

# SUBMISSION COVER SHEET

**IMPORTANT:** Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 14-05R

Organization: tpSEF Inc.

Filing as a:  DCM  SEF  DCO  SDR Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 08/29/2014 Filing Description:

This filing contains a Weekly Notification of Rule Amendments pursuant to CFTC Regulation 40.6(d) of certain non-substantive revisions made to the terms and conditions of Equity Index Swaps and Equity Index Variance Swaps.

**SPECIFY FILING TYPE** Please note only ONE choice allowed per Submission.

## Organization Rules and Rule Amendments

- |  |            |
|--|------------|
| <input type="checkbox"/> Certification                       | § 40.6(a)  |
| <input type="checkbox"/> Approval                            | § 40.5(a)  |
| <input type="checkbox"/> Notification                        | § 40.6(d)  |
| <input type="checkbox"/> Advance Notice of SIDCO Rule Change | § 40.10(a) |
| <input type="checkbox"/> SIDCO Emergency Rule Change         | § 40.10(h) |

Rule Numbers: \_\_\_\_\_

## New Product

Please note only ONE product per Submission.

- |  |            |
|--|------------|
| <input type="checkbox"/> Certification                         | § 40.2(a)  |
| <input type="checkbox"/> Certification Security Futures        | § 41.23(a) |
| <input type="checkbox"/> Certification Swap Class              | § 40.2(d)  |
| <input type="checkbox"/> Approval                              | § 40.3(a)  |
| <input type="checkbox"/> Approval Security Futures             | § 41.23(b) |
| <input type="checkbox"/> Novel Derivative Product Notification | § 40.12(a) |
| <input type="checkbox"/> Swap Submission                       | § 39.5     |

Official Product Name: \_\_\_\_\_

## Product Terms and Conditions (product related Rules and Rule Amendments)

- |  |                      |
|--|----------------------|
| <input type="checkbox"/> Certification   | § 40.6(a)            |
| <input type="checkbox"/> Certification Made Available to Trade Determination     | § 40.6(a)            |
| <input type="checkbox"/> Certification Security Futures                          | § 41.24(a)           |
| <input type="checkbox"/> Delisting (No Open Interest)                            | § 40.6(a)            |
| <input type="checkbox"/> Approval  | § 40.5(a)            |
| <input type="checkbox"/> Approval Made Available to Trade Determination          | § 40.5(a)            |
| <input type="checkbox"/> Approval Security Futures                               | § 41.24(b)           |
| <input type="checkbox"/> Approval Amendments to enumerated agricultural products | § 40.4(a), § 40.5(a) |
| <input type="checkbox"/> "Non-Material Agricultural Rule Change"                 | § 40.4(b)(5)         |
| <input checked="" type="checkbox"/> Notification                                 | § 40.6(d)            |

Official Name(s) of Product(s) Affected: Equity Index Swaps and Equity Index Variance Swaps

Rule Numbers: \_\_\_\_\_

August 29, 2014

**By Email: [submissions@cftc.gov](mailto:submissions@cftc.gov)**

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

Re: *tpSEF Inc. – Regulation 40.6(d) Weekly Notification of Rule Amendments (#14-05R)*

To Whom It May Concern:

Pursuant to Section 5c(c) of the Commodity Exchange Act and Section 40.6(d) of the regulations of the Commodity Futures Trading Commission (the “Commission”), tpSEF Inc. hereby notifies the Commission that it has made non-substantive revisions to the terms and conditions of Equity Index Swaps (certified on October 8, 2013, and updated on December 19, 2013, March 25, 2014, April 1, 2014, and June 24, 2014) and Equity Index Variance Swaps (certified on October 8, 2013, and updated on June 24, 2014) (collectively, the “Contracts”) that have no effect on the Contracts’ economic characteristics. The revisions are intended to more completely reflect the standard terms used in the market for non-US indices. The Contracts’ amended terms and conditions were made effective during the week of August 25, 2014.

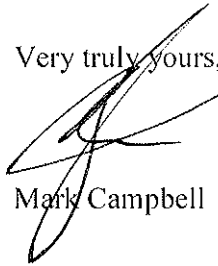
Please find the following documents attached:

- (i) a clean copy of the Equity Index Swaps’ terms and conditions, as amended, is attached as Exhibit A;
- (ii) a marked copy of the Equity Index Swaps’ terms and condition to show changes from the June 24, 2014 version, is attached as Exhibit B;
- (iii) a clean copy of the Equity Index Variance Swaps terms and conditions, as amended, is attached as Exhibit C; and
- (iv) a marked copy of the Equity Index Variance Swaps’ terms and condition to show changes from the June 24, 2014 version, is attached as Exhibit E.

Secretary of the Commission  
August 29, 2014  
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Questions regarding this submission should be directed to Brian Donnelly, Chief Compliance Officer, at (201) 984-6956 or by email at [bddonnelly@tullettprebon.com](mailto:bddonnelly@tullettprebon.com), or to Mark Campbell, Chief Operating Officer, at (201) 557-5786 or by email at [mcampbell@tullettprebon.com](mailto:mcampbell@tullettprebon.com).

Very truly yours,

A handwritten signature in black ink, appearing to be 'Mark Campbell', written over the typed name.

Mark Campbell

Enclosures

cc: Division of Market Oversight (Email: [dmosubmissions@cftc.gov](mailto:dmosubmissions@cftc.gov))  
Brian Donnelly (Email: [bddonnelly@tullettprebon.com](mailto:bddonnelly@tullettprebon.com))

**EXHIBIT A**

Amended Terms and Conditions for Equity Index Swaps (Clean)

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

	<p>(a) 2006 ISDA Definitions</p> <p>(b) 2002 ISDA Equity Derivatives Definitions (“Equity Definitions”)</p> <p>(c) Annex IS to 2009 Americas Master Equity Derivatives Confirmation, to 2007 European Master Equity Derivatives Confirmation Agreement (for EMEA indices, as indicated on the Equity Index Available Indices attached) or to Second Revised 2005 AEJ Interdealer Master Equity Derivatives Confirmation Agreement (for AEJ indices, as indicated on the Equity Index Available Indices attached)</p> <p>(d) the Revised ISDA AEJ Reference Price Source Matrix (June 25, 2009, or as updated effective prior to the Trade Date) (“AEJ Source”)</p> <p>For convenience, certain terms are mapped to their FpML 5.5 equivalent.</p>
<b>Product Type/ISDA OTC Taxonomy:</b>	
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
<b>Terms:</b>	
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.
<b>Floating Amount:</b>	
Floating Rate Payer (“payerPartyReference”):	As specified by the parties.
Notional Amount (“notionalAmount”):	(i) As per Annex IS, or (ii) in the case of AEJ Indices, as specified by the parties or, if not so specified, per the Equity Definitions.
Payment Dates:	As per Annex IS, unless otherwise specified by the parties.
Initial Floating Rate:	As specified by the parties.
Floating Rate Option (“floatingRateIndex”):	As specified by the parties.
Designated Maturity (“indexTenor”):	As specified by the parties.
Linear Interpolation:	For the Calculation Periods specified by the parties to the extent permitted by Annex IS.
Shorter Designated Maturity for Linear Interpolation:	For a Calculation Period to which Linear Interpolation applies, as specified by the parties.
Longer Designated Maturity for Linear	For a Calculation Period to which Linear

Interpolation:	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).
<b>Futures Price Valuation:</b>	
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).
<b>Settlement Terms:</b>	
Cash Settlement:	As per Annex IS.
Settlement Currency:	(i) As per Annex IS, or (ii) in the case of AEJ Indices, as agreed by the parties.
FX Rate:	As agreed by the parties or as specified by the parties from among the Available FX Rates.



<b>Dividends:</b>	
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.
<b>Index Adjustment Events:</b>	
Index Cancellation:	As per Annex IS.
Index Modification:	As per Annex IS.

Index Disruption:	As per Annex IS.
<b>Additional Disruption Events:</b>	
Change in Law:	(i) As agreed by the parties from among the provisions in Annex IS, or (ii) in the case of AEJ Indices, as per Annex IS unless otherwise agreed by the parties.
Insolvency Filing:	(i) As per Annex IS, or (ii) in the case of AEJ Indices, as agreed by the parties or, absent such agreement, per the Equity Definitions.
Hedging Disruption:	(i) As agreed by the parties from among the provisions in Annex IS, or (ii) in the case of AEJ Indices, as per Annex IS (as applicable to the relevant country of underlier) unless otherwise agreed by the parties.
Increased Cost of Hedging:	(i) As agreed by the parties from among the provisions in Annex IS, or (ii) in the case of AEJ Indices, as agreed by the parties or, absent such agreement, per the Equity Definition.
Consequences of Hedging Disruption:	(i) As agreed by the parties from among the provisions in Annex IS, or (ii) in the case of AEJ Indices, as agreed by the parties or, absent such agreement, per the Equity Definition.
Loss of Stock Borrow:	(i) As per Annex IS, unless otherwise specified by the parties, or (ii) in the case of AEJ Indices, as agreed by the parties or, absent such agreement, per the Equity Definition.
Increased Cost of Stock Borrow:	(i) As per Annex IS, unless otherwise specified by the parties, or (ii) in the case of AEJ Indices, as agreed by the parties or, absent such agreement, per the Equity Definition.
Cancellation Amount:	(i) As agreed by the parties from among the provisions in Annex IS, or (ii) in the case of AEJ Indices, as agreed by the parties or, absent such agreement, per the Equity Definition.
Non-Reliance:	As per Annex IS.

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

Equity Index Available Currencies and Required Business Days

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

Equity Index Available Business Day Conventions

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

Equity Index Available Indices

Abbr	Name
AEX	AEX Index (EMEA)
AMZX	Alerian MLP Index Total Return
AMZIXVWA P	Alerian MLP Infrastructure Index Total Return VWAP
AS51	S&P/ASX 200 (AEJ)
BEL20	BEL20 Index (EMEA)
CAC	Cotation Assistée en Continu 40 (EMEA)
DAX	Deutscher Aktien Index (EMEA)
DJITR	Dow Jones Industrial Average Total Return
DJUSRE	Dow Jones U.S. Real Estate Index
FTSEMIB	FTSE MIB Index (EMEA)
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)
MDCSPTR	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

Secretary of the Commission

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

Equity Index Notional Amounts

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



Equity Index Floating Rate Options and Defaults

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

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

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

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

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

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

<b>Floating Rate Option</b>	<b>Available Tenors</b>	<b>Default Tenor</b>	<b>Default Day Count Fraction</b>	<b>Additional Business Day Locations</b>
COMPOUND				
GRD-ATHIBOR-ATHIBOR	All quoted tenors	N/A	Per ISDA 2006	N
GRD-ATHIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
GRD-ATHIBOR-Telerate	All quoted tenors	N/A	Per ISDA 2006	N
GRD-ATHIMID-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
GRD-ATHIMID-Reuters	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-HIBOR-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-HIBOR=	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-HKAB	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-HKAB-Bloomberg	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-ISDC	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	N
HKD-HONIX-OIS-COMPOUND	All quoted tenors	N/A	Per ISDA 2006	N
HKD-ISDA-Swap Rate-11:00	All quoted tenors	N/A	Per ISDA 2006	N
HKD-ISDA-Swap Rate-4:00	All quoted tenors	N/A	Per ISDA 2006	N

<b>Floating Rate Option</b>	<b>Available Tenors</b>	<b>Default Tenor</b>	<b>Default Day Count Fraction</b>	<b>Additional Business Day Locations</b>
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-FRASET	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-LIBOR-ISDA	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-LIBOR-Reference Banks	All quoted tenors	N/A	Per ISDA 2006	GBLO (Applies to Both Legs)
JPY-MUTANCALL-TONAR	All quoted tenors	N/A	Per ISDA 2006	N



<b>Floating Rate Option</b>	<b>Available Tenors</b>	<b>Default Tenor</b>	<b>Default Day Count Fraction</b>	<b>Additional Business Day Locations</b>
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

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

<b>Floating Rate Option</b>	<b>Available Tenors</b>	<b>Default Tenor</b>	<b>Default Day Count Fraction</b>	<b>Additional Business Day Locations</b>
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

<b>Floating Rate Option</b>	<b>Available Tenors</b>	<b>Default Tenor</b>	<b>Default Day Count Fraction</b>	<b>Additional Business Day Locations</b>
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

<b>Floating Rate Option</b>	<b>Available Tenors</b>	<b>Default Tenor</b>	<b>Default Day Count Fraction</b>	<b>Additional Business Day Locations</b>
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

<b>Floating Rate Option</b>	<b>Available Tenors</b>	<b>Default Tenor</b>	<b>Default Day Count Fraction</b>	<b>Additional Business Day Locations</b>
USD-Treasury Rate-ICAP BrokerTec	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-SwapMarker100	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-SwapMarker99	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-T19901	All quoted tenors	N/A	Per ISDA 2006	N
USD-Treasury Rate-T500	All quoted tenors	N/A	Per ISDA 2006	N

Equity Index Requirements and Defaults

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

**EXHIBIT B**

Amended Terms and Conditions for Equity Index Swaps (Marked)

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



<p>Incorporated Standards:</p>	<p>This contract description incorporates by reference the following industry standard documentation and standards:</p> <p>(a) 2006 ISDA Definitions</p> <p>(b) 2002 ISDA Equity Derivatives Definitions (<a href="#">“Equity Definitions”</a>)</p> <p>(c) Annex IS to 2009 Americas Master Equity Derivatives Confirmation, <a href="#">to 2007 European Master Equity Derivatives Confirmation Agreement (for EMEA indices, as indicated on the Equity Index Available Indices attached)</a> or <a href="#">to Second Revised 2005 AEJ Interdealer Master Equity Derivatives Confirmation Agreement (for AEJ indices, as indicated on the Equity Index Available Indices attached)</a></p> <p>(d) <a href="#">the Revised ISDA AEJ Reference Price Source Matrix (June 25, 2009, or as updated effective prior to the Trade Date)</a> (“AEJ Source”)</p> <p>For convenience, certain terms are mapped to their FpML 5.5 equivalent.</p>
<p><b>Product Type/ISDA OTC Taxonomy:</b></p>	
<p>ISDA OTC Asset Class:</p>	<p>Equity</p>
<p>ISDA OTC Base Product:</p>	<p>Swap</p>
<p>ISDA OTC Sub-Product:</p>	<p>Price Return Basic Performance</p>
<p>ISDA OTC Transaction type:</p>	<p>Single Index</p>
<p>Further Limitations:</p>	<p>None</p>
<p><b>Terms:</b></p>	
<p>Trade Date:</p>	<p>As agreed by the parties.</p>

<u>Strike Date:</u>	<u>For a Forward Starting Transaction, as agreed by the parties (only for EMEA Indices).</u>
<u>Forward Starting:</u>	<u>As per Annex IS (only for EMEA Indices).</u>
Notional Amount (“notional”):	An amount in one of the Available Currencies (see below) agreed by the parties.
Effective Date (“effectiveDate”):	<u>(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.</u>
Effective Date Business Days:	As specified by the parties from among the Available Business Days <u>(except for AEJ Indices).</u>
Effective Date Business Day Convention:	As specified by the parties from among the Available Business Day Conventions <u>(except for AEJ Indices).</u>
Termination Date (“terminationDate”):	Per Annex IS, unless otherwise specified by the parties.
<u>Index:</u>	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 <u>(except for AEJ Indices).</u>
Index Unit:	Per Annex IS <u>(except for AEJ Indices and EMEA Indices).</u>
<u>Exchange(s):</u>	<u>(i) Per Annex IS, unless otherwise specified by the parties, or (ii) in the case of AEJ Indices, as specified by the parties.</u>
<u>Multiple Exchange Index Annex/Component Security Index Annex:</u>	<u>Per Annex IS (EMEA Indices only).</u>
Related Exchanges:	<u>(i) Per Annex IS, unless otherwise specified by the parties, or (ii) in the case of AEJ Indices, as specified by the parties.</u>

Hedging Party:	<u>(i) As specified by the parties, or (ii) in the case of AEJ Indices, per Annex IS.</u>
Determining Party:	<u>(i) As specified by the parties, or (ii) in the case of AEJ Indices, per Annex IS.</u>
<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:	<u>(i) As specified by the parties, or (ii) in the case of AEJ Indices, per Annex IS unless specified by the parties.</u>
<u>Initial Price Election:</u>	<u>As specified by the parties (in the case of an EMEA Index only).</u>
Initial Price:	As specified by the parties and <u>(other than in the case of AEJ Indices)</u> adjusted in accordance with Annex IS.
<u>Final Price Election:</u>	<u>As specified by the parties (in the case of an EMEA Index only).</u>
Final Price:	<u>(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.</u>
Valuation Time:	<u>(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.</u>
Valuation Dates:	As specified by the parties.
<u>Averaging Dates:</u>	<u>In the case of AEJ Indices, as and if specified by the parties.</u>

<b>Floating Amount:</b>	
Floating Rate Payer (“payerPartyReference”):	As specified by the parties.
Notional Amount (“notionalAmount”):	<a href="#">(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.</a>
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.
<a href="#">Compounding:</a>	<a href="#">As specified by the parties (EMEA Indices only).</a>
<a href="#">Compounding Dates:</a>	<a href="#">As specified by the parties if Compounding is applicable (EMEA Indices only).</a>

<b>Futures Price Valuation:</b>	
Futures Price Valuation:	<u>(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.</u>
Exchange-traded Contract:	As specified in the Transaction Supplement.
Adjustment to Section 6.8 of the Equity Definitions:	As per Annex IS <u>(other than in the case of AEJ Indices).</u>
<b>Settlement Terms:</b>	
Cash Settlement:	As per Annex IS.
Settlement Currency:	<u>(i) As per Annex IS, or (ii) in the case of AEJ Indices, as agreed by the parties.</u>
<u>FX Rate:</u>	<u>As agreed by the parties or as specified by the parties from among the Available FX Rates.</u>
<b>Dividends:</b>	
Dividend Payment Date(s):	If type of return is “Total Return” <u>(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.</u>
Dividend Period:	If type of return is “Total Return” <u>(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.</u>
Dividend Amount:	If type of return is “Total Return” <u>(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.</u>
Relevant Dividend:	If type of return is “Total Return” <u>(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.</u>

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

Hedging Disruption:	<u>(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.</u>
Increased Cost of Hedging:	<u>(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.</u>
Consequences of Hedging Disruption:	<u>(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.</u>
Loss of Stock Borrow:	<u>(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.</u>
Increased Cost of Stock Borrow:	<u>(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.</u>
Cancellation Amount:	<u>(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.</u>
Non-Reliance:	As per Annex IS.
Agreements and Acknowledgements Regarding Hedging Activities:	As per Annex IS.
Additional Acknowledgements:	As per Annex IS.
Index Disclaimer:	As per Annex IS.
Optional Early Termination:	<u>(i) As agreed by the parties from among the provisions in Annex IS, or (ii) in the case of AEJ Indices, inapplicable.</u>

Break Funding Recovery:	If Optional Early Termination is applicable, as specified by the parties.
<a href="#">Break Fee:</a>	<a href="#">As specified by the parties in the case of EMEA Indices</a>
Calculation Agent:	<a href="#">(i) As agreed by the parties, or (ii) in the case of AEJ Indices, per Annex IS unless otherwise agreed by the parties.</a>

Equity Index Available Currencies and Required Business Days

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

Equity Index Available Business Day Conventions

<a href="#">ISDA Name</a>
<a href="#">Following</a>
<a href="#">Modified/Modified Following</a>



<a href="#"><u>No Adjustment</u></a>
<a href="#"><u>Preceding</u></a>
<a href="#"><u>FRN Convention/Eurodollar Convention</u></a>

<b>ISDA Name</b>
<b>Following</b>
<b>Modified/Modified Following</b>
<b>No Adjustment</b>
<b>Preceding</b>
<b>FRN Convention/Eurodollar Convention</b>

Equity Index Available Indices

Abbr	Name
AEX	AEX Index <a href="#">(EMEA)</a>
AMZX	Alerian MLP Index Total Return
AMZIXVWA P	Alerian MLP Infrastructure Index Total Return VWAP
AS51	S&P/ASX 200 <a href="#">(AEJ)</a>
BEL20	BEL20 Index <a href="#">(EMEA)</a>
CAC	Cotation Assistée en Continu 40 <a href="#">(EMEA)</a>
DAX	Deutscher Aktien Index <a href="#">(EMEA)</a>
DJITR	Dow Jones Industrial Average Total Return
DJUSRE	Dow Jones U.S. Real Estate Index
FTSEMIB	FTSE MIB Index <a href="#">(EMEA)</a>
GDDLCA	MSCI Canada Index CAD Total Return (Gross Dividends)
<a href="#">GDDUCA</a>	<a href="#">MSCI Canada Index USD Daily Total Return (Gross Dividends)</a>
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 <a href="#">(AEJ)</a>
HSI	Hang Seng Index <a href="#">(AEJ)</a>
IBEX	IBEX 35 Index <a href="#">(EMEA)</a>
IBOV	BOVESPA Index
<a href="#">KOSPI</a>	<a href="#">Korea Composite Stock Price Index (AEJ)</a>
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 <a href="#">(AEJ)</a>
OEXT	S&P 100 Total Return
OMX	OMX Stockholm 30 <a href="#">(EMEA)</a>
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 <a href="#">(EMEA)</a>
TSX69	S&P/TSX 60 Index
UKX	FTSE 100 Index <a href="#">(EMEA)</a>
XNDX	NASDAQ-100 Total Return

Equity Index Available FX Rates

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

Equity Index Available Day Count Fractions

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

Equity Index Earliest and Latest Effective and Termination Dates

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

Equity Index Notional Amounts

Currency	Minimum	Increment	Maximum	Default

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USD	10,000,000	1,000,000	N/A	N/A
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Equity Index Floating Rate Options and Defaults

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

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



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

<b>Floating Rate Option</b>	<b>Available Tenors</b>	<b>Default Tenor</b>	<b>Default Day Count Fraction</b>	<b>Additional Business Day Locations</b>
Rate-11:00-ICAP				
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

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

<b>Floating Rate Option</b>	<b>Available Tenors</b>	<b>Default Tenor</b>	<b>Default Day Count Fraction</b>	<b>Additional Business Day Locations</b>
Bloomberg				
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

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

<b>Floating Rate Option</b>	<b>Available Tenors</b>	<b>Default Tenor</b>	<b>Default Day Count Fraction</b>	<b>Additional Business Day Locations</b>
Reference Banks				
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

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

<b>Floating Rate Option</b>	<b>Available Tenors</b>	<b>Default Tenor</b>	<b>Default Day Count Fraction</b>	<b>Additional Business Day Locations</b>
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



<b>Floating Rate Option</b>	<b>Available Tenors</b>	<b>Default Tenor</b>	<b>Default Day Count Fraction</b>	<b>Additional Business Day Locations</b>
JPY-TSR-Telerate-15:00	All quoted tenors	N/A	Per ISDA 2006	N
<a href="#">KRW-CD-3220</a>	<a href="#">All quoted tenors</a>	<a href="#">N/A</a>	<a href="#">Per ISDA 2006</a>	<a href="#">N</a>
<a href="#">KRW-CD-KSDA-Bloomberg</a>	<a href="#">All quoted tenors</a>	<a href="#">N/A</a>	<a href="#">Per ISDA 2006</a>	<a href="#">N</a>
<a href="#">KRW-Quarterly Annual Swap Rate-3:30-ICAP</a>	<a href="#">3M</a>	<a href="#">N/A</a>	<a href="#">Per ISDA 2006</a>	<a href="#">N</a>
<a href="#">KRW-Bond-3222</a>	<a href="#">3M</a>	<a href="#">N/A</a>	<a href="#">Per ISDA 2006</a>	<a href="#">N</a>
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

<b>Floating Rate Option</b>	<b>Available Tenors</b>	<b>Default Tenor</b>	<b>Default Day Count Fraction</b>	<b>Additional Business Day Locations</b>
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

<b>Floating Rate Option</b>	<b>Available Tenors</b>	<b>Default Tenor</b>	<b>Default Day Count Fraction</b>	<b>Additional Business Day Locations</b>
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)

<b>Floating Rate Option</b>	<b>Available Tenors</b>	<b>Default Tenor</b>	<b>Default Day Count Fraction</b>	<b>Additional Business Day Locations</b>
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

<b>Floating Rate Option</b>	<b>Available Tenors</b>	<b>Default Tenor</b>	<b>Default Day Count Fraction</b>	<b>Additional Business Day Locations</b>
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

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

**EXHIBIT C**

Amended Terms and Conditions for Equity Index Variance Swaps (Clean)

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

	<p>(a) 2006 ISDA Definitions</p> <p>(b) 2002 ISDA Equity Derivatives Definitions</p> <p>(c) Annex IVS to 2007 Americas Master Variance Swap Confirmation Agreement, to the Revised 2007 AEJ Master Variance Swap Confirmation Agreement for AEJ indices or to the 2007 European Variance Swap Master Confirmation Agreement (as indicated on the Equity Index Available Indices attached)</p> <p>For convenience, certain terms are mapped to their FpML 5.5 equivalent.</p>
<b>Product Type/ISDA OTC Taxonomy:</b>	
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
<b>Terms:</b>	
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
<b>Floating Amount:</b>	
Floating Amount:	As per Annex IVS
<b>Settlement Terms:</b>	
Cash Settlement:	As per Annex IVS
Settlement Currency:	As per Annex IVS
Cash Settlement Payment Date:	As per Annex IVS
<b>Index Adjustment Events:</b>	
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
<b>Additional Disruption Events:</b>	
Change in Law:	As per Annex IVS
Non-Reliance:	As per Annex IS
Agreements and Acknowledgements Regarding Hedging Activities:	As per Annex IS
Additional Acknowledgements:	As per Annex IS
Index Disclaimer:	As per Annex IS
Calculation Agent:	As agreed by the parties.

Equity Index Available Currencies and Required Business Days

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

Equity Index Available Indices

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

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

**EXHIBIT D**

Amended Terms and Conditions for Equity Index Variance Swaps (Marked)

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

Incorporated Standards:	<p>This contract description incorporates by reference the following industry standard documentation and standards:</p> <p>(a) 2006 ISDA Definitions</p> <p>(b) 2002 ISDA Equity Derivatives Definitions</p> <p>(c) Annex IVS to 2007 Americas Master Variance Swap Confirmation Agreement, <a href="#">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)</a></p> <p>For convenience, certain terms are mapped to their FpML 5.5 equivalent.</p>
<b>Product Type/ISDA OTC Taxonomy:</b>	
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
<b>Terms:</b>	
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 <a href="#">(other than for an AEJ or EMEA Index)</a> .
Variance Seller:	As specified by the parties <a href="#">(other than for an AEJ or EMEA Index)</a> .
<b>Equity Amounts:</b>	
Equity Amount Payer (“payerPartyReference”):	As per Annex IVS
Equity Notional Amount:	As specified by the parties- <a href="#">(other than for an EMEA Index)</a> .
<a href="#">Variance Amount:</a>	<a href="#">As specified by the parties (for an EMEA Index)</a> .
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.
<u>Variance Cap:</u>	<u>As specified by the parties, or otherwise as per Annex IVS.</u>
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, <u>or calculated in accordance with Annex IVS.</u>
<del>N</del> <u>Variance Cap Amount:</u>	As specified by the parties or otherwise per Annex IVS.
<u>Final Realized Volatility (“FRV”):</u>	<u>Per Annex IVS</u>
<u>N:</u>	<u>As specified by the parties or otherwise per Annex IVS (other than for an AEJ Index).</u>
<u>ExpectedN:</u>	<u>As specified by the parties or otherwise per Annex IVS (only for an AEJ Index).</u>
Market Disruption Event:	As per Annex IVS
<b>Floating Amount:</b>	
Floating Amount:	As per Annex IVS
<b>Settlement Terms:</b>	

Cash Settlement:	As per Annex IVS
Settlement Currency:	As per Annex IVS
Cash Settlement Payment Date:	As per Annex IVS
<b>Index Adjustment Events:</b>	
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
<b>Additional Disruption Events:</b>	
Change in Law:	As per Annex IVS
Non-Reliance:	As per Annex IS
Agreements and Acknowledgements Regarding Hedging Activities:	As per Annex IS
Additional Acknowledgements:	As per Annex IS
Index Disclaimer:	As per Annex IS
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 ( <a href="#">EMEA</a> )
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)
<a href="#">HSCEI</a>	<a href="#">Hang Seng China Enterprises Index (AEJ)</a>
<a href="#">HSI</a>	<a href="#">Hang Seng Index (AEJ)</a>
IBOV	BOVESPA Index
<a href="#">KOSPI</a>	<a href="#">Korea Composite Stock Price Index (AEJ)</a>
MDCPSPTR	S&P MidCap 400 Total Return
MEXBOL	Mexican IPC index (Indice de Precios y Cotizaciones)
NDDLCA	MSCI Canada Index CAD Total Return (Net Dividends)
NDDUNA	MSCI North American Index USD Total Return (Net Dividends)
NDDUUS	MSCI US Index Total Return (Net Dividends)
NDEUBRAF	MSCI Brazil Index USD Total Return (Net Dividends)
NDEUMXF	MSCI Mexico Index USD Total Return (Net Dividends)
NDEUSCH	MSCI Chile Index Total Return (Net Dividends)
NDEUSCO	MSIC Colombia Index Total Return (Net Dividends)

NDUEEGFL	MSCI Emerging Markets Latin America USD
NDX	NASDAQ-100
OEXT	S&P 100 Total Return
RGUSFL	Russell 1000 Financial
RU10GRTR	Russell 1000 Growth Total Return
RU10INTR	Russell 1000 Total Return
RU10VATR	Russell 1000 Value Total Return
RU20GRTR	Russell 2000 Growth Total Return
RU20INTR	Russell 2000 Total Return
RU20VATR	Russell 2000 Value Total Return
SMCSPTR	S&P SmallCap 600 Total Return
SPXT	S&P 500 Total Return
SX5E	Eurostoxx 50 Index ( <a href="#">EMEA</a> )
UKX	FTSE 100 Index ( <a href="#">EMEA</a> )