accordance with its rules (see http://www.bmf.com.br/portal/pages/boletim1/bd manual/indic a doreFinanceiros1.asp, or any successor page). If the BM&F does not publish such a rate for such date, CDI for the relevant Reset Date shall be determined jointly by the parties. If the parties do not agree on a determination of such rate within one Brazil Business Day following the relevant Reset Date, CDI shall be determined through a CDI Reference Dealer Poll as described herein.

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

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

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

ISDA MTM Matrix:	Applicable (to Mark-to-Market
_	Cross Currency Swaps)
Initial Exchange Date:	Effective Date
Initial Exchange Date Business Day	Following
Convention:	-
Interim Exchange Date Business	Modified Following
Day Convention:	
Final Exchange Date:	Termination Date
Final Exchange Date Business Day	Modified Following
Convention:	

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

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

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

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

Fixed Floating Requirements and Defaults (Cash Settlement)

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

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

Fixed for Floating Interest Rate Swaptions Terms and Conditions

Summary:	This covers fixed for floating interest rate swaptions.
Limitations on Available Selections and Default	The terms under which a Fixed for Floating Interest Rate
Settings:	Swaption may be traded are as specified below in these
	terms and conditions and in the attached tables.
	For amounts or rates, the relevant term cannot be less
	than the specified Minimum, must represent an even
	Increment and cannot exceed the Maximum; for a date,
	the date cannot be earlier than Earliest nor later than
	Latest.
	For Business Days, the defaults shall be the locations
	specified for the relevant currency, any additional locations specified for the relevant Floating Rate
	Options.
	The parties may add additional locations from the
	Available Locations and may eliminate some or all of
	the other locations, so long as there is at least one
	location in which payment may be made.
	For these purposes "TARGET" is considered a location.
	In many cases there are normal "vanilla" terms on which
	the parties will transact.
	These are shown as "Default" and will apply unless the
	parties vary them.
	It should be noted that these contracts can be traded in a variety of currencies.
	Since each national market has its own peculiarities, the
	"Available Terms" and/or "Default Terms" may vary by
	currency.
	In some cases, the same contract might have different
	terms depending on the market in which it is traded
	(e.g., London versus NY).
	In that case the default settings may vary by market.
Incorporated Standards:	This contract description incorporates by reference the
	following industry standard documentation and
	standards: (a) 2006 ISDA Definitions
	(b) ISDA Settlement Matrix (if Optional Early
	Termination applies)
	(c) ISDA OTC Taxonomies
	(d) FpML Location Codes
	For convenience, certain terms are mapped to their
	FpML 5.5 equivalent.
Product Type/ISDA OTC Taxonomy:	I to a t D to
ISDA OTC Asset Class: ISDA OTC Base Product:	Interest Rate
ISDA OTC Base Product: ISDA OTC Sub-Product:	IR Swap 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	As specified by the parties.
Period Date"):	
first Period End Date:	As specified by the parties if there is a short initial
	Calculation Period.
Fixed Rate Payment Dates ("unadjustedPaymentDate"):	As specified by the parties.
Day Count Fraction:	As specified by the parties.
Period End Dates Business Days:	As specified by the parties from among the Available
·	Business Days.
Period End Dates Business Day Convention:	As specified by the parties from among the Available
·	Business Day Conventions.
Payment Dates Business Days:	As specified by the parties from among the Available
	Business Days, subject to any Required Business Days.
Payment Dates Business Day Convention:	As specified by the parties from among the Available
	Business Day Conventions.
Floating Amount:	
Floating Rate Payer ("payerPartyReference"):	As specified by the parties.
Currency Amount ("notionalAmount"):	As specified by the parties.
Period End Dates ("unadjustedCalculation Period	As specified by the parties.
Date"):	
first Period End Date:	As specified by the parties if there is a short initial
	Calculation Period.
Payment Dates ("unadjustedPaymentDate"):	As specified by the parties.
initial Floating Rate:	As specified by the parties.
Floating Rate Option ("floatingRateIndex"):	As specified by the parties.
Designated Maturity ('indexTenor")	As specified by the parties.
Linear Interpolation:	For the Calculation Periods specified by the parties.
Shorter Designated Maturity for Linear Interpolation:	For a Calculation Period to which Linear Interpolation
	applies, as specified by the parties.
Longer Designated Maturity for Linear Interpolation	For a Calculation Period to which Linear Interpolation
	applies, as specified by the parties.
Spread:	As specified by the parties.
Day Count Fraction:	As specified by the parties.
Reset Dates ("resetDate"):	As specified by the parties.
Method of Averaging:	As specified by the parties.
Compounding:	As specified by the parties.
Compounding Dates	In the event Compounding is selected, as selected by the
10	parties.
	1.1

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

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

Fixed Floating Swaptions Available Currencies and Required Business Days

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

Fixed Floating Swaptions Available Business Day Conventions

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

Fixed Floating Swaptions Underlying Swap Transaction Available Day Count Fractions

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

Fixed Floating Swaptions Default Effective Dates

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

Fixed Floating Earliest and Latest Effective and Termination Dates

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

Fixed Floating Swaptions Underlying Swap Transaction Notional Amounts

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

Fixed Floating Swaptions Underlying Swap Transaction Rate Options and Defaults

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

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
Rate-ICAP				
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-Reutuers	All quoted tenors	N/A	Per ISDA 2006	N
CAD-TBILL- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
CAD-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
CAD-LIBOR-BBA- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
CAD-LIBOR-BBA- 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-	All quoted tenors	N/A	Per ISDA 2006	N

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

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

Floating Rate Option	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations
Bloomberg				
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- Bloomberg-10:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-BBSF- Bloomberg-15:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-ISDA-Swap Rate- 10:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-ISDA-Swap Rate- 15:00	All quoted tenors	N/A	Per ISDA 2006	N
JPY-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-LIBOR-BBA- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-LIBOR- FRASETT	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-MUTANCALL- TONAR	All quoted tenors	N/A	Per ISDA 2006	N

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

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

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-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDAFIX3-Swap Rate-3:00	All quoted tenors	N/A	Per ISDA 2006	N
USD-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
USD-LIBOR-BBA- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-LIBOR-LIBO	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-LIBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-OIS-11:00- BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-11:00-LON- ICAP	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-11:00-NY- ICAP	All quoted tenors	N/A	Per ISDA 2006	N
USD-OIS-3:00- BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N

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

Fixed for Floating Interest Rate Swaptions

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

Fixed Floating Swaption Underlying Swap Transaction Requirements and Defaults

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

Fixed Floating Swaption Requirements and Defaults

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

Fixed Floating Swaption Requirements and Defaults (Swaption—Exercise)

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

Fixed Floating Swaption Requirements and Defaults (Swaption Cash Settlement)

Setting Requirement/Choices Default

Fixed for Floating Interest Rate Swaptions

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)

Summary:	This covers <u>uncleared</u> forward rate agreements
	("Forward Rate Agreements" or "FRAs").
Limitations on Available Selections and Default	The terms under which an FRA may be traded are as
Settings:	specified in these terms and conditions and in the
	attached tables.
	For amounts or rates, the relevant term cannot be less
	than the specified Minimum, must represent an even
	Increment and cannot exceed the Maximum; for a date,
	the date cannot be earlier than Earliest nor later than
	Latest.
	For Business Days, the defaults shall be the locations
	specified for the relevant currency, any additional
	locations specified for the relevant Floating Rate
	Options.
	The parties may add additional locations from the
	Available Locations and may eliminate some or all of
	the other locations, so long as there is at least one location in which payment may be made.
	location in which payment may be made.
	For these purposes "TARGET"/EUTA is considered a
	location.
	1000000
	In many cases there are normal "vanilla" terms on which
	the parties will transact. These are shown as "Default"
	and will apply unless the parties vary them.
	It should be noted that these contracts can be traded in a
	variety of currencies. Since each national market has its
	own peculiarities, the "Available Terms" and/or
	"Default Terms" may vary by currency.
	In some cases, the same contract might have different
	terms depending on the market in which it is traded
	(e.g., London versus NY). In that case the default
	settings may vary by market.
Incorporated Standards:	These terms and conditions incorporate by reference the
	following industry standard documentation and
	standards:
	(a) 2006 ISDA Definitions
	(b) ISDA OTC Taxonomies
	(c) FpML Location Codes
	Ear convenience contain towers are used to the the
	For convenience, certain terms are mapped to their FpML 5.2.4 equivalent.
Product Type/ISDA OTC Taxonomy:	1 pivit 3.2.7 equivatent.
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Asset Class. ISDA OTC Base Product:	FRA
ISDA OTC Sub-Product:	N/A
ISBN 010 But 110duct.	11/11

Further Limitations:	None
Terms:	
Notional Amount ("notional"):	An amount in one of the Available Currencies (see
	below) agreed by the parties.
Effective Date ("adjustedEffectiveDate"):	The date specified by the parties, adjusted in accordance
	with any applicable Business Day Convention.
Effective Date Business Day Convention:	As specified by the parties from among the Available
	Business Day Conventions.
Termination Date ("adjustedTerminationDate"):	The date specified by the parties, adjusted in accordance
	with any applicable Business Day Convention.
Termination Date Business Day Convention:	As specified by the parties from among the Available
	Business Day Conventions.
Fixed Rate Payer ("buyerPartyReference"):	As specified by the parties.
Fixed Rate ("fixedRate"):	As specified by the parties.
Floating Rate Payer ("sellerPartyReference"):	As specified by the parties.
Payment Date ("paymentDate"):	As specified by the parties.
Floating Rate Option ("floatingIndex"):	As specified by the parties.
Designated Maturity ("indexTenor"):	As specified by the parties.
Spread:	As specified by the parties.
Floating Rate Day Count Fraction	As specified by the parties.
("dayCountFraction"):	
Reset Date:	The Effective Date.
Discounting ("fraDiscounting"):	As specified by the parties.
Business Days:	As specified by the parties.
Calculation Agent:	As specified by the parties.

FRA Available Currencies and Required Business Days

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

FRA Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
No Adjustment
Preceding

FRA Available Day Count Fractions

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

FRA Notional Amounts

Currency	Minimum	Increment	Maximum	Default
AUD	5,000,000	100,000	N/A	N/A
CAD	5,000,000	100,000	N/A	N/A
<u>CHF</u>	5,000,000	<u>100,000</u>	<u>N/A</u>	<u>N/A</u>
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
<u>ILS</u>	5,000,000	<u>100,000</u>	<u>N/A</u>	<u>N/A</u>
JPY	500,000,000	10,000,000	N/A	N/A
NOK	5,000,000	100,000	N/A	N/A
NZD	5,000,000	<u>100,000</u>	<u>N/A</u>	<u>N/A</u>
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

Forward Rate Agreements (Uncleared)

FRA Floating Rate Options and Defaults

Currency	Floating Rate Option (any from ISDA 2006 if not specified)	Available Tenors	Default Tenor	Default Day Count Fraction	Additional Business Day Locations	Default for Currency (Y/N)
AUD	specifica)			Actual/360	N	
CAD				11000000000		
CHF						
CZK				Actual/360	N	
DKK						
EUR						
GBP						
HUF						
<u>ILS</u>	ILS- TELBOR01- Reuters	All quoted	<u>N</u>	Per ISDA 2006	<u>N</u>	<u>Y</u>
JPY						
NOK						
<u>NZD</u>	NZD-BBR- FRA	All quoted	<u>N</u>	Per ISDA 2006	<u>N</u>	<u>Y</u>
PLN						
SEK						
USD	USD-LIBOR- BBA		3M	Actual/360	GBLO	Y
ZAR						

FRA Discounting Types

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

Forward Rate Agreements – CME Cleared

Summary:	This covers forward rate agreements ("FRAs") cleared
Limitations on Available Selections and Default	by the Chicago Mercantile Exchange Inc. ("CME"). The terms under which a Forward Rate Agreement/CME
Settings:	Cleared may be traded are as specified in these terms
Settings.	and conditions, which incorporate the CME Rulebook,
	in particular Chapters 900 and 901 (and any successor
	provisions) and the CME Cleared IRS Product Scope (or
	any successor).
	By electing to trade a Forward Rate
	Agreement/CME Cleared, participants are
	representing that they are familiar with the CME
	Rulebook and the limitations on transaction terms
	contained in it.
Incorporated Standards:	This contract description incorporates by reference the
_	CME Rulebook as in effect from time to time.
	The CME Rulebook itself may incorporate certain
	additional standards, such as the 2006 ISDA Definitions.
	Be aware that the timing of effectiveness of
	amendments or supplements to the ISDA standards
	may vary between bilateral and CME contracts,
	since the CME may reserve the right to select when
D. I. J. W. JODA OFFICE	and how such changes become effective.
Product Type/ISDA OTC Taxonomy:	I to a t Date
ISDA OTC Asset Class:	Interest Rate FRA
ISDA OTC Sub Product:	N/A
ISDA OTC Sub-Product(s): Further Limitations:	
Terms:	Must comply with CME Clearing Requirements.
Definition Set:	The definition set (e.g., ISDA 2000/ISDA2006) elected
Definition Set.	by, or otherwise binding on, the parties in accordance
	with the CME Rulebook.
Effective Date:	As per the CME Rulebook.
Notional Amount:	An amount in Currency determined by the parties
1,00001001110000100	subject to the limitations in the CME Rulebook.
	This may vary from period to period to the extent
	permitted by the CME Rulebook.
	The CME Rulebook may limit the Currencies and
	Floating Rate Options for which variable notionals are
	permitted.
Currency:	One of the currencies permitted for the relevant
	transaction type per the CME Rulebook.
Business Days:	As per the CME Rulebook, which may require certain
	Business Days be applicable on a per Currency or
	Floating Rate Option Basis and may otherwise limit the
D ' D C '	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
Tomainstian Data Designary Designary Control (1997)	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-
D. (D.)	period variability permitted by the CME Rulebook.
Reset Dates:	As the per CME Rulebook.
Floating Rate Daycount Fraction:	As per the CME Rulebook.
FRA Discounting:	As per CME Rulebook, which may require different
	discounting conventions depending on payment
	convention.
Fixed Rate Payer:	As determined by the parties.
Floating Rate Payer:	As determined by the parties.
Payer for Additional Payment/Fees:	As determined by the parties, subject to limitations in
	the CME Rulebook.
Additional Payment/Fees:	As determined by the parties, subject to limitations in
	the CME Rulebook.
Payment Date for Additional Payment/Fees:	As determined by the parties, subject to limitations in
	the CME Rulebook.

Forward Rate Agreements – LCH Cleared

Summary:	This covers forward rate agreements ("FRAs") cleared
	by LCH.Clearnet ("LCH").
Limitations on Available Selections and Default	The terms under which a Forward Rate Agreement/LCH
Settings:	Cleared may be traded are as specified in these terms
	and conditions, which incorporate the LCH Rulebook, in
	particular Schedule 4A (or any successor provisions).
	By electing to trade a Forward Rate Agreement/LCH
	Cleared, participants are representing that they are
	familiar with the LCH Rulebook and the limitations
T (10)	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
D. J. J. T. J. JCD A OTO T.	how such changes become effective.
Product Type/ISDA OTC Taxonomy:	Internal Date
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:	TI 1 " '.'
Definition Set:	The definition set (e.g., ISDA 2000/ISDA2006) elected
	by, or otherwise binding on, the parties in accordance
Notional Amount:	with the LCH Rulebook.
Notional Amount:	An amount in Currency determined by the parties
	subject to limitations in the LCH Rulebook.
	This may vary from period to period to the extent
	permitted by the LCH Rulebook. The LCH Rulebook may limit the Currencies and
	Floating Rate Options for which variable notionals are
	permitted.
Currency:	One of the currencies permitted for the relevant
Currency.	transaction type per the LCH Rulebook.
Trade Date:	As per the LCH Rulebook.
Effective Date:	As per the LCH Rulebook. As per the LCH Rulebook.
Termination Date:	As agreed by the parties, subject to any minimum or
Termination Date.	maximum tenor in the LCH Rulebook.
Payer for Additional Payment/Fees:	As determined by the parties, subject to the limitation in
1 ayer for Additional Layment/Tees.	the LCH Rulebook.
Additional Payment/Fees:	As determined by the parties, subject to the limitation in
Additional Layment Tees.	the LCH Rulebook.
Payment Date for Additional Payment/Fees	As determined by the parties, subject to limitations in
ayment Date for Additional Payment/Fees	the LCH Rulebook, which may limit the earliest or latest
	day on which such fees may be paid based on Currency
	or other factors.
Puginaga Dayar	As per the LCH Rulebook, which may require certain
Business Days:	As per the LCH Kulebook, 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 perperiod variability permitted by the LCH Rulebook.
Reset Dates:	As the per LCH Rulebook.
Floating Rate Daycount Fraction:	As per the LCH Rulebook.
FRA Discounting:	As per the LCH Rulebook.
Discount Rate	As per the LCH Rulebook.
FRA Yield Discounting:	As per the LCH Rulebook.
Negative Interest Rates:	As per the LCH Rulebook, which may require use of a single method.
Withholding and Tax:	As per the LCH Rulebook.
Governing Law:	As per the LCH Rulebook, which may dictate the law applicable to the Transaction.

iBoxx Index Swaps

Summary:	This covers iBoxx index swaps (each, an "iBoxx Index	
	Swap") on a bilateral basis.	
Limitations on Available Selections and Default	The terms under which an iBoxx Index Swap may be	
Settings:	traded are shown below and in the attached tables.	
	For amounts or rates, the relevant term cannot be less	
	than the specified Minimum, must represent an even	
	Increment and cannot exceed the Maximum; for a date,	
	the date cannot be earlier than Earliest nor later than	
	Latest.	
	For Business Days, the defaults shall be the locations	
	specified for the relevant currency and any additional	
	locations specified for the relevant Floating Rate	
	Options.	
	The parties may add additional locations from the	
	Available Locations and may eliminate some or all of	
	the other locations, so long as there is at least one	
	location in which payment may be made.	
	For these purposes "TARGET" is considered a location.	
	In many cases there are normal "vanilla" terms on which	
	the parties will transact. These are shown as "Default" and will apply unless the	
	11 2	
	parties vary them. It should be noted that these contracts can be traded in a	
	variety of currencies.	
	· ·	
	Since each national market has its own peculiarities, th "Available Terms" and/or "Default Terms" may vary be	
	currency.	
	In some cases, the same contract might have different	
	terms depending on the market in which it is traded ($e.g.$,	
	London versus NY).	
	In that case the default settings may vary by market.	
Incorporated Standards:	This contract description incorporates by reference the	
•	following industry standard documentation and	
	standards:	
	(a) 2006 ISDA Definitions	
	(b) the iBoxx Index Transaction Standard Terms	
	Supplement (October 7, 2014 version) ("iBoxx STS")	
	For convenience, certain terms are mapped to their	
D 1 (F) (F)	FpML 5.5 equivalent.	
Product Type/Taxonomy:	C P	
ISDA OTC Asset Class:	Credit	
ISDA OTC Sale Product:	Total Return Swap Index	
ISDA OTC Sub-Product:	iBoxx	
ISDA OTC Transaction type:	N/A	
Further Limitations:	None	
Terms:	As agreed by the portion	
Trade Date: Effective Date ("affective Date"):	As agreed by the parties.	
Effective Date ("effectiveDate"):	The Business Day following the Trade Date, unless	
	otherwise agreed by the parties.	
Effective Data Duciness Data	The Duning Design of the 11-1	
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
Effective Date Business Day Convention.	otherwise specified by the parties.
Termination Date ("terminationDate"):	As specified in the iBoxx STS, unless otherwise agreed
Termination Bate (terminationBate).	by the parties.
Notional Amount ("notional"):	An amount specified by the parties, which will be in the
Trestering through (nestering).	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
D t D (od m)	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:	A 'C' 1' 4 'B ome 1 3 '
Index Return Amount Payment Date:	As specified in the iBoxx STS, unless otherwise agreed
T 12 1 T 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	by the parties.
Initial Fixing Amount:	As agreed by the parties and rounded as specified in the
P' 1P' ' A	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	All quoted tenors	N/A	Per ISDA 2006	N

Dealers				
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	All quoted tenors	N/A	Per ISDA 2006	N

				1
Rate-11:00-Bloomberg				
EUR-Annual Swap Rate-11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-11:00- SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-3 Month	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-3 Month- SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA- AVERAGE	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS- 10:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS- 10:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS- 11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS- COMPOUND- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-Swap- Index	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR- Act/365	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR- Act/365-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR- Reuters	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR- Telerate	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURONIA-OIS- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-EURIBOR Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-EURIBOR Swap Rate-12:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-LIBOR Swap Rate-10:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-LIBOR	All quoted tenors	N/A	Per ISDA 2006	N

Swap Rate-11:00				
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

Summary:	This covers inflation swaps ("Inflation Swaps").
Limitations on Available Selections and Default	The terms under which an inflation swap
Settings:	contract Inflation Swap may be traded are as specified in
	these terms and conditions or in the attached tables.
	For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest. For Business Days, the defaults shall be the locations specified for the relevant currency, any additional locations specified for the relevant Floating Rate Options. The parties may add additional locations from the Available Locations and may eliminate some or all of the other locations, so long as there is at least one
	location in which payment may be made.
	For these purposes "TARGET" is considered a location. In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default" and will apply unless the parties vary them. It should be noted that these contracts can be traded in a variety of currencies. Since each national market has its own peculiarities, the "Available Terms" and/or "Default Terms" may vary by currency. In some cases, the same contract might have different terms depending on the market in which it is traded (e.g., London versus NY). In that case the default
	settings may vary by market.
Incorporated Standards:	This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions (b) 2008 ISDA Inflation Derivatives Definitions, including Supplements 1 and 2 thereto and any other Supplements through Trade Date (c) ISDA OTC Taxonomies (d) FpML Location Codes For convenience, certain terms are mapped to their
	FpML 5.5 equivalent.
Product Type/ISDA OTC Taxonomy:	2 p. 22 010 equitarents
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
Effective Date Pusiness Days	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:	A 'C' - 11 41 4'
Fixed Rate Payer ("payerPartyReference"): Fixed Amount:	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
1 ayricht Dates Business Days.	Business Days, subject to any Required Business Days.
Payment Dates Business Day Convention:	As specified by the parties from among the Available
Taymon Baces Basiness Bay Convention.	Business Day Conventions.
Floating Amount:	
Floating Rate Payer ("payerPartyReference"):	As specified by the parties.
Currency Amount ("notional Amount"):	As specified by the parties.
Period End Dates ("unadjustedCalculation Period	As specified by the parties.
Date"):	
first Period End Date:	As specified by the parties if there is a short initial
	Calculation Period.
Payment Dates ("unadjustedPaymentDate"):	As specified by the parties.
initial Floating Rate:	As specified by the parties.
Floating Rate ("floatingRate"):	Notwithstanding the 2006 Definitions, "Floating Rate"
	will equal:
	Index Final
	Index_Initial - 1
	Thues _Thicial
	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
D.C. M. (1/)	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. As specified by the parties from among the Available
Payment Dates Business Days:	As specified by the parties from among the Available

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

Fixed Floating Available Currencies and Required Business Days

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

Fixed Floating Available Business Day Conventions

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

Fixed Floating Available Day Count Fractions

ISDA Name	
1/1	

Fixed Floating Default Effective Dates

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

Fixed Floating Earliest and Latest Effective and Termination Dates

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

Fixed Floating Notional Amounts

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

Inflation Swap Indices

Index Name	Description	
AUD-CPI	<u>Australia: AUD – Non-revised Consumer Price Index (CPI)</u>	
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)
<u>ILS-CPI</u>	<u>Israel: ILS – Non-revised Consumer Price Index (CPI)</u>
IRL-CPI	Ireland: IRL – Non-revised Consumer Price Index (CPI)
IRL-HICP	Ireland: IRL – Harmonised-Non-revised Consumer Price Index (HICP)
ITL-BC-EXT- CPI	Italy: ITL – Inflation for Blue Collar Workers and Employees–Excluding Tobacco Consumer Price Index
ITL-BC-INT- CPI	Italy: ITL – Inflation for Blue Collar Workers and Employees-Including Tobacco Consumer Price Index
ITL-HICP	Italy: ITL – Non-revised Harmonised Consumer Price Index (HICP)
ITL-WC-EXT- CPI	Italy: ITL – Whole Community –Excluding Tobacco Consumer Price Index
ITL-WC-INT- CPI	Italy: ITL – Whole Community –Including Tobacco Consumer Price Index
LUX-CPI	Luxembourg: LUX – Non-revised Consumer Price Index (CPI)
LUX-HICP	Luxembourg: LUX – Harmonised-Non-revised Consumer Price Index (HICP)
NLG-CPI	Netherlands: NLG – Non-revised Consumer Price Index (CPI)
NLG-HICP	Netherlands: NLG – Harmonised-Non-revised Consumer Price Index (HICP)
POR-CPI	Portugal: POR – Non-revised Consumer Price Index (CPI)
POR-HICP	Portugal: POR – Harmonised-Non-revised Consumer Price Index (HICP)

UK-HICP	United Kingdom: GBP – Harmonised-Non-revised Consumer Price Index (HICP)	
UK-RPI	United Kingdom: GBP – Non-revised Retail Price Index (UKRPI)	
UK-RPIX	United Kingdom: GBP – Non-revised Retail Price Index Excluding Mortgage Interest Payments (UKRPIX)	
USA-CPI-U	United States: USA – Non-revised Consumer Price Index – Urban (CPI-U)	

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

Variable	Requirement	Default
Fallback Bond:		Applicable

Interest Rate Caps/Floors

Summary:	This covers interest rate caps and floors (each such
71 14 14 14 17 17 17 17 17 17 17 17 17 17 17 17 17	contract, an "Interest Rate CapCaps/Floors").
Limitations on Available Selections and Default	The terms under which an Interest Rate Cap/Floor may
Settings:	be traded are shown below or in the attached tables.
	For amounts or rates, the relevant term cannot be less
	than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date,
	the date cannot be earlier than Earliest nor later than
	Latest.
	For Business Days, the defaults shall be the locations
	specified for the relevant currency, any additional
	locations specified for the relevant Floating Rate
	Options.
	The parties may add additional locations from the
	Available Locations and may eliminate some or all of
	the other locations, so long as there is at least one
	location in which payment may be made.
	For these purposes "TARGET" is considered a location.
	In many cases there are normal "vanilla" terms on which
	the parties will transact. These are shown as "Default"
	and will apply unless the parties vary them.
	It should be noted that these contracts can be traded in a variety of currencies. Since each national market has its
	own peculiarities, the "Available Terms" and/or "Default
	Terms" may vary by currency.
	In some cases, the same contract might have different
	terms depending on the market in which it is traded (e.g.,
	London versus NY). In that case the default settings may
	vary by market.
Incorporated Standards:	This contract description incorporates by reference the
	following industry standard documentation and standards:
	(a) 2006 ISDA Definitions
	(b) ISDA Settlement Matrix (if Optional Early
	Termination applies)
	(c) ISDA OTC Taxonomies
	(d) FpML Location Codes
	For convenience, certain terms are mapped to their
D. L. W. WODA OFFICE	FpML 5.5 equivalent.
Product Type/ISDA OTC Taxonomy: ISDA OTC Asset Class:	Interest Rate
ISDA OTC Asset Class: ISDA OTC Base Product:	IR Swap
ISDA OTC Base Floduct:	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 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. As specified by the parties.
Method of Averaging:	As specified by the parties. As specified by the parties.
Compounding:	As specified by the parties. As specified by the parties.
Compounding.	As specified by the parties.

Compounding Dates:	In the event Compounding is selected, as selected by the
	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
Reset Dates Business Days:	Business Day Conventions. As specified by the parties from among the Available
Reset Dates Business Day Convention:	Business Days, subject to any Required Business Days. 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:	120 Specified of the purious.
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. As specified by the parties.
Exercise Business Day:	As specified by the parties. As specified by the parties.
Partial Exercise:	As specified by the parties. As specified by the parties, if Option Style is European.
Multiple Exercise:	As specified by the parties, if Option Style is European. As specified by the parties, if Option Style is American
Munipic Excicise.	or Bermuda.

Minimum Notional Amount:	As specified by the parties if Partial Exercise or Multiple Exercise is specified.
Maximum Notional Amount:	As specified by the parties if Multiple Exercise is specified.
Integral Multiple:	As specified by the parties if Partial Exercise or Multiple Exercise is specified.
Optional Early Termination Settlement Terms:	
Cash Settlement:	As specified by the parties.
ISDA Settlement Matrix:	As specified by the parties, if Cash Settlement is applicable.
Cash Settlement Valuation Time:	If Cash Settlement is applicable, as specified by the parties, directly or via the ISDA Settlement Matrix.
Cash Settlement Valuation Date:	If Cash Settlement is applicable, as specified by the parties, directly or via the ISDA Settlement Matrix.
Valuation Business Days:	If Cash Settlement is applicable, as specified by the parties, directly or via the ISDA Settlement Matrix.
Cash Settlement Payment Date:	If Cash Settlement is applicable, as specified by the parties, directly or via the ISDA Settlement Matrix.
Cash Settlement Payment Date Business Days	If Cash Settlement is applicable, as specified by the
Convention:	parties, directly or via the ISDA Settlement Matrix.
Cash Settlement Method:	If Cash Settlement is applicable, as specified by the parties from Available Cash Settlement Methods, directly or via the ISDA Settlement Matrix.
Cash Settlement Currency:	If Cash Settlement is applicable, and "Cash Price" or "Cash Price—Alternate" apply, as specified by the parties from Available Cash Settlement Methods, directly or via the ISDA Settlement Matrix.
Settlement Rate:	If Cash Settlement is applicable, and "Par Yield Curve—Adjusted," "Par Yield Curve—Unadjusted" or "Zero Coupon Curve—Adjusted" apply, as specified by the parties from Available Cash Settlement Methods, directly or via the ISDA Settlement Matrix parties from Available Cash Settlement Methods, directly or via the ISDA Settlement Matrix.
Cash Settlement Reference Banks:	As specified by the parties, 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
<u>GBP</u>	Pound Sterling	<u>GBLO</u>
<u>JPY</u>	Japanese Yen	<u>JPTO</u>
SEK	Swedish Krona	SEST
USD	United States Dollars	USNY
ZAR	South African Rand	ZAJO

Cap/Floor Available Business Day Conventions

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

Cap/Floor Available Day Count Fractions

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

Cap/Floor Default Effective Dates

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

Cap/Floor Earliest and Latest Effective and Termination Dates

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

Cap/Floor Notional Amounts

Currency	Minimum	Increment	Maximum	Default
EUR	5,000,000	100,000	N/A	N/A
<u>GBP</u>	25,000,000	100,000	<u>N/A</u>	<u>N/A</u>
<u>JPY</u>	2,500,000,000	100,000,000	<u>N/A</u>	<u>N/A</u>
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- SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-3 Month	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-3 Month- SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA- AVERAGE	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS- 10:00-BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS- 10:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS- 11:00-ICAP	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-OIS- COMPOUND- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EONIA-Swap- Index	All quoted tenors	N/A	Per ISDA 2006	N

EUR-EURIBOR- Act/365	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR- Act/365-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR- Reuters	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURIBOR- Telerate	All quoted tenors	N/A	Per ISDA 2006	N
EUR-EURONIA-OIS- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA- EURIBOR Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA- EURIBOR Swap Rate-12:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-LIBOR Swap Rate-10:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-ISDA-LIBOR Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
EUR-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
EUR-LIBOR-BBA- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
EUR-LIBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TAM-CDC	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC10-CNO	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC10-CNO- SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC10- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC5-CNO	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC5-CNO- SwapMarker	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TEC5-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
EUR-TMM-CDC- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
GBP-LIBOR-BBA	All quoted tenors	<u>N/A</u>	Per ISDA 2006	<u>N</u>
GBP-WMBA- SONIA-COMPOUND	All quoted tenors	<u>N/A</u>	<u>Per ISDA 2006</u>	<u>N</u>
JPY-LIBOR-BBA	All quoted tenors	<u>N/A</u>	Per ISDA 2006	<u>N</u>
JPY-TIBOR-17096	All quoted tenors	<u>N/A</u>	Per ISDA 2006	<u>N</u>
JPY-TIBOR-17097	All quoted tenors	<u>N/A</u>	Per ISDA 2006	<u>N</u>
SEK-Annual Swap	All quoted tenors	N/A	Per ISDA 2006	N

Rate				
SEK-Annual Swap Rate-SESWFI	All quoted tenors	N/A	Per ISDA 2006	N
SEK-SIOR-OIS- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
SEK-STIBOR- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
SEK-STIBOR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
SEK-STIBOR-SIDE	All quoted tenors	N/A	Per ISDA 2006	N
USD-Annual Swap Rate-11:00- BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
USD-BA-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-BA-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-BMA Municipal Swap Index	All quoted tenors	N/A	Per ISDA 2006	N
USD-CD-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-CD-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Reference Banks-ICAP SwapPX	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMS-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMT-T7051	All quoted tenors	N/A	Per ISDA 2006	N
USD-CMT-T7052	All quoted tenors	N/A	Per ISDA 2006	N
USD-COF11- FHLBSF	All quoted tenors	N/A	Per ISDA 2006	N
USD-COF11-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
USD-COF11-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
USD-CP-H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-CP-Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds- H.15	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds- H.15-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds- H.15-OIS- COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
USD-Federal Funds- Reference Dealers	All quoted tenors	N/A	Per ISDA 2006	N

USD-FFCB-DISCO	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDA-Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDA-Swap Rate-3:00	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDAFIX3- Swap Rate	All quoted tenors	N/A	Per ISDA 2006	N
USD-ISDAFIX3- Swap Rate-3:00	All quoted tenors	N/A	Per ISDA 2006	N
USD-LIBOR-BBA	All quoted tenors	N/A	Per ISDA 2006	N
USD-LIBOR-BBA- Bloomberg	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
USD-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to 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-	All quoted tenors	N/A	Per ISDA 2006	N

ICAP BrokerTec				
USD-Treasury Rate- SwapMarker100	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate- SwapMarker99	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate- T19901	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate- T500	All quoted tenors	N/A	Per ISDA 2006	N
VND-Semi-Annual Swap Rate-11:00- BGCANTOR	All quoted tenors	N/A	Per ISDA 2006	N
VND-Semi-Annual Swap Rate-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
ZAR-DEPOSIT- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
ZAR-DEPOSIT- SAFEX	All quoted tenors	N/A	Per ISDA 2006	N
ZAR-JIBAR- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
ZAR-JIBAR-SAFEX	All quoted tenors	N/A	Per ISDA 2006	N
ZAR-PRIME- AVERAGE	All quoted tenors	N/A	Per ISDA 2006	N
ZAR-PRIME- AVERAGE- Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N

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

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

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

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

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

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

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

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

Interest Rate Caps/Floors

Cash Settlement Payment Date Business Day Convention:		Business Day Location Table, plus additional days required by for fixings under the Floating Rate Option(s) 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)	

Interest Rate Swaps – ASX Cleared

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

Effective Date:	As per the ASX Rules.
Termination Date:	As agreed by the parties, subject to any minimum or maximum tenor in the ASX Rules.
Termination Date Business Day Convention:	As per the ASX Rules, and thus subject to limitations
Termination Date Business Day Convention.	based on other terms of the transaction.
Stub Periods:	Permitted to the extent allowed under the ASX Rules.
Fixed Rate Payer Payment Dates:	For fixed-for-floating interest rate swaps, as per the
	ASX Rules.
Fixed Amount:	For fixed-for-floating interest rate swaps, as per the ASX Rules.
Fixed Rate:	As agreed by the parties, subject to any minimum or
	maximum rate and per-period variability permitted in
	the ASX Rules and any other restrictions in the ASX Rules.
Floating Rate Payer Payment Dates:	For the floating leg of a fixed-for-floating interest rate
g , ,	swap or for each floating leg of a basis swap, as per the
	ASX Rules.
Floating Amount:	For the floating leg of a fixed-for-floating interest rate
	swap or for each floating leg of a basis swap, as per the
El d' D d O d'	ASX Rules.
Floating Rate Option:	For the floating leg of a fixed-for-floating interest rate swap or for each floating leg of a basis swap, as
	determined by the parties, subject to the ASX Rules,
	which may provide a more limited list of available
	options for a Currency than does the Definition Set.
Designated Maturity:	For the floating leg of a fixed-for-floating interest rate
	swap or for each floating leg of a basis swap, as per the
	ASX Rules, which may provide a more limited set of
	Designated Maturities than does the related rate source
Spread:	page. For the floating leg of a fixed-for-floating interest rate
Spread.	swap or for each floating leg of a basis swap, as
	determined by the parties, subject to any minimum or
	maximum rate and per-period variability permitted by
	the ASX Rules and any other restrictions in the ASX
	Rules.
Reset Dates:	For the floating leg of a fixed-for-floating interest rate
	swap or for each floating leg of a basis swap, as per the ASX Rules.
Floating Rate Daycount Fraction:	For the floating leg of a fixed-for-floating interest rate
Ç	swap or for each floating leg of a basis swap, as per the
	ASX Rules.
Floating Rate for Initial Calculation Period:	For the floating leg of a fixed-for-floating interest rate
	swap or for each floating leg of a basis swap, as per the
E' 1 D. A. D	ASX Rules.
Fixed Rate Payer:	For fixed-for-floating interest rate swaps, as determined by the parties.
Floating Rate Payer:	For the floating leg of a fixed-for-floating interest rate
Troubing rate rayer.	swap or for each floating leg of a basis swap, as
	determined by the parties.
Compounding:	As per the ASX Rules.
Payer for Additional Payment/Fees:	As determined by the parties, subject to any limitations
	in the ASX Rules.
Additional Payment/Fees:	As determined by the parties, subject to any limitations
	in the ASX Rules.

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

Interest Rate Swaps – JSCC Cleared

Summary:	This covers interest rate swaps cleared by Japan Securities Clearing Corporation ("JSCC") (such swaps, "Interest Rate
	Swaps – JSCC Cleared").
Limitations on Available Selections and Default Settings:	The terms under which an Interest Rate Swap – JSCC Cleared may be traded are as specified in these terms and conditions, which incorporate the JSCC Interest Rate Swap Clearing Business Rules (金利スワップ取引清算業務に関する業務方法書) and the JSCC Handling Procedures of Interest Rate Swap
	Business Rules (金利スワップ取引清算業務に関する業務方
	法書の取扱い)(collectively, the "JSCC Rules").
	By electing to trade an Interest Rate Swap – JSCC Cleared, participants are representing that they are familiar with the JSCC Rules and the limitations on transaction terms
	contained therein.
	In particular, participants represent that they are familiar with the limitations on transactions for US Persons set forth in Article 47-2 of the JSCC Handling Procedures of Interest Rate Swap Business Rules (or any successor provisions).
Incorporated Standards:	This contract description incorporates by reference the JSCC Rules as in effect from time to time.
	The JSCC Rules themselves may incorporate certain additional standards, such as the 2000 ISDA Definitions or 2006 ISDA Definitions.
	Be aware that the timing of effectiveness of amendments or
	supplements to the ISDA standards may vary between
	bilateral and JSCC-cleared contracts, since JSCC may
	reserve the right to select when and how such changes
D I / T /ISD / OTC T	become effective.
Product Type/ISDA OTC Taxonomy:	I A A D. A
ISDA OTC Page Products	Interest Rate
ISDA OTC Sub Product:	IR Swap
ISDA OTC Sub-Product(s): Further Limitations:	Fixed Float, OIS and Basis
	Must comply with the JSCC Rules.
Terms: Definition Set:	The definition set (<i>e.g.</i> , ISDA 2000 or ISDA 2006, each as amended) binding on the parties in accordance with the JSCC Rules.
Notional Amount:	An amount in Currency determined by the parties subject to limitations in the JSCC Rules.
	This may vary from period to period to the extent permitted by the JSCC Rules. The JSCC Rules may limit the Currencies and Floating Rate
	Options for which variable notionals are permitted.
Currency:	One of the currencies permitted for the relevant transaction type per the JSCC Rules.
Business Days:	As per the JSCC Rules, which may require certain Business
2 22233 247 5.	Days be applicable on a per Currency or Floating Rate Option Basis and may otherwise limit the available Business Day locations which can be elected.
Business Day Convention:	As per the JSCC Rules.
Daomeso Daj Convention.	110 per me 0000 remen.

Trade Date:	As per the JSCC Rules.
Effective Date:	As per the JSCC Rules.
Termination Date:	As agreed by the parties, subject to any minimum or maximum
	tenor in the JSCC Rules.
Termination Date Business Day Convention:	As per the JSCC Rules, and thus subject to limitations based on
	other terms of the transaction.
Stub Periods:	Permitted to the extent allowed under the JSCC Rules.
Fixed Rate Payer Payment Dates:	For fixed-for-floating interest rate swaps, as per the JSCC
	Rules.
Fixed Amount:	For fixed-for-floating interest rate swaps, as per the JSCC Rules.
Fixed Rate:	As agreed by the parties, subject to any minimum or maximum
	rate and per-period variability permitted in the JSCC Rules and any other restrictions in the JSCC Rules.
Floating Rate Payer Payment Dates:	For the floating leg of a fixed-for-floating interest rate swap or for each floating leg of a basis swap, as per the JSCC Rules.
Floating Amount:	For the floating leg of a fixed-for-floating interest rate swap or for each floating leg of a basis swap, as per the JSCC Rules.
Floating Rate Option:	For the floating leg of a fixed-for-floating interest rate swap or
	for each floating leg of a basis swap, as determined by the
	parties, subject to the JSCC Rules, which may provide a more
	limited list of available options for a Currency than does the
	Definition Set.
Designated Maturity:	For the floating leg of a fixed-for-floating interest rate swap or
	for each floating leg of a basis swap, as per the JSCC Rules,
	which may provide a more limited set of Designated Maturities
0 1	than does the related rate source page.
Spread:	For the floating leg of a fixed-for-floating interest rate swap or
	for each floating leg of a basis swap, as determined by the
	parties, subject to any minimum or maximum rate and perperiod variability permitted by the JSCC Rules and any other
	restrictions in the JSCC Rules.
Reset Dates:	For the floating leg of a fixed-for-floating interest rate swap or
Reset Dates.	for each floating leg of a basis swap, as per the JSCC Rules.
Floating Rate Daycount Fraction:	For the floating leg of a fixed-for-floating interest rate swap or
Treating rate 2 dy to min 1 ration.	for each floating leg of a basis swap, as per the JSCC Rules.
Floating Rate for Initial Calculation Period:	For the floating leg of a fixed-for-floating interest rate swap or
	for each floating leg of a basis swap, as per the JSCC Rules.
Fixed Rate Payer:	For fixed-for-floating interest rate swaps, as determined by the
<u>-</u>	parties.
Floating Rate Payer:	For the floating leg of a fixed-for-floating interest rate swap or
	for each floating leg of a basis swap, as determined by the
	parties.
Compounding:	As per the JSCC Rules.
Payer for Additional Payment/Fees:	As determined by the parties, subject to any limitations in the JSCC Rules.
Additional Payment/Fees:	As determined by the parties, subject to any limitations in the
Tamanana I aj mana I 000.	JSCC Rules.
Payment Date for Additional Payment/Fees	As determined by the parties, subject to any limitations in the
	JSCC Rules.

IOS Index Contracts

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

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

MBX Index Contracts

Transactions (the "Contracts").	Summary:	This covers Markit MBX Fixed for Floating Swap
Settings: as specified in these terms and conditions. For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be certify the date cannot be carried than Earliest nor later than Latest. In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default" and will apply unless the parties vary them. Incorporated Standards: This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions; (b) ISDA OTC Taxonomies; and (c) the Markit MBX Standard Terms Supplement (September 12, 2010 version) or any subsequent Standard Terms Supplement (the "Standard Terms"). Product Type/ISDA OTC Taxonomy: ISDA OTC Asset Class: Credit ISDA OTC Saset Class: Credit ISDA OTC Sub-Product: Index ISDA OTC Taxonotics: MBX ISDA OTC Transaction Type: MBX ISDA OTC Transaction Type: MBX Purther Limitations: None Effective Date: As specified by the parties, subject to adjustment in accordance with the Standard Terms. Notional Amount: An amount is USD agreed by the parties. Notional Amount: An amount is USD agreed by the parties. Notional Amount: An amount is USD agreed by the parties. Notional Amount: An amount is USD agreed by the parties. Annex Date: As agreed by the parties. An amount is USD agreed by the parties. Per the Standard Terms. Annex Date: As agreed by the parties. Per the Standard Terms. Per t		Transactions (the "Contracts").
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. This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions; (b) ISDA OTC Taxonomics; and (c) the Markit MBX Standard Terms Supplement (September 12, 2010 version) or any subsequent Standard Terms. Product Type/ISDA OTC Taxonomy: ISDA OTC Asset Class: Credit ISDA OTC Sase Product: ISDA OTC Sub-Product: ISDA OTC Base Product: ISDA OTC Taxonomy: Seheduled 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: Per the Standard Terms. An amount is USD agreed by the parties. Notional Amount: An amount is USD agreed by the parties. An agreed by the parties. An agreed by the parties. Index: As agreed by the parties. Fixed Rate Payer: As agreed by the parties. As agreed by the parties. Per the Standard Terms. Reset Dates: Per the Standard Terms. Reset Dates: Per the Standard Terms. Per the Standard Terms. Reset Dates: Per the Standard Terms. Per the Standard Terms. Payment Dates: Per the Standard Terms.	Limitations on Available Selections and Default	The terms under which the Contracts may be traded are
than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest. In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default" and will apply unless the parties vary them. Incorporated Standards: This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions; (b) ISDA OTC Taxonomies; and (c) the Markit MBX Standard Terms Supplement (September 12, 2010 version) or any subsequent Standard Terms Supplement (He "Standard Terms"). Product Type/ISDA OTC Taxonomy: ISDA OTC Base Product: ISDA OTC Base Product: ISDA OTC Base Product: Index ISDA OTC Transaction Type: 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 a greed 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 in one then a narrow-based index within the meaning of the CFTC's regulations). Annex Date: As agreed by the parties. Fixed Rate Payer: As agreed by the parties. Fixed Rate Payer: As agreed by the parties. Per the Standard Terms. Fixed Rate Payer: As agreed by the parties. Per the Standard Terms. Reset Dates: Per the Standard Terms. Per the Standard Terms. Payment Dates: Per the Standard Terms. Per the Standard Terms. Payment Dates: Per the Standard Terms. Per the Standard Terms. Business Days: For any purpose, per the Standard Terms.	Settings:	as specified in these terms and conditions.
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. This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions; (b) ISDA OTC Taxonomies; and (c) the Markit MBX Standard Terms Supplement (September 12, 2010 version) or any subsequent Standard Terms Supplement (He "Standard Terms"). Product Type/ISDA OTC Taxonomy: ISDA OTC Asset Class: Credit ISDA OTC Sub-Product: Index ISDA OTC Taxonotet: ISDA OTC Sub-Product: IMBX ISDA OTC Transaction Type: MBX Further Limitations: None Terms: Effective Date: As specified by the parties, subject to adjustment in accordance with the Standard Terms. Scheduled Termination Date: As agreed by the parties. Termination Date: Per the Standard Terms. Notional Amount: An amount is USD agreed by the parties. Index: One of the Markit MBX Index series, as specified by the parties from all then-available series (to the extent such series is not then a narrow-based index within the meaning of the CFTC's regulations). Annex Date: As agreed by the parties. Fixed Rate Payer: Per the Standard Terms. Fixed Rate Payer: As agreed by the parties. Per the Standard Terms. Fixed Rate Payer: Per the Standard Terms. Reset Dates: Per the Standard Terms. Per the Standard Terms. Per the Standard Terms. Reset Dates: Per the Standard Terms.		
the date cannot be earlier than Earliest nor later than Latest. In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default" and will apply unless the parties vary them. Incorporated Standards: This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions; (b) ISDA OTC Taxonomies; and (c) the Markit MBX Standard Terms Supplement (September 12, 2010 version) or any subsequent Standard Terms Supplement (the "Standard Terms"). Product Type/ISDA OTC Taxonomy: ISDA OTC Asset Class: Credit ISDA OTC Base Product: Index ISDA OTC Base Product: Index ISDA OTC Transaction Type: MBX ISDA OTC Transaction Type: MBX ISDA OTC Transaction Type: MBX ISDA OTC Transaction Type: As specified by the parties, subject to adjustment in accordance with the Standard Terms. Scheduled Termination Date: As agreed by the parties. Per the Standard Terms. Notional Amount: 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: Index Provider: Per the Standard Terms. As agreed by the parties. Per the Standard Terms. Period End Dates: Per the Standard Terms. Per the Standard Terms		
Latest. In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default " and will apply unless the parties vary them. Incorporated Standards: This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions; (b) ISDA OTC Taxonomies; and (c) the Markit MBX Standard Terms Supplement (September 12, 2010 version) or any subsequent Standard Terms Supplement (Terms"). Product Type/ISDA OTC Taxonomy: ISDA OTC Asset Class: Credit ISDA OTC Sase Product: Index ISDA OTC Sub-Product: Index ISDA OTC Sub-Product: ISDA OTC Taxonomies: ISDA OTC Taxonomies: 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. Per the Standard Terms. Notional Amount: An amount is USD agreed by the parties. Index: One of the Markit MBX Index series, as specified by the parties from all then-available series (to the extent such series is not then an anrow-based index within the meaning of the CFTC's regulations). Annex Date: Index Provider: Per the Standard Terms. As agreed by the parties. Per the Standard Terms. Per the Standard Terms. Per the Standard Terms. Per the Standard Terms. As agreed by the parties. Per the Standard Terms.	Increment and cannot exceed the Maximum; for a date,	
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: Inis contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions; (b) ISDA OTC Taxonomies; and (c) the Markit MBX Standard Terms Supplement (September 12, 2010 version) or any subsequent Standard Terms Supplement (the "Standard Terms"). Product Type/ISDA OTC Taxonomy: ISDA OTC Asset Class: Credit ISDA OTC Sase Product: Index ISDA OTC Sub-Product: MBX ISDA OTC Tansaction Type: MBX ISDA OTC Transaction Type: MBX ISDA OTC Transaction Type: MBX ISDA OTC Transaction Type: As specified by the parties, subject to adjustment in accordance with the Standard Terms. Scheduled Termination Date: As agreed by the parties. Per the Standard Terms. Notional Amount: An amount is USD agreed by the parties. Index: One of the Markit MBX Index series; (to the extent such series is not then a narrow-based index within the meaning of the CFTC's regulations). Annex Date: Index Provider: Per the Standard Terms. As agreed by the parties. Index Provider: Per the Standard Terms. Period End Dates: Per the Standard Terms. Per the Standard Term		
the parties will transact. These are shown as "Default" and will apply unless the parties vary them. Incorporated Standards: This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions; (b) ISDA OTC Taxonomies; and (c) the Markit MBX Standard Terms Supplement (September 12, 2010 version) or any subsequent Standard Terms Supplement (the "Standard Terms Supplement (the "Standard Terms"). Product Type/ISDA OTC Taxonomy: ISDA OTC Asset Class: ISDA OTC Base Product: Index ISDA OTC Sub-Product: ISDA OTC Sub-Product: ISDA OTC Taxonomics: ISDA OTC Taxonomy: ISDA OTC Taxonomy: Effective Date: As specified by the parties, subject to adjustment in accordance with the Standard Terms. Scheduled Termination Date: As agreed by the parties. Per the Standard Terms. Notional Amount: An amount is USD agreed by the parties. Index: One of the Markit MBX Index series, as specified by the parties from all then-available series (to the extent such series is not then a narrow-based index within the meaning of the CFTC's regulations). Annex Date: Index Per the Standard Terms. Annex Date: As agreed by the parties. Index Per the Standard Terms.		
These are shown as "Default" and will apply unless the parties vary them. Incorporated Standards: This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions; (b) ISDA OTC Taxonomies; and (c) the Markit MBX Standard Terms Supplement (September 12, 2010 version) or any subsequent Standard Terms Supplement (the "Standard Terms"). Product Type/ISDA OTC Taxonomy: ISDA OTC Asset Class: Credit ISDA OTC Asset Class: ISDA OTC Base Product: IMBX ISDA OTC Sub-Product: MBX ISDA OTC Transaction Type: MBX Further Limitations: Terms: Effective Date: As specified by the parties, subject to adjustment in accordance with the Standard Terms. Scheduled Termination Date: As agreed by the parties. Termination Date: Per the Standard Terms. Notional Amount: An amount is USD agreed by the parties. Index: One of the Markit MBX Index series, as specified by the parties from all then-available series (to the extent such series is not then a narrow-based index within the meaning of the CFTC's regulations). Annex Date: As agreed by the parties. Index Provider: Per the Standard Terms. As agreed by the parties. Per the Standard Terms. Period End Dates: Per the Standard Terms.		
Incorporated Standards: Incorporated Standards: This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions; (b) ISDA OTC Taxonomies; and (c) the Markit MBX Standard Terms Supplement (September 12, 2010 version) or any subsequent Standard Terms Supplement (He "Standard Terms Supplement (He "Standard Terms Supplement (He "Standard Terms"). Product Type/ISDA OTC Taxonomy: ISDA OTC Asset Class: ISDA OTC Asset Class: ISDA OTC Base Product: ISDA OTC Base Product: ISDA OTC Transaction Type: 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: Per the Standard Terms. Notional Amount: An amount is USD agreed by the parties. Index: One of the Markit MBX Index series, as specified by the parties from all then-available series (to the extent such series is not then a narrow-based index within the meaning of the CFTC's regulations). Annex Date: As agreed by the parties. Index Provider: Per the Standard Terms.		
Incorporated Standards: This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions; (b) ISDA OTC Taxonomies; and (c) the Markit MBX Standard Terms Supplement (September 12, 2010 version) or any subsequent Standard Terms Supplement (Terms"). Product Type/ISDA OTC Taxonomy: ISDA OTC Asset Class: Credit ISDA OTC Base Product: Index ISDA OTC Sub-Product: ISDA OTC Sub-Product: ISDA OTC Transaction Type: MBX ISDA OTC Transaction Type: MBX ISDA OTC Transaction Type: MBX See Use Is Index Scheduled Terminations: Terms: Effective Date: As specified by the parties, subject to adjustment in accordance with the Standard Terms. Scheduled Termination Date: Per the Standard Terms. Notional Amount: 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. As agreed by the parties. Per the Standard Terms. Per the Standard Terms. As agreed by the parties. Per the Standard Terms.		
following industry standard documentation and standards: (a) 2006 ISDA Definitions; (b) ISDA OTC Taxonomies; and (c) the Markit MBX Standard Terms Supplement (September 12, 2010 version) or any subsequent Standard Terms Supplement (the "Standard Terms"). Product Type/ISDA OTC Taxonomy: ISDA OTC Asset Class: Credit ISDA OTC Base Product: Index ISDA OTC Base Product: ISDA OTC Sub-Product: ISDA OTC Taxonomy: ISDA OTC Taxonomy: ISDA OTC Taxonomy: 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. Per the Standard Terms. 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. Per the Standard Terms. Fixed Rate Payer: As agreed by the parties. Per the Standard Terms. Per the Standard Terms. Reset Dates: Per the Standard Terms.		
standards: (a) 2006 ISDA Definitions; (b) ISDA OTC Taxonomies; and (c) the Markit MBX Standard Terms Supplement (September 12, 2010 version) or any subsequent Standard Terms Supplement (Terms"). Product Type/ISDA OTC Taxonomy: ISDA OTC Asset Class: ISDA OTC Base Product: Index ISDA OTC Sub-Product: IMBX ISDA OTC Sub-Product: IMBX ISDA OTC Taxonomy: ISDA OTC Sub-Product: IMBX ISDA OTC Taxonomy: ISDA OTC Sub-Product: IMBX ISDA OTC Taxonotin 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. 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. As agreed by the parties. Per the Standard Terms.	Incorporated Standards:	
(a) 2006 ISDA Definitions; (b) ISDA OTC Taxonomies; and (c) the Markit MBX Standard Terms Supplement (September 12, 2010 version) or any subsequent Standard Terms Supplement (the "Standard Terms"). Product Type/ISDA OTC Taxonomy: ISDA OTC Asset Class: ISDA OTC Base Product: Index ISDA OTC Base Product: ISDA OTC Base Product: ISDA OTC Tansaction Type: MBX ISDA OTC Transaction Type: MBX ISDA OTC Instantion: 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. Per the Standard Terms. Notional Amount: 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: Index Provider: Per the Standard Terms. As agreed by the parties. Floating Rate Payer: As agreed by the parties. Per the Standard Terms. Floating Rate Payer: As agreed by the parties. Per the Standard Terms.		• •
(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: ISDA OTC Base Product: ISDA OTC Sub-Product: ISDA OTC Sub-Product: ISDA OTC Transaction Type: MBX ISDA OTC Transaction Type: MBX ISDA OTC Transaction Type: Effective Date: As specified by the parties, subject to adjustment in accordance with the Standard Terms. Scheduled Termination Date: Per the Standard Terms. Notional Amount: 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: Index Per the Standard Terms. As agreed by the parties. Index Provider: Per the Standard Terms. As agreed by the parties. Index Provider: Per the Standard Terms. Fixed Rate Payer: As agreed by the parties. Per the Standard Terms. Fixed Rate Payer: Per the Standard Terms.		
(e) 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 Base Product: Index ISDA OTC Sub-Product: MBX ISDA OTC Transaction Type: MBX Further Limitations: None Terms: Effective Date: As specified by the parties, subject to adjustment in accordance with the Standard Terms. Scheduled Termination Date: As agreed by the parties. Termination Date: Per the Standard Terms. Notional Amount: An amount is USD agreed by the parties. Index: One of the Markit MBX Index series, as specified by the parties from all then-available series (to the extent such series is not then a narrow-based index within the meaning of the CFTC's regulations). Annex Date: As agreed by the parties. Index Provider: Per the Standard Terms. Fixed Rate Payer: As agreed by the parties. Floating Rate Payer: As agreed by the parties. Period End Dates: Per the Standard Terms. Period End Dates: Per the Standard Terms.		
(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: ISDA OTC Sub-Product: ISDA OTC Transaction Type: 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. Per the Standard Terms. Notional Amount: 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: Index Provider: Per the Standard Terms. As agreed by the parties. Fixed Rate Payer: As agreed by the parties. Per the Standard Terms. Fixed Rate Payer: As agreed by the parties. Per the Standard Terms. Per the Standard Terms. As agreed by the parties. Per the Standard Terms. Fixed Rate Payer: As agreed by the parties. Per the Standard Terms.		
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 ISDA OTC Transaction Type: MBX Further Limitations: None		
Product Type/ISDA OTC Taxonomy: ISDA OTC Asset Class: ISDA OTC Base Product: ISDA OTC Sub-Product: ISDA OTC Sub-Product: ISDA OTC Transaction Type: 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. Per the Standard Terms. Notional Amount: 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. Per the Standard Terms. Reset Dates: Per the Standard Terms. Reset Dates: Per the Standard Terms. Per the Standard Terms. As agreed by the parties. Per the Standard Terms. Per the Standard Terms. Reset Dates: Per the Standard Terms. Per the Standard Terms. Payment Dates: Per the Standard Terms. Per the Standard Terms. Payment Dates: Per the Standard Terms. Per the Standard Terms. Day Count Fraction: Per 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 ISDA OTC Transaction Type: MBX Further Limitations: None		
ISDA OTC Asset Class: ISDA OTC Base Product: ISDA OTC Sub-Product: ISDA OTC Sub-Product: 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. Per the Standard Terms. Notional Amount: 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: Index Provider: Index Provider: Per the Standard Terms. As agreed by the parties. Per the Standard Terms. Fixed Rate Payer: As agreed by the parties. Per the Standard Terms. Period End Dates: Per the Standard Terms. Reset Dates: Per the Standard Terms. Per the Standard Terms. Reset Dates: Per the Standard Terms.		Terms").
ISDA OTC Base Product: 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. Per the Standard Terms. Notional Amount: An amount is USD agreed by the parties. Index: One of the Markit MBX Index series, as specified by the parties from all then-available series (to the extent such series is not then a narrow-based index within the meaning of the CFTC's regulations). Annex Date: Index Provider: Per the Standard Terms. Fixed Rate Payer: As agreed by the parties. Floating Rate Payer: As agreed by the parties. Per the Standard Terms. Fixed Rate Payer: As agreed by the parties. Per the Standard Terms. Period End Dates: Per the Standard Terms. Reset Dates: Per the Standard Terms. Per the Standard Terms. As agreed by the parties. Per the Standard Terms. Per the Standard Terms. Day Count Fraction: Per the Standard Terms.		0.11
ISDA OTC Sub-Product: 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: Per the Standard Terms. Notional Amount: 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: Index Provider: Per the Standard Terms. Fixed Rate Payer: As agreed by the parties. Per the Standard Terms. Fixed Rate Payer: As agreed by the parties. Per the Standard Terms.		
ISDA OTC Transaction Type: Further Limitations: None Terms: Effective Date: As specified by the parties, subject to adjustment in accordance with the Standard Terms. Scheduled Termination Date: Per the Standard Terms. Notional Amount: 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: Index Provider: Per the Standard Terms. As agreed by the parties. Fixed Rate Payer: As agreed by the parties. Floating Rate Payer: As agreed by the parties. Per the Standard Terms. Per the Standard Terms. Reset Dates: Per the Standard Terms.		
Further Limitations: 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. Per the Standard Terms. Notional Amount: An amount is USD agreed by the parties. 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. Per the Standard Terms. Per the Standard Terms. Reset Dates: Per the Standard Terms. 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.		
Terms:Effective Date:As specified by the parties, subject to adjustment in accordance with the Standard Terms.Scheduled Termination Date:As agreed by the parties.Termination Date:Per the Standard Terms.Notional Amount:An amount is USD agreed by the parties.Index:One of the Markit MBX Index series, as specified by the parties from all then-available series (to the extent such series is not then a narrow-based index within the meaning of the CFTC's regulations).Annex Date:As agreed by the parties.Index Provider:Per the Standard Terms.Fixed Rate Payer:As agreed by the parties.Poating 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.		
Effective Date: As specified by the parties, subject to adjustment in accordance with the Standard Terms. Scheduled Termination Date: As agreed by the parties. Per the Standard Terms. Notional Amount: An amount is USD agreed by the parties. Index: One of the Markit MBX Index series, as specified by the parties from all then-available series (to the extent such series is not then a narrow-based index within the meaning of the CFTC's regulations). Annex Date: Index Provider: Index Provider: Per the Standard Terms. Fixed Rate Payer: As agreed by the parties. Floating Rate Payer: As agreed by the parties. Per the Standard Terms. Per the Standard Terms. Reset Dates: Per the Standard Terms. 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. Per the Standard Terms. Per the Standard Terms. Per the Standard Terms. For any purpose, per the Standard Terms.		None
accordance with the Standard Terms. Scheduled Termination Date: As agreed by the parties. Per the Standard Terms. Notional Amount: An amount is USD agreed by the parties. Index: One of the Markit MBX Index series, as specified by the parties from all then-available series (to the extent such series is not then a narrow-based index within the meaning of the CFTC's regulations). Annex Date: As agreed by the parties. Index Provider: Per the Standard Terms. Fixed Rate Payer: As agreed by the parties. Floating Rate Payer: As agreed by the parties. Per the Standard Terms. Reset Dates: Per the Standard Terms. 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. Per the Standard Terms. Per the Standard Terms. Per the Standard Terms. For any purpose, per the Standard Terms.		A 'C 11 (1 (1 (1 (1 (1 (1 (1 (1 (1 (1 (1 (1
Scheduled Termination Date: Termination Date: Per the Standard Terms. Notional Amount: An amount is USD agreed by the parties. Index: One of the Markit MBX Index series, as specified by the parties from all then-available series (to the extent such series is not then a narrow-based index within the meaning of the CFTC's regulations). Annex Date: As agreed by the parties. Index Provider: Per the Standard Terms. Fixed Rate Payer: As agreed by the parties. Floating Rate Payer: As agreed by the parties. Period End Dates: Per the Standard Terms. Reset Dates: Per the Standard Terms. 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. For any purpose, per the Standard Terms.	Effective Date:	
Termination Date: Notional Amount: An amount is USD agreed by the parties. 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. Per the Standard Terms. Per the Standard Terms. Reset Dates: Per the Standard Terms. Reset Dates: Per the Standard Terms. 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. Per the Standard Terms. For any purpose, per the Standard Terms.	C 1 - 1-1 T ' - 4' - D-4	
Notional Amount:An amount is USD agreed by the parties.Index:One of the Markit MBX Index series, as specified by the parties from all then-available series (to the extent such series is not then a narrow-based index within the meaning of the CFTC's regulations).Annex Date:As agreed by the parties.Index Provider:Per the Standard Terms.Fixed Rate Payer:As agreed by the parties.Floating Rate Payer:As agreed by the parties.Period End Dates:Per the Standard Terms.Reset Dates:Per the Standard Terms.Payment Dates:Per the Standard Terms.Calculation Agent:As agreed by the parties or, if not so agreed, per the Standard Terms.Day Count Fraction:Per the Standard Terms.Business Days:For any purpose, per the Standard Terms.		
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. Per the Standard Terms. Reset Dates: Per the Standard Terms. 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. Per the Standard Terms. For any purpose, per the Standard Terms.		
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. Per the Standard Terms. Per the Standard Terms. Reset Dates: Per the Standard Terms Per the Standard Terms. 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. Per the Standard Terms. For any purpose, per the Standard Terms.		
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 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.	ilidex.	
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 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.		
Annex Date: 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 Per the Standard Terms 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. For any purpose, per the Standard Terms.		
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 TermsPayment 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.	Annex Date:	
Fixed Rate Payer: 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. Per the Standard Terms. For any purpose, per the Standard Terms.		
Floating Rate Payer: Period End Dates: Per the Standard Terms. Reset Dates: Per the Standard Terms Payment Dates: Per the Standard Terms. Calculation Agent: Calculation Agent: Day Count Fraction: Per the Standard Terms. Per the Standard Terms. As agreed by the parties or, if not so agreed, per the Standard Terms. Per the Standard Terms. Per the Standard Terms. For any purpose, per the Standard Terms.		
Period End Dates:Per the Standard Terms.Reset Dates:Per the Standard TermsPayment 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.		
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. Per the Standard Terms. For any purpose, per the Standard Terms.		
Payment Dates: Calculation Agent: As agreed by the parties or, if not so agreed, per the Standard Terms. Day Count Fraction: Per the Standard Terms. Per the Standard Terms. For any purpose, 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.		
Standard Terms. Day Count Fraction: Per the Standard Terms. Business Days: For any purpose, per the Standard Terms.		
Day Count Fraction: Business Days: Per the Standard Terms. For any purpose, per the Standard Terms.		
Business Days: For any purpose, per the Standard Terms.	Day Count Fraction:	

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.

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

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

Fixed Floating Available Currencies and Required Business Days

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

Fixed Floating Available Business Day Conventions

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

Notional Amounts

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

Natural Gas Date/Instrument Spread Contracts

Summary: Publication Sources:	This covers "Natural Gas Date/Instrument Spread Contracts". A natural-gas date/instrument spread contract is a cash-settled agreement between two counterparties whereby one counterparty agrees to pay a floating amount to the other counterparty on a given date, and then receive a different floating amount from the other counterparty on a different, later date. The difference between the two floating amounts is the spread, which is the quoted price for the contract. The floating amounts are based on the notional quantity traded and the price of natural gas a stated hub published by one of a series of industry. • CGPR—Canadian Gas Price Reporter • Gas Daily—Platt's Gas Daily's Daily Report • IFERC—Platt's Inside FERC Gas Market Reporter • NGI—Natural Gas Intelligence's Bidweek Survey The floating amount can be based on the price for a given period in a given issue of the publication source (e.g., monthly based on the first	
	issue of the month) or an average of prices (e.g., average of weekly bid prices for each weekly issue), as agreed by the parties.	
Reference Commodities:		
Settlement Currency:	Currency in which payments are made between the two counterparties: USD CAD (AECO only)	
Quoting Convention and Minimum Increment:	Notional amount, as agreed by counterparties.	
Minimum Size:	Notional amount, as agreed by counterparties.	
Notional Currency:	Currency in which payments are made between the two counterparties: 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

I

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

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

Natural Gas – Fixed/Floating Swap Contracts

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

Natural Gas – Swing Swap Contracts

Summary:	This covers "Natural Gas – Swing Swap Contracts".				
	A natural gas swing swap contract is a cash settled agreement between two				
	counterparties whereby one counterparty agrees to pay a floating amount to the				
	other counterparty on a given date(s), which floating amount is calculated				
	based on the daily reported price for natural gas at a given hub, and in				
	exchange the second counterparty will pay a floating amount to the first				
	counterparty on the same given date(s) based on the price at the same hub				
	reported for a different period (e.g., weekly or monthly).				
	The floating amounts paid are determined based on the notional quantity and,				
	in the case of the first floating amount, the daily price of natural gas a stated				
	hub published by one of a series of industry publications and, in the case of the				
	second floating amount, a price of natural gas the same hub published with				
	respect to a different periodicity.				
Publication Sources (Non-Daily):	CGPR—Canadian Gas Price Reporter				
ablication sources (1 ton Buny).	IFERC—Platt's Inside FERC Gas Market Reporter				
	NGI—Natural Gas Intelligence's Bidweek Survey				
	The floating amount can be based on the price for a given period in a given				
	issue of the Publication Source (e.g., monthly based on the first issue of the month) or an average of prices (e.g., average of weekly bid prices for each				
	weekly issue), as agreed by the parties.				
Publication Sources (Daily):	Gas Daily –Platt's Gas Daily's Daily Report				
Reference Commodities and Non-	AECO—Alberta Energy Co. (CGPR)				
Daily Publication Source:	ALG—Algonquin Energy Co. (IFERC)				
Daily I ubilcation Source.	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) 				
	 Panhandle—Panhandle Eastern Pipeline Co. (IFERC) Permian—El Paso Natural Gas Co. Permian Basin Pool (IFERC) 				
	PG&E Citygate—PG&E Citygate (IFERC)				
	P 1' N 1 P 1 N 1 P 1 N 1 P 1 (TEED C)				
	San Juan— El Paso Natural Gas Co. San Juan Basin Pool (IFERC) Sand Signato (IEERC)				
	Socal—Socal Citygate (IFERC) Syman Northwest Pineline Syman (IFERC)				
	Sumas—Northwest Pipeline, Sumas (IFERC) TGO, Galarabia Gas Transmission Gamman (IFERC)				
	TCO—Columbia Gas Transmission Company (IFERC) TETCO M2 Transmission Company (IFERC) TETCO M2 Transmission Company (IFERC)				
	TETCO M3—Texas Eastern Transmission Corp M3 Zone (IFERC) Texas Network Case Ricaling Co. of Americals Taylor (IFERC)				
	Texok— Natural Gas Pipeline Co of Americak TexOK (IFERC) Texas 7(N) Texas anti-product Cos Bineline 7 and (N) (IFERC)				
	• Trans Z6 NY—Transcontinenal Gas Pipeline, Zone 6 (NY) (IFERC)				
	Ventura—Northern Border Pipeline, Ventura (IFERC) Webs. Webs. Webs. West Towas (IFERC)				
South and and Comment and	Waha—Waha Hub, West Texas (IFERC) Common via policile accompany and between the true country and the true country and the true country and the true country are true.				
Settlement Currency:	Currency in which payments are made between the two counterparties:				
	• USD				
Out of the second secon	• CAD (AECO only)				
Quoting Convention and	Notional amount, as agreed by counterparties.				
Minimum Increment:	N C - 1				
Minimum Size:	Notional amount, as agreed by counterparties.				
Notional Currency:	Currency in which the fixed and floating prices are quoted:				
	• USD				

Natural Gas – Swing Swap Contracts

	CAD (AECO only)				
Trading Conventions:	Buy or Sell which refers to whether or not the non-daily price based floating				
	amount is paid(buy) or received (sell).				
Calculation Period:	The reference price may be averaged across the days, contracts or publication				
	source issues as agreed by the counterparties.				
Trade Date:	The date on which counterparties enter into the contract.				
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

("Non-Deliverable Single-Currency Swaps") and non- deliverable cross-currency swaps ("Non-Deliverable Cross-Currency Swaps" and, together with Non- Deliverable Single-Currency Swaps, "Non-Deliverable Swaps"). The terms under which Non-Deliverable Single- Currency Swaps and Non-Deliverable Cross-Currency Swaps may be traded are as specified in these terms and conditions or in the attached tables. For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest. For Business Days, the defaults shall be the locations specified. The parties may add additional locations from the Available Locations and may eliminate some or all of the other locations, so long as there is at least one location in which payment may be made. For these purposes "TARGET" is considered a location. In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default" and will apply unless the parties wary them. This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions"); (b) ISDA OTC Taxonomies; (c) FpML Location Codes; (d) the ISDA/EMTA 1998 FX and Currency Option Definitions ("1998 Definitions"); (e) the EMTA Non-Deliverable Forward Templates; (f) the EMTA Non-Deliverable FOrward Templates;	Cummary	This covers non-deliverable single-currency swaps
deliverable cross-currency swaps ("Non-Deliverable Cross-Currency Swaps" and, together with Non-Deliverable Swaps"). Limitations on Available Selections and Default Settings: The terms under which Non-Deliverable Single-Currency Swaps and Non-Deliverable Cross-Currency Swaps may be traded are as specified in these terms and conditions or in the attached tables. For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest. For Business Days, the defaults shall be the locations specified. The parties may add additional locations from the Available Locations and may eliminate some or all of the other locations, so long as there is at least one location in which payment may be made. For these purposes "TARGET" is considered a location. In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default" and will apply unless the parties vary them. Incorporated Standards: (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-ISDA Market Practice for Non-Deliverable Forward Templates; (f) the EMTA-ISDA Market Practice for Non-Deliverable Forward Templates; (f) the EMTA-ISDA Market Practice for Non-Deliverable CLP "Cámara" (CLP TNA) Interest Rate Swap Transactions ("CLP TNA) Interest Rate Swap Transactions ("CLP TNA) Interest	Summary:	
Cross-Currency Swaps" and, together with Non-Deliverable Swaps"). Limitations on Available Selections and Default Settings: The terms under which Non-Deliverable Single-Currency Swaps and Non-Deliverable Single-Currency Swaps and Non-Deliverable Single-Swaps may be traded are as specified in these terms and conditions or in the attached tables. For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest. For Business Days, the defaults shall be the locations specified. The parties may add additional locations from the Available Locations and may eliminate some or all of the other locations, so long as there is at least one location in which payment may be made. For these purposes "TARGET" is considered a location. In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default" and will apply unless the parties vary them. Incorporated Standards: This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions (including Supplement 31 thereto); (b) ISDA OTC Taxonomies; (c) FpML Location Codes; (d) the ISDA/EMTA 1998 FX and Currency Option Definitions ("1998 Definitions"); (e) the EMTA-ISDA Market Practice for Non-Deliverable CLP "Cámara" (CLP TNA) Interest Rate Swap Transactions ("CLP TNA) Interest Rate Swap Transa		
Deliverable Single-Currency Swaps, "Non-Deliverable Swaps"). 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. For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest. For Business Days, the defaults shall be the locations specified. The parties may add additional locations from the Available Locations and may eliminate some or all of the other locations, so long as there is at least one location in which payment may be made. For these purposes "TARGET" is considered a location. In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default" and will apply unless the parties vary them. Incorporated Standards: (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-ISDA Market Practice for Non-Deliverable CLP "Cámara" (CLP TNA) Interest Rate Swap Transactions ("CLP TNA) Interest Rate Swap Transactions ("CLP TNA) Interest Rate Swap Transactions ("CLP TNA) Interest		
Limitations on Available Selections and Default Settings: 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. For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest. For Business Days, the defaults shall be the locations specified. The parties may add additional locations from the Available Locations and may eliminate some or all of the other locations, so long as there is at least one location in which payment may be made. For these purposes "TARGET" is considered a location. In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default" and will apply unless the parties vary them. This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions (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-ISDA Market Practice for Non-Deliverable FOrward Templates; (f) the EMTA-ISDA Market Practice for Non-Deliverable CLP "Cámara" (CLP TNA) Interest Rate Swap Transactions ("CLP TNA) Interest		
The terms under which Non-Deliverable Single-Currency Swaps and Non-Deliverable Cross-Currency Swaps may be traded are as specified in these terms and conditions or in the attached tables. For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest. For Business Days, the defaults shall be the locations specified. The parties may add additional locations from the Available Locations and may eliminate some or all of the other locations, so long as there is at least one location in which payment may be made. For these purposes "TARGET" is considered a location. In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default" and will apply unless the parties vary them. This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions (including Supplement 31 thereto); (b) ISDA OTC Taxonomies; (c) FpML Location Codes; (d) the ISDA/EMTA 1998 FX and Currency Option Definitions "1998 Definitions"); (e) the EMTA-ISDA Market Practice for Non-Deliverable CLP "Cámara" (CLP TNA) Interest Rate Swap Transactions ("CLP TNA) Best		
Settings: Currency Swaps and Non-Deliverable Cross-Currency Swaps may be traded are as specified in these terms and conditions or in the attached tables. For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest. For Business Days, the defaults shall be the locations specified. The parties may add additional locations from the Available Locations and may eliminate some or all of the other locations, so long as there is at least one location in which payment may be made. For these purposes "TARGET" is considered a location. In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default" and will apply unless the parties vary them. This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions (including Supplement 31 thereto); (b) ISDA OTC Taxonomies; (c) FpML Location Codes; (d) the ISDA/EMTA 1998 FX and Currency Option Definitions ("1998 Definitions"); (e) the EMTA Non-Deliverable Forward Templates; (f) the EMTA-ISDA Market Practice for Non-Deliverable CLP "Camara" (CLP TNA) Interest Rate Swap Transactions ("CLP TNA) Best	Limitations on Available Selections and Default	
Swaps may be traded are as specified in these terms and conditions or in the attached tables. For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest. For Business Days, the defaults shall be the locations specified. The parties may add additional locations from the Available Locations and may eliminate some or all of the other locations, so long as there is at least one location in which payment may be made. For these purposes "TARGET" is considered a location. In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default" and will apply unless the parties vary them. This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions (including Supplement 31 thereto); (b) ISDA OTC Taxonomies; (c) FpML Location Codes; (d) the ISDA/EMTA 1998 FX and Currency Option Definitions ("1998 Definitions"); (e) the EMTA Non-Deliverable Forward Templates; (f) the EMTA-ISDA Market Practice for Non-Deliverable CIP "Camara" (CLP TNA) Interest Rate Swap Transactions ("CLP TNA) Best		
conditions or in the attached tables. For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest. For Business Days, the defaults shall be the locations specified. The parties may add additional locations from the Available Locations and may eliminate some or all of the other locations, so long as there is at least one location in which payment may be made. For these purposes "TARGET" is considered a location. In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default" and will apply unless the parties vary them. Incorporated Standards: This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions (including Supplement 31 thereto); (b) ISDA OTC Taxonomies; (c) FpML Location Codes; (d) the ISDA/EMTA 1998 FX and Currency Option Definitions ("1998 Definitions"); (e) the EMTA Non-Deliverable Forward Templates; (f) the EMTA-ISDA Market Practice for Non-Deliverable CLP "Cámara" (CLP TNA) Interest Rate Swap Transactions ("CLP TNA Best	~~~~~g,v	
than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest. For Business Days, the defaults shall be the locations specified. The parties may add additional locations from the Available Locations and may eliminate some or all of the other locations, so long as there is at least one location in which payment may be made. For these purposes "TARGET" is considered a location. In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default" and will apply unless the parties vary them. Incorporated Standards: (a) 2006 ISDA Definition incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions (including Supplement 31 thereto); (b) ISDA OTC Taxonomies; (c) FpML Location Codes; (d) the ISDA/EMTA 1998 FX and Currency Option Definitions ("1998 Definitions"); (e) the EMTA Non-Deliverable Forward Templates; (f) the EMTA-ISDA Market Practice for Non-Deliverable CLP "Cámara" (CLP TNA) Interest Rate Swap Transactions ("CLP TNA) Best		
than the specified Minimum, must represent an even Increment and cannot exceed the Maximum; for a date, the date cannot be earlier than Earliest nor later than Latest. For Business Days, the defaults shall be the locations specified. The parties may add additional locations from the Available Locations and may eliminate some or all of the other locations, so long as there is at least one location in which payment may be made. For these purposes "TARGET" is considered a location. In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default" and will apply unless the parties vary them. Incorporated Standards: This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions (including Supplement 31 thereto); (b) ISDA OTC Taxonomies; (c) FpML Location Codes; (d) the ISDA/EMTA 1998 FX and Currency Option Definitions ("1998 Definitions"); (e) the EMTA Non-Deliverable Forward Templates; (f) the EMTA-ISDA Market Practice for Non-Deliverable CLP "Cámara" (CLP TNA) Interest Rate Swap Transactions ("CLP TNA) Best		For amounts or rates, the relevant term cannot be less
the date cannot be earlier than Earliest nor later than Latest. For Business Days, the defaults shall be the locations specified. The parties may add additional locations from the Available Locations and may eliminate some or all of the other locations, so long as there is at least one location in which payment may be made. For these purposes "TARGET" is considered a location. In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default" and will apply unless the parties vary them. Incorporated Standards: This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions (including Supplement 31 thereto); (b) ISDA OTC Taxonomies; (c) FpML Location Codes; (d) the ISDA/EMTA 1998 FX and Currency Option Definitions ("1998 Definitions"); (e) the EMTA Non-Deliverable Forward Templates; (f) the EMTA-ISDA Market Practice for Non- Deliverable CLP "Cámara" (CLP TNA) Interest Rate Swap Transactions ("CLP TNA) Best		
Latest. For Business Days, the defaults shall be the locations specified. The parties may add additional locations from the Available Locations and may eliminate some or all of the other locations, so long as there is at least one location in which payment may be made. For these purposes "TARGET" is considered a location. In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default" and will apply unless the parties vary them. Incorporated Standards: This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions (including Supplement 31 thereto); (b) ISDA OTC Taxonomies; (c) FpML Location Codes; (d) the ISDA/EMTA 1998 FX and Currency Option Definitions ("1998 Definitions"); (e) the EMTA Non-Deliverable Forward Templates; (f) the EMTA-ISDA Market Practice for Non-Deliverable CLP "Cámara" (CLP TNA) Interest Rate Swap Transactions ("CLP TNA) Best		Increment and cannot exceed the Maximum; for a date,
For Business Days, the defaults shall be the locations specified. The parties may add additional locations from the Available Locations and may eliminate some or all of the other locations, so long as there is at least one location in which payment may be made. For these purposes "TARGET" is considered a location. In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default" and will apply unless the parties vary them. Incorporated Standards: This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions (including Supplement 31 thereto); (b) ISDA OTC Taxonomies; (c) FpML Location Codes; (d) the ISDA/EMTA 1998 FX and Currency Option Definitions ("1998 Definitions"); (e) the EMTA Non-Deliverable Forward Templates; (f) the EMTA-ISDA Market Practice for Non-Deliverable CLP "Cámara" (CLP TNA) Interest Rate Swap Transactions ("CLP TNA Best		the date cannot be earlier than Earliest nor later than
specified. The parties may add additional locations from the Available Locations and may eliminate some or all of the other locations, so long as there is at least one location in which payment may be made. For these purposes "TARGET" is considered a location. In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default" and will apply unless the parties vary them. Incorporated Standards: This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions (including Supplement 31 thereto); (b) ISDA OTC Taxonomies; (c) FpML Location Codes; (d) the ISDA/EMTA 1998 FX and Currency Option Definitions ("1998 Definitions"); (e) the EMTA Non-Deliverable Forward Templates; (f) the EMTA-ISDA Market Practice for Non-Deliverable CLP "Cámara" (CLP TNA) Interest Rate Swap Transactions ("CLP TNA Best		Latest.
The parties may add additional locations from the Available Locations and may eliminate some or all of the other locations, so long as there is at least one location in which payment may be made. For these purposes "TARGET" is considered a location. In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default" and will apply unless the parties vary them. Incorporated Standards: This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions (including Supplement 31 thereto); (b) ISDA OTC Taxonomies; (c) FpML Location Codes; (d) the ISDA/EMTA 1998 FX and Currency Option Definitions ("1998 Definitions"); (e) the EMTA Non-Deliverable Forward Templates; (f) the EMTA-ISDA Market Practice for Non-Deliverable CLP "Cámara" (CLP TNA) Interest Rate Swap Transactions ("CLP TNA Best")		
Available Locations and may eliminate some or all of the other locations, so long as there is at least one location in which payment may be made. For these purposes "TARGET" is considered a location. In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default" and will apply unless the parties vary them. Incorporated Standards: This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions (including Supplement 31 thereto); (b) ISDA OTC Taxonomies; (c) FpML Location Codes; (d) the ISDA/EMTA 1998 FX and Currency Option Definitions ("1998 Definitions"); (e) the EMTA Non-Deliverable Forward Templates; (f) the EMTA-ISDA Market Practice for Non-Deliverable CLP "Cámara" (CLP TNA) Interest Rate Swap Transactions ("CLP TNA Best")		*
the other locations, so long as there is at least one location in which payment may be made. For these purposes "TARGET" is considered a location. In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default" and will apply unless the parties vary them. Incorporated Standards: This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions (including Supplement 31 thereto); (b) ISDA OTC Taxonomies; (c) FpML Location Codes; (d) the ISDA/EMTA 1998 FX and Currency Option Definitions ("1998 Definitions"); (e) the EMTA Non-Deliverable Forward Templates; (f) the EMTA-ISDA Market Practice for Non-Deliverable CLP "Cámara" (CLP TNA) Interest Rate Swap Transactions ("CLP TNA Best")		
location in which payment may be made. For these purposes "TARGET" is considered a location. In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default" and will apply unless the parties vary them. Incorporated Standards: This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions (including Supplement 31 thereto); (b) ISDA OTC Taxonomies; (c) FpML Location Codes; (d) the ISDA/EMTA 1998 FX and Currency Option Definitions "1998 Definitions"); (e) the EMTA Non-Deliverable Forward Templates; (f) the EMTA-ISDA Market Practice for Non-Deliverable CLP "Cámara" (CLP TNA) Interest Rate Swap Transactions ("CLP TNA Best		
For these purposes "TARGET" is considered a location. In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default" and will apply unless the parties vary them. Incorporated Standards: This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions (including Supplement 31 thereto); (b) ISDA OTC Taxonomies; (c) FpML Location Codes; (d) the ISDA/EMTA 1998 FX and Currency Option Definitions ("1998 Definitions"); (e) the EMTA Non-Deliverable Forward Templates; (f) the EMTA-ISDA Market Practice for Non-Deliverable CLP "Cámara" (CLP TNA) Interest Rate Swap Transactions ("CLP TNA Best		
In many cases there are normal "vanilla" terms on which the parties will transact. These are shown as "Default" and will apply unless the parties vary them. Incorporated Standards: This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions (including Supplement 31 thereto); (b) ISDA OTC Taxonomies; (c) FpML Location Codes; (d) the ISDA/EMTA 1998 FX and Currency Option Definitions ("1998 Definitions"); (e) the EMTA Non-Deliverable Forward Templates; (f) the EMTA-ISDA Market Practice for Non-Deliverable CLP "Cámara" (CLP TNA) Interest Rate Swap Transactions ("CLP TNA Best		
the parties will transact. These are shown as "Default" and will apply unless the parties vary them. This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions (including Supplement 31 thereto); (b) ISDA OTC Taxonomies; (c) FpML Location Codes; (d) the ISDA/EMTA 1998 FX and Currency Option Definitions ("1998 Definitions"); (e) the EMTA Non-Deliverable Forward Templates; (f) the EMTA-ISDA Market Practice for Non-Deliverable CLP "Cámara" (CLP TNA) Interest Rate Swap Transactions ("CLP TNA Best		
These are shown as "Default" and will apply unless the parties vary them. This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions (including Supplement 31 thereto); (b) ISDA OTC Taxonomies; (c) FpML Location Codes; (d) the ISDA/EMTA 1998 FX and Currency Option Definitions ("1998 Definitions"); (e) the EMTA Non-Deliverable Forward Templates; (f) the EMTA-ISDA Market Practice for Non-Deliverable CLP "Cámara" (CLP TNA) Interest Rate Swap Transactions ("CLP TNA Best		
parties vary them. This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions (including Supplement 31 thereto); (b) ISDA OTC Taxonomies; (c) FpML Location Codes; (d) the ISDA/EMTA 1998 FX and Currency Option Definitions ("1998 Definitions"); (e) the EMTA Non-Deliverable Forward Templates; (f) the EMTA-ISDA Market Practice for Non-Deliverable CLP "Cámara" (CLP TNA) Interest Rate Swap Transactions ("CLP TNA Best		
This contract description incorporates by reference the following industry standard documentation and standards: (a) 2006 ISDA Definitions (including Supplement 31 thereto); (b) ISDA OTC Taxonomies; (c) FpML Location Codes; (d) the ISDA/EMTA 1998 FX and Currency Option Definitions ("1998 Definitions"); (e) the EMTA Non-Deliverable Forward Templates; (f) the EMTA-ISDA Market Practice for Non-Deliverable CLP "Cámara" (CLP TNA) Interest Rate Swap Transactions ("CLP TNA Best		
following industry standard documentation and standards: (a) 2006 ISDA Definitions (including Supplement 31 thereto); (b) ISDA OTC Taxonomies; (c) FpML Location Codes; (d) the ISDA/EMTA 1998 FX and Currency Option Definitions ("1998 Definitions"); (e) the EMTA Non-Deliverable Forward Templates; (f) the EMTA-ISDA Market Practice for Non-Deliverable CLP "Cámara" (CLP TNA) Interest Rate Swap Transactions ("CLP TNA Best	Incorporated Standards:	
standards: (a) 2006 ISDA Definitions (including Supplement 31 thereto); (b) ISDA OTC Taxonomies; (c) FpML Location Codes; (d) the ISDA/EMTA 1998 FX and Currency Option Definitions ("1998 Definitions"); (e) the EMTA Non-Deliverable Forward Templates; (f) the EMTA-ISDA Market Practice for Non-Deliverable CLP "Cámara" (CLP TNA) Interest Rate Swap Transactions ("CLP TNA Best	incorporated standards.	
 (a) 2006 ISDA Definitions (including Supplement 31 thereto); (b) ISDA OTC Taxonomies; (c) FpML Location Codes; (d) the ISDA/EMTA 1998 FX and Currency Option Definitions ("1998 Definitions"); (e) the EMTA Non-Deliverable Forward Templates; (f) the EMTA-ISDA Market Practice for Non-Deliverable CLP "Cámara" (CLP TNA) Interest Rate Swap Transactions ("CLP TNA Best 		- · · · · · · · · · · · · · · · · · · ·
thereto); (b) ISDA OTC Taxonomies; (c) FpML Location Codes; (d) the ISDA/EMTA 1998 FX and Currency Option Definitions ("1998 Definitions"); (e) the EMTA Non-Deliverable Forward Templates; (f) the EMTA-ISDA Market Practice for Non-Deliverable CLP "Cámara" (CLP TNA) Interest Rate Swap Transactions ("CLP TNA Best		(a) 2006 ISDA Definitions (including Supplement 31
 (c) FpML Location Codes; (d) the ISDA/EMTA 1998 FX and Currency Option Definitions ("1998 Definitions"); (e) the EMTA Non-Deliverable Forward Templates; (f) the EMTA-ISDA Market Practice for Non-Deliverable CLP "Cámara" (CLP TNA) Interest Rate Swap Transactions ("CLP TNA Best 		
 (d) the ISDA/EMTA 1998 FX and Currency Option Definitions ("1998 Definitions"); (e) the EMTA Non-Deliverable Forward Templates; (f) the EMTA-ISDA Market Practice for Non-Deliverable CLP "Cámara" (CLP TNA) Interest Rate Swap Transactions ("CLP TNA Best 		(b) ISDA OTC Taxonomies;
Definitions ("1998 Definitions"); (e) the EMTA Non-Deliverable Forward Templates; (f) the EMTA-ISDA Market Practice for Non-Deliverable CLP "Cámara" (CLP TNA) Interest Rate Swap Transactions ("CLP TNA Best		(c) FpML Location Codes;
 (e) the EMTA Non-Deliverable Forward Templates; (f) the EMTA-ISDA Market Practice for Non-Deliverable CLP "Cámara" (CLP TNA) Interest Rate Swap Transactions ("CLP TNA Best 		
(f) the EMTA-ISDA Market Practice for Non- Deliverable CLP "Cámara" (CLP TNA) Interest Rate Swap Transactions ("CLP TNA Best		
Deliverable CLP "Cámara" (CLP TNA) Interest Rate Swap Transactions ("CLP TNA Best		1
Rate Swap Transactions ("CLP TNA Best		
I II		
Practices"); and (a) the Recommended EMTA ISDA Monket Practices		· · · · · · · · · · · · · · · · · · ·
(g) the Recommended EMTA-ISDA Market Practice for BRL CDI Non-Deliverable Interest Rate Swap		
Transactions (Amended March 13, 2009) ("BRL		•
CDI Best Practices")-;		
(h) The current ISDA Revised Non-Deliverable Swap		
Transaction Standard Terms Supplement ("Asian		
STS"); and		
(i) The current ISDA Non-Deliverable Swap		
Transaction Fallback Matrix (the "Asian Matrix,"		
and, together with the Asian STS, the "Asian		
Terms").		

	For convenience, certain terms are mapped to their
	FpML 5.5 equivalent.
Product Type/ISDA OTC Taxonomy:	- pile of official
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	IR Swap
ISDA OTC Sub-Product:	Exotic
Further Limitations:	None
Terms:	Trone
Settlement Currency:	With respect to Non-Deliverable Single-Currency
Settlement Currency.	Swaps, USD.
	For With respect to any Non-Deliverable Cross-Currency
	Swap, for any currency pair selected by the parties from
	among those specified in the list of Available Currency
	Pairs, the currency specified as such in that list.
Index Currency:	With respect to any Non-Deliverable Single-Currency
	Swaps, the currency elected by the parties from among
	those specified in the list of Available Single Currencies.
	For With respect to any Non-Deliverable Cross-Currency
	Swaps, for any currency pair selected by the parties from
	among those specified in the list of Available Currency
	Pairs, the currency specified as such in that list.
Effective Date ("effectiveDate"):	The date specified by the parties, adjusted in accordance
	with any applicable Business Day Convention.
	The parties may express the unadjusted Effective Date
	as a number of Business Days or Banking Days from the
	Trade Date ("relativeEffectiveDate").
Effective Date Business Days:	As specified by the parties from among the Available
	Business Days.
Effective Date Business Day Convention:	As specified by the parties from among the Available
	Business Day Conventions.
Termination Date ("terminationDate"):	The date specified by the parties, adjusted in accordance
	with any applicable Business Day Convention.
	The parties may express the unadjusted Termination
	Date as a number of days, months or years from the
Towning tion Data Duning and Day Commenting	Effective Date ("relativeTerminationDate"). As specified by the parties from among the Available
Termination Date Business Day Convention:	
EV D-4	Business Day Conventions. For any currency pair selected by the parties from
FX Rate:	among those specified in the list of Available Currency
	Pairs, the The amount of Index Currency corresponding
	to one unit of the Settlement Currency.
	The FX Rate will be determined on the date determined
	as specified for the relevant Available Single Currency
	or Available Currency Pair and in accordance:
	(a) in the case of Index Currencies not identified as
	subject to Asian Terms, with the specified NDF
	Template and Rate Sources and Fallback Rates, treating
	the scheduled date of determination of the FX Rate as
	the "Valuation Date" under the NDF Template-; and
	(b) in the case of Index Currencies identified as subject
	to Asian Terms, in accordance with the Asian Terms.
Fixed Amount:	
Fixed Rate Payer ("payerPartyReference"):	As specified by the parties.
Currency Amount ("notional"):	In the case of a For any Non-Deliverable Single-
	Currency Swap Transaction or for any Non-Deliverable

	Cross-Currency Swap Transaction involving ARS or
	PEN, an amount in the Index Currency agreed by the
	parties.
	In For any other ease Non-Deliverable Cross-Currency
	Swap Transaction, an amount in the Index Currency or
	Settlement Currency agreed by the parties.
Fixed Amount:	If the Currency Amount is denominated in the
	Settlement Currency, an amount calculated in
	accordance with the 2006 ISDA Definitions.
	If the Currency Amount is not denominated in the
	Settlement Currency and the Index Currency is not identified as being subject to Asian Terms, then
	notwithstanding anything to the contrary contained in
	the 2006 ISDA Definitions, the Fixed Amount shall
	equal an amount in the Settlement Currency equal to:
FX Rate × F	Fixed Rate × Currency Amount × Day Count Fraction
TA Race A I	If the Currency Amount is not denominated in the
	Settlement Currency and the Index Currency is
	identified as being subject to Asian Terms, then the
	Fixed Amount shall be calculated in accordance with the
	Asian Terms.
Fixed Rate Period End Dates:	As specified by the parties, subject to adjustment in
	accordance with any Fixed Rate Payer Period End Date
	Business Day Convention.
Fixed Rate Payer Period End Date Business Days:	If a Fixed Rate Payer Period End Date Business Day
	Convention is applicable, as specified by the parties
	from among the Available Business Days.
Fixed Rate Payer Payment Date Day Convention:	As specified by the parties from among the Available
	Business Day Conventions.
	If "No Adjustment" is specified, then the Fixed Rate
Eived Data Dayment Dates	Payer Period End Dates will not be adjusted. As specified by the parties, subject to adjustment in
Fixed Rate Payment Dates:	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
Threa rate rayer rayment Bate Basiness Bays.	Business Days.
Fixed Rate Payer Payment Date Day Convention:	As specified by the parties from among the Available
	Business Day Conventions.
Day Count Fraction:	As specified by the parties from among the Available
	Day Count Fractions.
Floating Amount:	
Floating Rate Payer ("payerPartyReference"):	As specified by the parties.
Currency Amount ("notional"):	In the case of a For any Non-Deliverable Single-
	<u>Currency Swap</u> Transaction involving ARS or PEN, an
	amount in the Settlement Index Currency agreed by the
	parties.
	InFor any other case Non-Deliverable Cross-Currency
	Swap, an amount in the Index Currency or Settlement Currency agreed by the parties.
	For any other Non-Deliverable Cross-Currency Swap,
	an amount agreed by the parties in whichever of the
	Index Currency or Settlement Currency is not the
	currency in which the Fixed Rate Payer Currency
	Amount is denominated.
Floating Amount:	If the Currency Amount is denominated in the

	Settlement Currency, an amount calculated in
	accordance with the 2006 ISDA Definitions.
	If the Currency Amount is denominated in BRL, then
	notwithstanding anything to the contrary contained in
	the 2006 ISDA Definitions, the Floating Amount shall
	be calculated as set forth under Definition of BRL
	Floating Rate Option.
	If the Currency Amount is not denominated in the
	Settlement Currency or BRL and the Index Currency is
	not identified as being subject to Asian Terms, then
	notwithstanding anything to the contrary contained in
	the 2006 ISDA Definitions, the Floating Amount shall
	equal an amount in the Settlement Currency equal to:
FX Rate × Currency Amount × (Floating	Rate + Spread) × Floating Rate Day Count Fraction
111 Itale A darrency lineare A d toucing	If the Currency Amount is not denominated in the
	Settlement Currency and the Index Currency is
	identified as being subject to Asian Terms, then the
	Floating Amount shall be calculated in accordance with
	the Asian Terms.
Floating Rate Option:	For the relevant Currency, as selected by the parties
	from among the Available Floating Rate Options for
	such Currency.
Designated Maturity ('indexTenor"):	As specified by the parties from among the available
g , ().	tenors.
Spread:	Zero As specified by the parties.
Day Count Fraction:	1/1
*	
Reset Dates ("resetDate"):	The second Business Day preceding the Floating Rate
	Payment Date As specified by the parties.
Reset Dates Business Days:	As specified by the parties from among the Available
	Business Days, subject to any Required Business Days.
Reset Dates Business Day Convention:	As specified by the parties from among the Available
·	Business Day Conventions.
Floating Rate Period End Dates:	As specified by the parties, subject to adjustment in
Troubing reason a street Enter Enter Enter	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
Floating Rate Payer Period End Date Business Days:	
	Convention is applicable, as specified by the parties
El d' D d D d D d D d D d D d D d D d D d	from among the Available Business Days.
Floating Rate Payer Payment Date Day Convention:	As specified by the parties from among the Available
	Business Day Conventions.
	If "No Adjustment" is specified, then the Floating Rate
	Payer Period End Dates will not be adjusted.
Floating Rate Payment Dates:	As specified by the parties, subject to adjustment in
	accordance with the Floating Rate Payer Payment Date
	Business Day Convention.
Floating Rate Payer Payment Date Business Days:	As specified by the parties from among the Available
Training rate rayer rayment bate basiness bays.	Business Days.
Floating Rate Payer Payment Date Day Convention:	As specified by the parties from among the Available
2 10 ming rate ray of raymont bate bay convention.	Business Day Conventions.
Day Count Fraction:	As specified by the parties from among the Available
Day Count Fraction.	Day Count Fractions.
Commonwhimer	
Compounding:	As specified by the parties.
Method of Averaging:	As specified by the parties.
Final Exchange:	

Final Exchange Date:	As specified by the parties.		
Final Exchange Business Days:	As specified by the parties from among the Available		
	Business Days.		
Final Exchange Business Day Convention:	As specified by the parties from among the Available		
	Business Day Conventions.		
Fixed Rate Payer Final Exchange Amount:	If the Fixed Rate Payer Currency Final Exchange		
	Amount is denominated in the Settlement Currency, the		
	Fixed Rate Payer CurrencyFinal Exchange Amount.		
	If the Fixed Rate Payer Currency Final Exchange		
	Amount is denominated in the Index Currency and the		
	Index Currency is not identified as being subject to		
	Asian Terms, an amount in the Settlement Currency		
	equal to:		
FX Rate × Currency Amount			
	If the Fixed Rate Payer Final Exchange Amount is not		
	denominated in the Settlement Currency and the Index		
	Currency is identified as being subject to Asian Terms,		
	then the Fixed Rate Payer Final Exchange Amount shall		
	be calculated in accordance with the Asian Terms.		
Floating Rate Payer Final Exchange Amount:	If the Floating Rate Payer Currency Final Exchange		
	Amount is denominated in the Settlement Currency, the		
	Floating Rate Payer Currency Final Exchange Amount.		
	If the Floating Rate Payer Currency Final Exchange		
	Amount is denominated in the Index Currency and the		
	Index Currency is not identified as being subject to		
	Asian Terms an amount in the Settlement Currency		
	equal to:		
FX Rate × Currency Amount			
	If the Floating Rate Payer Final Exchange Amount is not		
	denominated in the Settlement Currency and the Index		
	Currency is identified as being subject to Asian Terms,		
	then the Floating Rate Payer Final Exchange Amount		
	shall be calculated in accordance with the Asian Terms.		

Non-Deliverable Cross Currency Swap Settlement Currencies and Required Business Days

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

Non-Deliverable Swap Available Currencies

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

Non-Deliverable Cross-Currency Swap Available Currency Pairs

Index Currency	Settlement Currency	NDF Template	Rate Source	Fallback Rate Source(s) (in	Determination Date	Business Days
				order)		
ARS	USD	17 May 06	ARS03	ARS04	Payment – 2	ARBA

					BD	USNY
BRL	USD	17 May 06	BRL09	BRL12,	Payment – 2	USNY and
				BRL13	BD	any of
						BR{SP,RJ,
						BR}
CLP	USD	01 Aug 06	CLP10	CLP11	Payment – 2	CLSA
		_			BD	USNY
COP	USD	01 Aug 06	COP02	COP03	Payment – 2	USNY
		_			BD	COBO
PEN	USD	03 Dec 07	PEN05	PEN04	Payment – 2	USNY
					BD	PELI

Applicability of Asian Terms

Index Currency	<u>Asian Terms</u>
ARS	Not Applicable
BRL	Not Applicable
CLP	Not Applicable
COP	Not Applicable
<u>INR</u>	<u>Applicable</u>
<u>MYR</u>	<u>Applicable</u>
<u>PEN</u>	Not Applicable
<u>THB</u>	<u>Applicable</u>

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	CLP-Indice Cámara	CLP TNA Best Practices	USNY
	Promedio (ICP)		CLSA
CLP	CLP- <i>Unidad de Fomentos</i>	See below	USNY
	(UF/CLF)		CLSA
COP	COP-IBR-OIS-	ISDA 2006-Supplement 31	USNY
	COMPOUND		COBO
COP	COP-Unidad de Valor Real	See below	USNY
	(UVR)		COBO
<u>INR</u>	INR-FBIL-MIBOR-OIS-	<u>ISDA 2006</u>	<u>INMU</u>
	COMPOUND		
<u>INR</u>	<u>INR-MITOR-OIS-</u>	<u>ISDA 2006</u>	<u>INMU</u>
	<u>COMPOUND</u>		
<u>MYR</u>	MYR-KLIBOR-BNM	<u>ISDA 2006</u>	<u>MYKL</u>
PEN	Not Applicable—	Fixed Leg ONLY	USNY
			PELI
<u>THB</u>	THB-THBFIX-Reuters	<u>ISDA 2006</u>	<u>THBA</u>
USD	Any USD Floating Rate	See tpSEF's Fixed/Floating	See tpSEF's
	Option available under	Swap Listing	Fixed/Floating Swap
	tpSEF's Fixed/Floating		Listing
	Swap Listing		

Definition of BRL Floating Rate Option

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

	data, marridad that (i) analy materia
BRL-CDI-Reference Dealers:	date; provided that (i) such rate is published not later than 12:00 p.m. on the Brazil Business Day next following such Reset Date and (ii) any adjustments made by CETIP to such rate at any time later than the end of the business day on such Reset Date shall not be taken into account. If for any Reset Date there is no published Overnight CDI Rate (including as a result of the proviso above), CDI for the relevant Reset Date will be the overnight deposit rate published for such date by the BM&F in accordance with its rules (see http://www.bmf.com.br/portal/pages/boletiml/bd_manual/indic a doreFinanceiros1.asp, or any successor page). If the BM&F does not publish such a rate for such date, CDI for the relevant Reset Date shall be determined jointly by the parties. If the parties do not agree on a determination of such rate within one Brazil Business Day following the relevant Reset Date, CDI shall be determined through a CDI Reference Dealer Poll as described herein. If CDI for a Reset Date is not so determined by a CDI Reference Dealer Poll, BRL-CDI-Reference Dealers shall apply. 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
CDI Reference Dealers:	CDI shall CDI shall not be determined by a CDI Reference Dealer Poll. At least six and not more than eight leading onshore dealers in
	the CDI market selected by the Calculation Agent.
Reset Dates ("resetDate"):	Each Scheduled Reset Date (as defined in the BRL CDI Best Practices).
Reset Dates Business Days:	As specified by the parties from among the Available BR Business Days.
Available BR Business Days:	Any of BR{SP,RJ, BR} and not otherwise declared a financial market holiday by the BM&F.

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

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

1-4-Cl1 D		
by the Chilean Banco Central de Chile for such Reset Date.		
The Calculation Agent shall convert such difference to the		
appropriate annualized percentage based on the terms of the		
Floating Amount payable by reference to the CLP- <i>Unidad de</i>		
Fomento (UF/CLF).		
If for any Reset Date there is no published value of the <i>unidad</i>		
de fomento (UF/CLF) as certified by the Chilean Banco Central		
de Chile, the Calculation Agent shall determine the CLP-		
Unidad de Fomento (UF/CLF) for such day.		

Definition of COP-Unidad de Valor Real (UVR)

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

Non-Deliverable Cross-Currency Swap Available Day Count Fractions

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

Non-Deliverable Cross Currency-Swap Available Business Day Conventions

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

Non-Deliverable Single-Currency Swap Notional Amounts

Currency	<u>Minimum</u>	Increment
<u>INR</u>	<u>5,000,000</u>	<u>100,000</u>
MYR	<u>5,000,000</u>	<u>100,000</u>
RHB	5,000,000	100,000

Non-Deliverable Cross-Currency Swap Notional Amounts

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

Non-Deliverable Forward Foreign Exchange Contracts

Cummary	A non-deliverable forward ("NDF") is an outright
Summary:	forward in which the counterparties settle the difference
	between the contracted NDF price or rate and the
	prevailing spot price or rate on an agreed notional
D. C	amount in an agreed settlement currency.
Reference Currency	ARS Argentine Peso DRI Profile Post
(i.e., Non-Delivery Currency):	BRL Brazilian Real OLD GLUI P. OLD GL
	CLP Chilean Peso COP C. L. L. P.
	COP Colombian Peso N. Cl. P. C. L. C.
	CNY Chinese Renminbi
	EGP Egyptian pound
	• GHS Ghanaian Cedi
	GTQ Guatemalan quetzal
	IDR Indonesian Rupiah
	INR Indian Rupee
	<u>KES Kenyan Shilling</u>
	KRW South Korean Won
	KZT Kazakh tenge
	MYR Malaysian Ringgit
	 NGN Nigerian Naira
	PEN Peruvian nuevo sol
	PHP Philippine Peso
	RUB Russian ruble
	TWD Taiwan Dollar
	UAH Ukrainian Hryvnia
	• UGX Ugandan Shilling
	UYU Uruguayan peso
	VEB Venezuelan bolívar
	VND Vietnamese đồng
	ZMW Zambian Kwacha
Settlement Currency:	AUD Australian Dollar
•	CAD Canadian Dollar
	EUR Euro
	GBP British Pound
	JPY Japanese Yen
	USD US Dollar
	CHF Swiss Franc
Quoting Convention and Minimum Increment:	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
Tronomal Carrency i	agreed by counterparties.
Trading Conventions:	Buy or Sell which refers to the contract size expressed in
Trading Conventions.	notional currency.
Forward Rates:	Currency exchange rate expressed as the amount of
i vi mai a Ratto.	reference currency per unit of settlement currency.
Trade Date:	The date on which parties enter into the contract.
Settlement Date:	Specified settlement or payment date, as agreed by
E'-' D.4	counterparties.
Fixing Date:	The date at which the difference between the prevailing
	market exchange rate and the agreed upon exchange rate
	is calculated.

Non-Deliverable Forward Foreign Exchange Contracts

Settlement Procedure:	Bilateral settlement performed in settlement currency.
Disruption Events:	<u>Unless otherwise specified by the parties, as set forth in</u>
	the EMTA Template Terms for Non-Deliverable FX
	Forward Transactions applicable to the Reference
	Currency and Settlement Currency:
	http://www.emta.org/ndftt.aspx

Non-Deliverable Vanilla American or European Style Foreign Exchange Options

Summary:	This covers non-deliverable vanilla American or
•	European style foreign exchange options.
Limitations on Available Selections and Default	The terms under which a Non-Deliverable Vanilla
Settings:	American or European Style Foreign Exchange Option
	may be traded are as specified in these terms and
	conditions and in the attached tables.
	For amounts or rates, the relevant term cannot be less
	than the specified Minimum, must represent an even
	Increment and cannot exceed the Maximum; for a date,
	the date cannot be earlier than Earliest nor later than
	Latest. For Business Days, the defaults shall be the locations
	specified for the relevant currency, any additional
	locations specified for the relevant Floating Rate Options.
	The parties may add additional locations from the
	Available Locations and may eliminate some or all of the
	other locations, so long as there is at least one location in
	which payment may be made.
	For these purposes "TARGET"/EUTA is considered a location.
	In many cases there are normal "vanilla" terms on which
	the parties will transact.
	These are shown as "Default" and will apply unless the
	parties vary them.
	It should be noted that these contracts can be traded in a
	variety of currencies.
	Since each national market has its own peculiarities, the
	"Available Terms" and/or "Default Terms" may vary by
	currency.
	In some cases, the same contract might have different
	terms depending on the market in which it is traded (e.g., London versus NY).
	In that case the default settings may vary by market.
Incorporated Standards:	This contract description incorporates by reference the
Theorporated Standards	following industry standard documentation and
	standards:
	(a) the 1998 FX and Currency Option Definitions and
	2005 Amendment and Annex A and supplements
	(b) ISDA OTC Taxonomies
	(c) FpML Location Codes
	For convenience, certain terms are mapped to their FpML
	5.5 equivalent.
	For purposes of this description, the term COP means the
Product Type/ISDA OTC Tayanamy	lawful currency of the Republic of Columbia
Product Type/ISDA OTC Taxonomy: ISDA OTC Asset Class:	Foreign Exchange
ISDA OTC Asset Class: ISDA OTC Base Product:	Foreign Exchange Foreign Exchange
ISDA OTC Base Floduct: ISDA OTC Sub-Product:	Vanilla Option
Further Limitations:	None
FpML Schema:	"confirmation.fxOption"
Terms:	Committation, 17 Option
1 Cl IIIS.	

Trade Date:	The date the transaction is agreed between and becomes
Trade Date.	legally binding on the parties.
Commencement Date	As specified by the parties.
("americanExercise.commencementDate"):	This applies only where the Option Style is American.
Buyer ("buyerPartyReference"):	As specified by the parties.
Seller ("sellerPartyReference"):	As specified by the parties.
Currency Option Style:	As specified by the parties.
Currency Option Type:	A Call with respect to the Call Currency and a Put with
currency option Type.	respect to the Put Currency.
Call Currency ("callCurrencyAmount"):	The currency and amount as specified by the parties, or,
	if not so specified, derived from the Put Currency
	Amount and Strike Price.
	The Put Currency and Call Currency must represent a
	traded pair as shown on the attached list of currencies.
Put Currency ("putCurrencyAmount"):	The currency and amount as specified by the parties, or,
	if not so specified, derived from the Call Currency
	Amount and Strike Price.
Strike Price ("strikePrice"):	As specified by the parties (if only one of the Put
	Currency or Call Currency is specified).
	If no Strike Price is specified and Automatic Exercise is
	applicable, the Strike Price will be calculated using the
	Put Currency and Call Currency in order to determine if
	the Option is to be automatically exercised.
Reference Currency:	As specified by the parties.
Settlement Currency:	As specified by the parties.
Settlement Rate:	As specified by the parties, if no Settlement Rate Option
	is specified.
Settlement Rate Option:	As specified by the parties from among the Available
	Settlement Rate Options if the Settlement Currency is
	USD.
Expiration Date ("expiryDate"):	As specified by the parties.
Latest Exercise Time:	As specified by the parties.
	This applies only where the Option Style is American.
Expiration Time ("americanExercise.expiryTime" or	The time in the location specified by the parities.
"europeanExercise.expiryTime"): Automatic Exercise:	As an acified by the mention
Settlement Date:	As specified by the parties.
Valuation Date:	As specified by the parties
	As specified by the parties. As specified by the parties
Averaging Dates: Premium ("premium")	As specified by the parties.
Premium Payment Date:	As specified by the parties. As specified by the parties.
Calculation Agent:	As specified by the parties.
Business Days for Premium Payment Date:	As specified by the parties. As specified by the parties.
Business Days for Settlement Date:	As specified by the parties. 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
2. on canoncy.	applicable.
Disruption Events:	As specified by the parties.
Disruption Fallbacks:	As specified by the parties for each Disruption Event
	1

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

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	INRO2 SFEMC INR INDICATIVE SURVEY RATE
KR	KRW02 KRW KFTC18
W	KKWUZ KKW KF1C16
KR	KRW03 KRW TELERATE 45644
W	KKW03 KKW TELEKATE 43044
KR	KRW04 SFEMC KRW INDICATIVE SURVEY RATE
W	KKW04 STEWC KKW INDICATIVE SORVET KATE
KZT	KZT01 KZT KASE
KZT	KZT 02 EMTA KZT INDICATIVE SURVEY RATE
MYR	MYR01 MYR ABS
MYR	MYR02 SFEMC MYR INDICATIVE SURVEY RATE
MYR	MYR03 MYR PPKM
PEN	PEN01 PEN PDSB
PEN	PEN02 PEN PDSC
PEN	PEN03 PEN WT AVE
PEN	PEN04 EMTA PEN INDICATIVE SURVEY RATE
PEN	PEN05 PEN INTERBANK AVE
PHP	PHP01 PHPESO
PHP	PHP02 PHP TELERATE 2920
PHP	PHP03 PHP TELERATE 15439
PHP	PHP04 PHPES01
PHP	PHP05 SFEMC PHP INDICATIVE SURVEY RATE
PHP	PHP06 PHP PDSPESO
RUB	RUB01 RUB MICEXFRX
RUB	RUB02 RUB MMVB
RUB	RUB03 RUB CME-EMTA
RUB	RUB04 EMTA RUB INDICATIVE SURVEY RATE
TWD	TWD01 TWD TELERATE 6161
TWD	TWD01 TWD TEEEKATE 0101 TWD02 TWD TFEMA
TWD	TWD02 TWD TAIFIX1
TWD	TWD03 FWD TAILTAT TWD04 SFEMC
VEB	VEF01 VEF FIX
VND	VND01 VND ABS
VND	VND02 VND FX
VND	VND02 VND TX VND03 SFEMC VND INDICATIVE SURVEY RATE
VIND	VIADOS SIEME VIAD INDICATIVE SURVET RATE

FX Non-Deliverable Vanilla Option Requirements and Defaults

Variable	Requirement	Default
Commencement Date	American Style ONLY	Trade Date
Latest Exercise Time	American Style ONLY	Same as Expiration Time
Automatic Exercise		Applicable
Business Days for Premium	At least one of the specified	Principal Financial Center for
Payment Date	locations must be able to settle relevant Currency	Currency of Premium
Business Days for Settlement Dates:	The specified locations must at least	Principal Financial Center for each
	be able to settle each Currency in the	Currency of the Currency Pair
	Currency Pair	
Business Days for Exercise Date	Location of Seller	Location of Seller
Business Days for Expiration Dates:	If Automatic Exercise does not	Location of Seller and trading day
	apply, location of Seller	for each Currency of Currency Pair
	If Automatic Exercise does apply,	
	trading day for each Currency of	
	Currency Pair	
Business Day Convention for	Cannot result in payment due prior	Following
Premium Payment Date:	to Trade Date	
Business Day Convention for		Following
Expiration Date:		
Business Day Convention for	Cannot result in payment due prior	Following
Settlement Date	to Exercise Date	
Disruption Events:		Price Source Disruption ONLY
Disruption Fallbacks:	Required only if there are Disruption	For Price Source Disruption per the
	Events	1998 Definitions

FX Non-Deliverable Vanilla Available Option Styles

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

Available Business Day Conventions

ISDA Name
Following
Modified/Modified Following
Nearest
Preceding

PO Index Contracts

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

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

Single Currency Fixed for Floating Interest Rate Swaps - CME Cleared

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

Single Currency Fixed for Floating Interest Rate Swaps - CME Cleared

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

Single Currency Fixed for Floating Interest Rate Swaps – LCH Cleared

C	T1.'
Summary:	This covers single currency fixed for floating swaps cleared by LCH.Clearnet ("LCH").
Limitations on Available Selections and Default	The terms under which a Single Currency Fixed for
Settings:	Floating Interest Rate Swaps/LCH Cleared contract may
Settings.	be traded are as specified in these terms and conditions,
	which incorporate the LCH Rulebook, in particular
	Schedule 4A (or any successor provisions).
	By electing to trade a Single Currency Fixed for
	Floating Interest Rate Swap/LCH Cleared,
	participants are representing that they are familiar
	with the LCH Rulebook and the limitations on
	transaction terms contained in it.
Incorporated Standards:	This contract description incorporates by reference the
	LCH Rulebook as in effect from time to time.
	The LCH Rulebook itself may incorporate certain
	additional standards, such as the 2000 ISDA Definitions
	and 2006 ISDA Definitions.
	Be aware that the timing of effectiveness of
	amendments or supplements to the ISDA standards
	may vary between bilateral and LCH contracts, since
	the LCH may reserve the right to select when and how
	and aborded become effective
D. I. AT. AIGDA OTTO T	such changes become effective.
Product Type/ISDA OTC Taxonomy:	I compared to the compared to
ISDA OTC Asset Class:	Interest Rate
ISDA OTC Base Product:	IR Swap
ISDA OTC Sub-Product(s):	Fixed Float and OIS
Further Limitations:	Must comply with LCH Clearing Requirements
Terms:	
Definition Set:	The definition set (e.g., ISDA 2000/ISDA 2006) elected
	by, or otherwise binding on, the parties in accordance with
	the LCH Rulebook.
Notional Amount:	An amount in Currency determined by the parties subject
	to limitations in the LCH Rulebook.
	This may vary from period to period to the extent
	permitted by the LCH Rulebook.
	The LCH Rulebook may limit the Currencies and Floating
	Rate Options for which variable notionals are permitted.
Currency	One of the currencies permitted for the relevant transaction
Currency:	type per the LCH Rulebook.
Trada Data:	
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.
	other factors.

Single Currency Fixed for Floating Interest Rate Swaps – LCH Cleared

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

U.S. Electricity – Fixed/Floating Swap Contracts

Summary:	This covers fixed-for-floating U.S. electricity swaps
	("U.S. Electricity – Fixed/Floating Swap Contracts").
Limitations on Available Selections and Default	The terms under which U.S. Electricity – Fixed/Floating
Settings:	Swap Contracts may be traded are shown below or in the
	attached tables.
	For amounts or rates, the relevant term cannot be less
	than the specified Minimum, must represent an even
	Increment and cannot exceed the Maximum; for a date,
	the date cannot be earlier than Earliest nor later than
	Latest.
	In many cases there are normal "vanilla" terms on which
	the parties will transact.
	These are shown as "Default" and will apply unless the
	parties vary them.
Incorporated Standards:	This contract description incorporates by reference the
	following industry standard documentation and
	standards:
	2005 ISDA Commodity Derivatives Definitions
D. I. A.T. /ICD A. OTTO T	("Commodity Definitions")
Product Type/ISDA OTC Taxonomy: ISDA OTC Asset Class:	Commodity
ISDA OTC Asset Class: ISDA OTC Base Product:	
ISDA OTC Base Product: ISDA OTC Sub-Product:	Energy Elec
ISDA OTC Sub-Froduct: ISDA OTC Transaction type:	Swap
Further Limitations:	None
Terms:	None
Trade Date:	As agreed by the parties.
Effective Date:	The date specified by the parties, adjusted in accordance
Effective Date.	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
2 mg 2 mg 2 mg 2 mg 2 mg 2 cm / cm	Business Day Conventions.
Termination Date:	As specified by the parties.
Termination Date Business Days:	USNY
Termination Date Business Day Convention:	As specified by the parties from among the Available
•	Business Day Conventions.
Commodity	As specified by the parties from among the Available
	Commodities.
Notional Quantity:	The sum of the Notional Quantities per Calculation
	Period.
Notional Quantity per Calculation Period:	As specified by the parties on a per-Calculation-Period
	Basis.
Settlement Periods:	If specified by the parties or if applicable to the relevant
	Commodity Reference Price and specified herein.
	Parties may specify one of the Available Set Tenors as a
	Settlement Period or may specify another period.

U.S. Electricity – Fixed/Floating Swap Contracts

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

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

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

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

ISDA Name
Following
Modified/Modified Following
Nearest
Preceding

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

Set Tenor	Settlement Period		
Month	The specified calendar m	nonth; if OFF PEAK/PEAK is	
	not specified, PEAK is a	ssumed	
Season	Season	Days in Specified Year	
	Winter	1 January through the last	
		day of February in the	
		specified year	
	Spring	1 March through 30 April	
		in the specified year	
	Summer	1 July through 31 August	
		in the specified year	
Quarter	Quarter Number	Days in Specified Year	
	Q1	1 January through 31	
		March	
	Q2	1 April through 30 June	
	Q3	1 July through 30	
		September	
	Q4	1 October through 31	
		December	
Calendar Year	1 January through 31 De	1 January through 31 December in the specified year	
Planning Year	1 June in the specified be	1 June in the specified beginning calendar year through	
	31 May in the specified e	31 May in the specified ending calendar year	

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

ISDA Definitions

1

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

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

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

Exchange Definitions

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

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

-MID C OFF					-MID C OFF-
PEAK-ICE					PEAK-ICE
ELECTRICITY	Electricity	MwH	ICE	USD 0.01	ELECTRICITY
-MID C PEAK-	-				-MID C PEAK-
ICE					ICE

Non-ISDA, Non-Exchange Definitions

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

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

ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	COMED,
		PJIVI		-
PJM-COMED	Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
HUB-OFF				
PEAK DAY				
AHEAD	37/4	Maco	1 // ' /T'1 /7.5	T 1' TT 1 TAGE
ELECTRICITY-	N/A	MISO	https://www.misoenergy.org/Library/Ma	Indiana Hub, LMP
MISO-			rketReports/Pages/MarketReports.aspx	Prices (\$ per MW)
INDIANA HUB-			(Report Type: Day-Ahead, Report:	
ATC DAY			Name: Day Ahead Pricing (pdf))	
AHEAD				
ELECTRICITY-	Eastern Off	MISO	https://www.misoenergy.org/Library/Ma	Indiana Hub, LMP
MISO-	Peak		rketReports/Pages/MarketReports.aspx	Prices (\$ per MW)
INDIANA HUB-			(Report Type: Day-Ahead, Report:	
OFF PEAK			Name: Day Ahead Pricing (pdf))	
DAY AHEAD				
ELECTRICITY-	Eastern	MISO	https://www.misoenergy.org/Library/Ma	Indiana Hub, LMP
MISO-	Peak		rketReports/Pages/MarketReports.aspx	Prices (\$ per MW)
INDIANA HUB-			(Report Type: Day-Ahead, Report:	
PEAK DAY			Name: Day Ahead Pricing (pdf))	
AHEAD				
ELECTRICITY-	N/A	MISO	https://www.misoenergy.org/Library/Ma	Indiana Hub, LMP
MISO-			rketReports/Pages/MarketReports.aspx	Prices (\$ per MW)
INDIANA HUB-			(Report Type: Real -Time, Report: Real-	
ATC REAL			Time Pricing (pdf))	
TIME				
ELECTRICITY-	Eastern Off	MISO	https://www.misoenergy.org/Library/Ma	Indiana Hub, LMP
MISO-	Peak		rketReports/Pages/MarketReports.aspx	Prices (\$ per MW)
INDIANA HUB-			(Report Type: Real -Time, Report: Real-	
OFF PEAK			Time Pricing (pdf))	
REAL TIME				
ELECTRICITY-	Eastern	MISO	https://www.misoenergy.org/Library/Ma	Indiana Hub, LMP
MISO-	Peak		rketReports/Pages/MarketReports.aspx	Prices (\$ per MW)
INDIANA HUB-			(Report Type: Real -Time, Report: Real-	
PEAK REAL			Time Pricing (pdf))	
TIME				
ELECTRICITY-	N/A	MISO	https://www.misoenergy.org/Library/Ma	Michigan Hub,
MISO-			rketReports/Pages/MarketReports.aspx	LMP Prices (\$ per
MICHIGAN			(Report Type: Day-Ahead, Report:	MW)
HUB-ATC DAY			Name: Day Ahead Pricing (pdf))	
AHEAD		3.57.5.5	1	36111 1
ELECTRICITY-	Central Off	MISO	https://www.misoenergy.org/Library/Ma	Michigan Hub,
MISO-	Peak		rketReports/Pages/MarketReports.aspx	LMP Prices (\$ per
MICHIGAN			(Report Type: Day-Ahead, Report:	MW)
HUB-OFF			Name: Day Ahead Pricing (pdf))	
PEAK DAY				
AHEAD		3.57.5.5		36111 1
ELECTRICITY-	Central	MISO	https://www.misoenergy.org/Library/Ma	Michigan Hub,
MISO-	Peak		rketReports/Pages/MarketReports.aspx	LMP Prices (\$ per
MICHIGAN			(Report Type: Day-Ahead, Report:	MW)
HUB-PEAK			Name: Day Ahead Pricing (pdf))	
DAY AHEAD				

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

EI ECTRICITY	NT/A	ICO NE	1-4	7 MAINE
ELECTRICITY-	N/A	ISO NE	http://www.iso-	.Z.MAINE,
ISO NEW			ne.com/markets/hst_rpts/hstRpts.do?cate	Locational Marginal
ENGLAND-			gory=Hourly	Pricing \$/MWh
MAINE ZONE-			Report Type: Hourly Data; Report Day-	
ATC DAY			Ahead LMPs (March 2003 - Present)	
AHEAD				
ELECTRICITY-	Eastern Off	ISO NE	http://www.iso-	.Z.MAINE,
ISO NEW	Peak		ne.com/markets/hst rpts/hstRpts.do?cate	Locational Marginal
ENGLAND-			gory=Hourly	Pricing \$/MWh
MAINE ZONE-			Report Type: Hourly Data; Report Day-	
OFF PEAK			Ahead LMPs (March 2003 - Present)	
DAY AHEAD			1111000 21111 5 (1120101 2005 1100011)	
ELECTRICITY-	Eastern	ISO NE	http://www.iso-	.Z.MAINE,
ISO NEW	Peak	ISO NL	ne.com/markets/hst_rpts/hstRpts.do?cate	Locational Marginal
ENGLAND-	1 Cak		gory=Hourly	Pricing \$/MWh
			Report Type: Hourly Data; Report Day-	Fricing \$/1vi w ii
MAINE ZONE-				
PEAK DAY			Ahead LMPs (March 2003 - Present)	
AHEAD	27/4	IGONE	1//	ZMADIE
ELECTRICITY-	N/A	ISO NE	http://www.iso-	.Z.MAINE,
ISO NEW			ne.com/markets/hst_rpts/hstRpts.do?cate	Locational Marginal
ENGLAND-			gory=Hourly	Pricing \$/MWh
MAINE ZONE-			Report Type: Hourly Data; Report Day-	
ATC DAY			Ahead LMPs (March 2003 - Present)	
AHEAD				
ELECTRICITY-	Eastern Off	ISO NE	http://www.iso-	.Z.MAINE,
ISO NEW	Peak		ne.com/markets/hst rpts/hstRpts.do?cate	Locational Marginal
ENGLAND-			gory=Hourly	Pricing \$/MWh
MAINE ZONE-			Report Type: Hourly Data; Report Day-	
OFF PEAK			Ahead LMPs (March 2003 - Present)	
DAY AHEAD			11110000 22111 5 (11111011 2 000 1 1 1 0 5 0 1 1 0	
ELECTRICITY-	Eastern	ISO NE	http://www.iso-	.Z.MAINE,
ISO NEW	Peak	ISOILE	ne.com/markets/hst rpts/hstRpts.do?cate	Locational Marginal
ENGLAND-	1 cak		gory=Hourly	Pricing \$/MWh
MAINE ZONE-			Report Type: Hourly Data; Report Day-	Tricing \$71VI VV II
PEAK DAY			Ahead LMPs (March 2003 - Present)	
			Allead LIVIFS (Walch 2003 - Flescht)	
AHEAD	See ISDA De	C::4:		
ELECTRICITY-	See ISDA De	ennuon		
ISO NEW				
ENGLAND-				
MASS HUB-				
ATC DAY				
AHEAD		T-	T	Г
ELECTRICITY-	Eastern Off	ISO NE	http://www.iso-	.H.INTERNAL_HU
ISO NEW	Peak		ne.com/markets/hst_rpts/hstRpts.do?cate	B, Locational
ENGLAND-			gory=Hourly	Marginal Pricing
MASS HUB-			Report Type: Hourly Data; Report Day-	\$/MWh
OFF PEAK			Ahead LMPs (March 2003 - Present)	
DAY AHEAD				
ELECTRICITY-	Eastern	ISO NE	http://www.iso-	.H.INTERNAL HU
ISO NEW	Peak		ne.com/markets/hst rpts/hstRpts.do?cate	B, Locational
ENGLAND-			gory=Hourly	Marginal Pricing
MASS HUB-			Report Type: Hourly Data; Report Day-	\$/MWh
PEAK DAY			Ahead LMPs (March 2003 - Present)	ψ/ 171 77 11
AHEAD			A Mead Livii 5 (Maich 2003 - Heschi)	
АПЕАЛ				

ELECTRICITY-	N/A	ISO NE	1.4//	ZCEMACC
	N/A	ISO NE	http://www.iso-	.Z.SEMASS,
ISO NEW			ne.com/markets/hst_rpts/hstRpts.do?cate	Locational Marginal
ENGLAND-			gory=Hourly	Pricing \$/MWh
SEMASS			Report Type: Hourly Data; Report Day-	
ZONE-DAY			Ahead LMPs (March 2003 - Present)	
AHEAD				
ELECTRICITY-	Eastern Off	ISO NE	http://www.iso-	.Z.SEMASS,
ISO NEW	Peak		ne.com/markets/hst_rpts/hstRpts.do?cate	Locational Marginal
ENGLAND-			gory=Hourly	Pricing \$/MWh
SEMASS			Report Type: Hourly Data; Report Day-	
ZONE-OFF			Ahead LMPs (March 2003 - Present)	
PEAK DAY				
AHEAD				
ELECTRICITY-	Eastern	ISO NE	http://www.iso-	.Z.SEMASS,
ISO NEW	Peak		ne.com/markets/hst_rpts/hstRpts.do?cate	Locational Marginal
ENGLAND-			gory=Hourly	Pricing \$/MWh
SEMASS			Report Type: Hourly Data; Report Day-	
ZONE-PEAK			Ahead LMPs (March 2003 - Present)	
DAY AHEAD				
ELECTRICITY-	See ISDA De	efinition		
ISO NEW				
ENGLAND-				
NEMASSBOST				
ZONE-DAY				
AHEAD				
ELECTRICITY-	Eastern Off	ISO NE	http://www.iso-	.Z.NEMASSBOST,
ISO NEW	Peak		ne.com/markets/hst rpts/hstRpts.do?cate	Locational Marginal
ENGLAND-			gory=Hourly	Pricing \$/MWh
NEMASSBOST			Report Type: Hourly Data; Report Day-	
ZONE-OFF			Ahead LMPs (March 2003 - Present)	
PEAK DAY				
AHEAD				
ELECTRICITY-	Eastern	ISO NE	http://www.iso-	.Z.NEMASSBOST,
ISO NEW	Peak	ISO NE	ne.com/markets/hst_rpts/hstRpts.do?cate	Locational Marginal
ENGLAND-	1 Cak		gory=Hourly	Pricing \$/MWh
NEMASSBOST			Report Type: Hourly Data; Report Day-	Tricing \$\psi/\text{IVI VV II}
ZONE-PEAK			Ahead LMPs (March 2003 - Present)	
DAY AHEAD			Alicad Livii s (Marcii 2003 - Freschi)	
ELECTRICITY-	N/A	ISO NE	http://www.iso-	.Z.WCMASS,
ISO NEW	1 1/ 🕰	13O NE	ne.com/markets/hst rpts/hstRpts.do?cate	Locational Marginal
ENGLAND-			gory=Hourly	Pricing \$/MWh
			Report Type: Hourly Data; Report Day-	1 Henry \$/181 WII
WCMASS ZONE DAY			Ahead LMPs (March 2003 - Present)	
ZONE-DAY AHEAD			Alleau Livir's (iviaicii 2003 - Present)	
	Eastern Off	ICO NE	http://www.igo	7 WCMASS
ELECTRICITY-	Eastern Off	ISO NE	http://www.iso-	.Z.WCMASS,
ISO NEW	Peak		ne.com/markets/hst_rpts/hstRpts.do?cate	Locational Marginal
ENGLAND-			gory=Hourly	Pricing \$/MWh
WCMASS			Report Type: Hourly Data; Report Day-	
ZONE-OFF			Ahead LMPs (March 2003 - Present)	
PEAK DAY				
AHEAD				

EL ECEDICIES.	Г ,	ICONE	1 //	ZWOMAGG
ELECTRICITY-	Eastern	ISO NE	http://www.iso-	.Z.WCMASS,
ISO NEW	Peak		ne.com/markets/hst_rpts/hstRpts.do?cate	Locational Marginal
ENGLAND-			gory=Hourly	Pricing \$/MWh
WCMASS			Report Type: Hourly Data; Report Day-	
ZONE-PEAK			Ahead LMPs (March 2003 - Present)	
DAY AHEAD			, , , , , , , , , , , , , , , , , , , ,	
ELECTRICITY-	N/A	PJM	http://www.pjm.com/markets-and-	AECO ZONE,
PJM-			operations/energy/day-ahead/lmpda.aspx	TotalLMP
ATLANTIC			- Francisco Syrany and an array and a	
ZONE-ATC				
DAY AHEAD				
ELECTRICITY-	Eastern Off	PJM	http://www.pjm.com/markets-and-	AECO ZONE,
PJM-	Peak	1 3171	operations/energy/day-ahead/lmpda.aspx	TotalLMP
ATLANTIC	reak		operations/energy/day-anead/impda.aspx	TOTALLIVIE
ZONE-OFF				
PEAK DAY				
AHEAD	F	DIM	144.//	AEGO ZONE
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	AECO ZONE,
PJM-	Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
ATLANTIC				
ZONE-PEAK				
DAY AHEAD				
ELECTRICITY-	N/A	PJM	http://www.pjm.com/markets-and-	BGE ZONE,
PJM-			operations/energy/day-ahead/lmpda.aspx	TotalLMP
BALTIMORE				
GAS AND				
ELECTRIC				
ZONE-ATC				
DAY AHEAD				
ELECTRICITY-	Eastern Off	PJM	http://www.pjm.com/markets-and-	BGE ZONE,
PJM-	Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
BALTIMORE			-F	
GAS AND				
ELECTRIC				
ZONE-OFF				
PEAK DAY				
AHEAD				
ELECTRICITY-	Eastorm	PJM	http://www.nim.com/monlests.ond	DCE ZONE
	Eastern	L'IM	http://www.pjm.com/markets-and-	BGE ZONE,
PJM-	Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
BALTIMORE				
GAS AND				
ELECTRIC				
ZONE-PEAK				
DAY AHEAD				
ELECTRICITY-	N/A	PJM	http://www.pjm.com/markets-and-	DPL ZONE,
PJM-DPL			operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-ATC				
DAY AHEAD				
ELECTRICITY-	Eastern Off	PJM	http://www.pjm.com/markets-and-	DPL ZONE,
PJM-DPL	Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-OFF			1	
PEAK DAY				
AHEAD				
11111/11 D	l .	1		

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

	1		T	
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	PECO ZONE,
PJM-PECO	Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-PEAK				
DAY AHEAD				
ELECTRICITY-	N/A	PJM	http://www.pjm.com/markets-and-	PEPCO ZONE,
PJM-PEPCO			operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-ATC			-rgyy	
DAY AHEAD				
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	PEPCO ZONE,
PJM-PEPCO	Off-Peak	1 3141	operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-OFF	OH I cak		operations/energy/day anead/impad.aspx	TotalDivii
PEAK DAY				
AHEAD				
ELECTRICITY-	E4	DIM	1.44//	DEDCO ZONE
	Eastern	PJM	http://www.pjm.com/markets-and-	PEPCO ZONE,
PJM-PEPCO	Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-PEAK				
DAY AHEAD				
ELECTRICITY-	N/A	PJM	http://www.pjm.com/markets-and-	PPL ZONE,
PJM-PPL			operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-ATC				
DAY AHEAD				
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	PPL ZONE,
PJM-PPL	Off-Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-OFF				
PEAK DAY				
AHEAD				
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	PPL ZONE,
PJM-PPL	Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-PEAK	1 50		operations, energy, any unevaluation in particular	100012111
DAY AHEAD				
ELECTRICITY-	N/A	PJM	http://www.pjm.com/markets-and-	PPL ZONE,
PJM-PPL	14/21	1 3111	operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-ATC			operations/energy/day unead/impda.aspx	TotalDivii
DAY AHEAD				
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	PPL ZONE,
PJM-PPL	Off-Peak	1 3101	operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-OFF	OII-Feak		operations/energy/day-anead/impda.aspx	TotalLivir
PEAK DAY				
AHEAD	Et	DIM	1.44//	DDI ZONE
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	PPL ZONE,
PJM-PPL	Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-PEAK				
DAY AHEAD	G 105 : =	~ ···		
ELECTRICITY-	See ISDA De	etinition		
PJM-PSEG				
ZONE-ATC				
DAY AHEAD		T	T	T
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	PSEG ZONE,
PJM-PSEG	Off-Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-OFF				
PEAK DAY				
AHEAD				

TT T COURT I COUNTY	Ι			7070 7017
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	PSEG ZONE,
PJM-PSEG	Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
ZONE-PEAK				
DAY AHEAD				
ELECTRICITY-	See ISDA De	efinition		
PJM-WEST-				
ATC DAY				
AHEAD				
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	WESTERN HUB,
PJM-WEST-	Off-Peak	1 3171	operations/energy/day-ahead/lmpda.aspx	TotalLMP
	OII-Feak		operations/energy/day-anead/impda.aspx	TOTALLIVIE
OFF PEAK				
DAY AHEAD	_			
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	WESTERN HUB,
PJM-WEST-	Peak		operations/energy/day-ahead/lmpda.aspx	TotalLMP
PEAK DAY				
AHEAD				
ELECTRICITY-	N/A	PJM	http://www.pjm.com/markets-and-	WESTERN HUB
PJM-WEST			operations/energy/real-time/lmp.aspx	HUB, TotalLMP
HUB-ATC				ĺ
REALTIME				
ELECTRICITY-	Eastern Off	PJM	http://www.pjm.com/markets-and-	WESTERN HUB
PJM-WEST	Peak	1 3141	operations/energy/real-time/lmp.aspx	HUB, TotalLMP
	reak		operations/energy/rear-time/imp.aspx	HUB, TotalLIVIE
HUB-OFF				
PEAK REAL				
TIME				
ELECTRICITY-	Eastern	PJM	http://www.pjm.com/markets-and-	WESTERN HUB
PJM-WEST	Peak		operations/energy/real-time/lmp.aspx	HUB, TotalLMP
HUB-OFF				
PEAK REAL				
TIME				
ELECTRICITY-	See ISDA De	efinition	-	
NYISO-NY	200122112			
ZONE A-ATC				
DAY AHEAD				
	Eastern Off	NYISO	http://www.nyiso.com/public/markets o	WEST IDMD
ELECTRICITY-		N 1 15U		WEST, LBMP
NYISO-NY	Peak		perations/market_data/pricing_data/inde	(\$/MWHr)
ZONE A-OFF			x.jsp	
PEAK DAY			(Report Type: Day-Ahead Market	
AHEAD			LBMP/Zonal)	
ELECTRICITY-	Eastern	NYISO	http://www.nyiso.com/public/markets_o	WEST, LBMP
NYISO-NY	Peak		perations/market data/pricing data/inde	(\$/MWHr)
ZONE A- PEAK			x.jsp	
DAY AHEAD			(Report Type: Day-Ahead Market	
			LBMP/Zonal)	
ELECTRICITY-	ATC	NYISO	http://www.nyiso.com/public/markets o	WEST, LBMP
NYISO-NY	1110	111150	perations/market data/pricing data/inde	(\$/MWHr)
ZONE A-ATC				(Φ/1V1 VV 111)
			X.jsp	
DAY AHEAD			(Report Type: Day-Ahead Market	
	<u> </u>		LBMP/Zonal)	
ELECTRICITY-	Eastern Off	NYISO	http://www.nyiso.com/public/markets_o	WEST, LBMP
NYISO-NY	Peak		perations/market_data/pricing_data/inde	(\$/MWHr)
ZONE A-OFF			x.jsp	
PEAK DAY			(Report Type: Day-Ahead Market	
AHEAD			LBMP/Zonal)	
	1	1		1

ELECTRICITY-	Eastern	NYISO	http://www.nyiso.com/public/markets o	CENTRL, LBMP
NYISO-NY	Peak	1,112,0	perations/market data/pricing data/inde	(\$/MWHr)
ZONE A- PEAK			x.jsp	
DAY AHEAD			(Report Type: Day-Ahead Market LBMP/Zonal)	
ELECTRICITY-	ATC	NYISO	http://www.nyiso.com/public/markets_o	CENTRL, LBMP
NYISO-NY			perations/market_data/pricing_data/inde	(\$/MWHr)
ZONE C-ATC			x.jsp	
DAY AHEAD			(Report Type: Day-Ahead Market LBMP/Zonal)	
ELECTRICITY-	Eastern Off	NYISO	http://www.nyiso.com/public/markets o	CENTRL, LBMP
NYISO-NY	Peak		perations/market_data/pricing_data/inde	(\$/MWHr)
ZONE C-OFF			x.jsp	
PEAK DAY			(Report Type: Day-Ahead Market	
AHEAD	T.	MARCO	LBMP/Zonal)	CENTED I DI O
ELECTRICITY- NYISO-NY	Eastern Peak	NYISO	http://www.nyiso.com/public/markets_o perations/market_data/pricing_data/inde	CENTRL, LBMP (\$/MWHr)
ZONE C- PEAK	Peak		x.jsp	(\$/IVI W FIF)
DAY AHEAD			(Report Type: Day-Ahead Market	
			LBMP/Zonal)	
ELECTRICITY-	See ISDA De	efinition		
NYISO-NY				
ZONE G-ATC DAY AHEAD				
ELECTRICITY-	Eastern Off	NYISO	http://www.nyiso.com/public/markets o	HUD VL, LBMP
NYISO-NY	Peak	NTISO	perations/market data/pricing data/inde	(\$/MWHr)
ZONE G-OFF			x.jsp	(4.2.2)
PEAK DAY			(Report Type: Day-Ahead Market	
AHEAD			LBMP/Zonal)	
ELECTRICITY-	Eastern	NYISO	http://www.nyiso.com/public/markets_o	HUD VL, LBMP
NYISO-NY ZONE G- PEAK	Peak		perations/market_data/pricing_data/inde	(\$/MWHr)
DAY AHEAD			x.jsp (Report Type: Day-Ahead Market	
			LBMP/Zonal)	
ELECTRICITY-	See ISDA		,	
NYISO-NY	Definition			
ZONE H-ATC				
DAY AHEAD ELECTRICITY-	Eastern Off	NYISO	http://www.nyiso.com/public/markets o	N.Y.C., LBMP
NYISO-NY	Peak	1,1150	perations/market data/pricing data/inde	(\$/MWHr)
ZONE H-OFF			x.jsp	,
PEAK DAY			(Report Type: Day-Ahead Market	
AHEAD			LBMP/Zonal)	
ELECTRICITY-	Eastern	NYISO	http://www.nyiso.com/public/markets_o	N.Y.C., LBMP
NYISO-NY	Peak		perations/market_data/pricing_data/inde	(\$/MWHr)
ZONE H- PEAK DAY AHEAD			x.jsp (Report Type: Day-Ahead Market	
DAT AIIEAD			LBMP/Zonal)	
ELECTRICITY-			nodity Definitions, will be calculated as the v	
CAISO-NP 15			PEAK-ICE and ELECTRICITY-NP15- OF	
ATC		Commodity Reference Prices for the relevant period, weighted on the basis of the number of		
	hourly periods in the relevant period which are peak and off-peak respectively (with peak			
		and off peak having the meaning specified in the definition of the Commodity Reference Price by the Exchange).		
	11100 0 j tile 1			

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	FERC Holidays
	Hours Ending and use 24-hour	
	clock)	
California Off Peak	Excludes 0700 through 2200 Pacific	Includes all hours on FERC
Camonia On Feak	Prevailing Time	Holidays
California Peak	Includes 0700 through 2200 Pacific	Excludes all hours on FERC
Camornia Peak	Prevailing Time	Holidays
Eastern Off Peak ⁴	Excludes 0800 through 2300 Eastern	Includes all hours on FERC
	Prevailing Time	Holidays
Eastern Peak	Includes 0800 through 2300 Eastern	Excludes all hours on FERC
	Prevailing Time	Holidays

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)

Summary:	This covers equity total-return swaps on broad-based
	baskets of equities traded in USD.
	For purposes of relevant CFTC and SEC regulations,
	such basket shall be on a broad-based index.
Limitations on Available Selections and Default	The terms under which USD Equity Basket Swap (Broad
Settings:	Based) may be traded are shown below or in the attached
	tables.
	For amounts or rates, the relevant term cannot be less than the specified Minimum, must represent an even
	Increment and cannot exceed the Maximum; for a date,
	the date cannot be earlier than Earliest nor later than
	Latest.
	For Business Days, the defaults shall be the locations
	specified for the relevant currency, any additional
	locations specified for the relevant Floating Rate Options.
	In many cases there are normal "vanilla" terms on which
	the parties will transact. These are shown as "Default" and will apply unless the
	parties vary them.
	In some cases, the same contract might have different
	terms depending on the market in which it is traded (e.g.,
	London versus NY).
	In that case the default settings may vary by market.
Incorporated Standards:	This contract description incorporates by reference the
	following industry standard documentation and standards:
	(a) 2006 ISDA Definitions;
	(b) 2002 ISDA Equity Derivatives Definitions; and
	(c) Annex SS to 2004 Americas Interdealer Master
	Equity Derivatives Confirmation (except that references
	therein to the 2000 ISDA Definitions shall be deemed
	references to the 2006 ISDA Definitions).
	For convenience, certain terms are mapped to their FpML 5.5 equivalent.
Product Type/ISDA OTC Taxonomy:	5.5 equivalent.
ISDA OTC Asset Class:	Equity
ISDA OTC Base Product:	Swap
ISDA OTC Sub-Product:	Price Return Basic Performance
ISDA OTC Transaction type:	Basket
Further Limitations:	None
Terms: Type of Transaction:	Share Basket Swap Transaction
Trade Date:	As agreed by the parties.
Notional Amount ("notional"):	An amount in USD agreed by the parties.
Effective Date ("effectiveDate"):	Per Annex SS, unless otherwise agreed by the parties.
Effective Date Business Days:	As specified by the parties from among the Available
•	Business Days.
Effective Date Business Day Convention:	As specified by the parties from among the Available
	Business Day Conventions.
Termination Date ("terminationDate"):	Per Annex SS, unless otherwise specified by the parties.

Basket:	As specified by the parties in compliance with the rules
	and regulations of the CFTC and SEC applicable to
	broad-based indices.
Exchange(s):	As specified by the parties with respect to each Share
	comprised in the Basket.
Related Exchanges:	Per Annex SS, unless otherwise agreed by the parties.
Hedging Party:	As specified by the parties.
Determining Party:	As specified by the parties.
Equity Amounts:	
Equity Amount Payer ("payerPartyReference"):	As specified by the parties.
Equity Notional Amount:	As specified by the parties.
Equity Notional Reset:	Per Annex SS.
Type of Return:	Total Return
Initial Price:	As specified by the parties and adjusted in accordance
	with Annex SS.
Final Price:	As per Annex SS unless otherwise agreed by the parties.
Valuation Time:	As per Annex SS unless otherwise agreed by the parties.
Valuation Date:	As specified by the parties.
Floating Amount:	ns specified by the parties.
Floating Rate Payer ("payerPartyReference"):	As specified by the parties.
Notional Amount ("notional Amount"):	As per Annex SS.
Payment Dates:	As per Annex SS, unless otherwise agreed by the parties.
Floating Rate Option ("floatingRateIndex"):	As per Annex SS, unless otherwise agreed by the parties. As per Annex SS, unless otherwise agreed by the parties.
Designated Maturity ('indexTenor'')	
	As specified by the parties.
Spread:	As specified by the parties.
Day Count Fraction:	Actual/360
Reset Date ("resetDate"):	As specified by the parties.
Payment Dates Business Days:	As specified by the parties.
Business Days (Other Than Payment Dates):	As specified by the parties.
Business Day Convention (Other Than Payment	As per Annex SS, unless otherwise specified by the
Dates):	parties.
Settlement Terms:	
Cash Settlement:	Applicable
Settlement Currency:	USD
Dividends:	
Dividend Payment Date(s):	As per Annex SS unless otherwise agreed by the parties.
Dividend Period:	As per Annex SS unless otherwise agreed by the parties.
Dividend Amount:	As per Annex SS unless otherwise agreed by the parties.
Relevant Dividend:	If type of return is "Total Return" as per Annex SS unless
	otherwise agreed by the parties.
Reinvestment of Dividends:	Inapplicable
Dividend Recovery:	As per Annex SS unless otherwise agreed by the parties.
Adjustment Events:	
Method of Adjustment:	As per Annex SS unless otherwise agreed by the parties.
Options Exchange:	As agreed by the parties if "Options Exchange
	Adjustment" is applicable.
Consequences of Merger Events:	
Share-for-Share:	As per Annex SS unless otherwise agreed by the parties.
Share-for-Other:	As per Annex SS unless otherwise agreed by the parties.
Share-for-Combined:	As per Annex SS unless otherwise agreed by the parties.
Options Exchange:	As agreed by the parties if "Options Exchange
	Adjustment" is applicable.
Consequences of Tender Offers:	
Tender Offer:	As per Annex SS, unless otherwise agreed by the parties.
	1 1

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

Equity Index Available Business Day Conventions

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

Equity Index Earliest and Latest Effective and Termination Dates

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

Equity Index Notional Amounts

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

Equity Index Requirements and Defaults

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

USD Equity Basket Swap (Broad Based)