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ASSET CLASS	LLOYDS PRODUCT NAME	PRODUCT DESCRIPTION	MATERIAL ECONOMIC TERMS
EQUITY	OTC Equity Swap	An equity swap is a derivative under which a party exchanges the rate of return on an equity security (or equity index) for another party's fixed or floating rate of interest.	<a href="#">OTC Equity Swap</a>
EQUITY	OTC Equity Option	<p>Equity Share Options. An option is a financial instrument that gives its owner the right, but not the obligation, to buy or sell shares of stock at a pre-specified price. An option to buy is called a call; an option to sell is called a put. The price specified at which the underlying may be traded is called the strike price.</p> <p>Equity Index Options. An equity index option is an option whose underlying instrument is an equity index (e.g. Eurostoxx 50 or S&amp;P 500). Index options are usually cash-settled.</p>	<a href="#">OTC Equity Option</a>

**Material Economic Terms For Equity Derivatives – Equity Swaps**

FIELD	TYPE	EQUITY SWAP
Trade Date	STATIC	The date which the parties enter into the transaction
End Date	STATIC	The duration of the tenor calculated from the Start Date
Cpty	STATIC	Non SD/MSP
My Entity	STATIC	SD/MSP
Contract Type	STATIC	New
Currency Business Day Convention	STATIC	Modified Following Business Day
Currency (Floating)	STATIC	Same as Currency (Fixed)
Cash Settlement	STATIC	Applicable
Type of return	STATIC	Price Return
ISDA Master Agreement	STATIC	ISDA
ISDA Definitions	STATIC	2002 ISDA

**Material Economic Terms For Equity Derivatives – Equity Options**

FIELD	TYPE	EQUITY OPTION
Trade Date	STATIC	The date which the parties enter into the transaction
End Date	STATIC	The duration of the tenor calculated from the Start Date
Cpty	STATIC	Non SD/MSP
My Entity	STATIC	SD/MSP
Contract Type	STATIC	New
Option Style	STATIC	European
Cash Settlement	STATIC	Applicable
Cash Settlement Payment Date	STATIC	2 Currency Business Days after the Valuation Date
Valuation Date	STATIC	The Expiration Date
Expiration Time	STATIC	Valuation Time
Currency Business Day Convention	STATIC	Modified Following Business Day
ISDA Master Agreement	STATIC	ISDA
ISDA Definitions	STATIC	2002 ISDA

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