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Lloyds Bank – Material Economic Terms – Interest Rate Derivatives

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LLOYDS PRODUCT NAME	PRODUCT CLASSIFICATION	PRODUCT DESCRIPTION	MATERIAL ECONOMIC TERMS
Interest Rate Swap	InterestRate:IRSwap:FixedFloat	A swap is a derivative in which one party exchanges a stream of interest payments for another party's stream of cash flows.	AUD
			CAD
			CHF
			EUR
			GBP
			JPY
			USD
			CZK
			DKK
			HKD
			NOK
			NZD
			SEK
			SGD
			ZAR

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LLOYDS PRODUCT NAME	PRODUCT CLASSIFICATION	PRODUCT DESCRIPTION	MATERIAL ECONOMIC TERMS
Tenor Basis Swap	InterestRate:IRSwap:Basis	A tenor basis swap is an interest rate swap carried out between two floating rates set against two different reference rates. This product refers to a Tenor Change Swap in a single currency. Cross Currency Basis Swaps are listed as a separate & distinct product	AUD
			CAD
			CHF
			EUR
			GBP
			JPY
			USD
			CZK
			DKK
			HKD
			NOK
			NZD
			SEK
			SGD
			ZAR

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LLOYDS PRODUCT NAME	PRODUCT CLASSIFICATION	PRODUCT DESCRIPTION	MATERIAL ECONOMIC TERMS
Base Rate Swap	InterestRate:IRSwap:Basis	A Basis Swap is an agreement between you and Lloyds Bank to exchange interest payments relating to a pre-agreed amount ('Notional Amount'), on specified dates, for a specified period. Lloyds Bank agrees to pay you a floating rate of interest referenced to a Floating Rate Benchmark plus a pre-agreed number of basis points, in exchange for your agreement to pay Lloyds Bank a floating rate of interest that is referenced to a different Floating Rate Benchmark.	GBP
Overnight Index Swap	InterestRate:IRSwap:OIS	An overnight indexed swap (OIS) is an interest rate swap where the periodic floating rate of the swap is equal to the geometric average of an overnight rate (or overnight index rate) over every day of the payment period. The index rate is typically the rate for overnight unsecured lending between banks, for example the Federal funds rate for US dollars, EONIA for Euros or SONIA for sterling. The fixed rate of OIS is typically an interest rate considered less risky than the corresponding interbank rate (LIBOR) because there is limited counterparty risk.	EUR GBP USD

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LLOYDS PRODUCT NAME	PRODUCT CLASSIFICATION	PRODUCT DESCRIPTION	MATERIAL ECONOMIC TERMS
Cross Currency Basis Swap	InterestRate:CrossCurrency:Basis	A Cross Currency Swap is an agreement that allows you to convert interest payment obligations that you may have in one currency, into obligations in an alternative currency of your choice. In effect this allows you to source the most advantageous debt for your purposes, regardless of denominated currency, and use a Cross Currency Swap to convert the denomination of that debt into a currency of your choice.	AUD
			CAD
			CHF
			EUR
			GBP
			JPY
			USD
			CZK
			DKK
			HKD
			NOK
			NZD
			SEK
			SGD
			ZAR

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LLOYDS PRODUCT NAME	PRODUCT CLASSIFICATION	PRODUCT DESCRIPTION	MATERIAL ECONOMIC TERMS
Vanilla FRA	InterestRate:FRA	An over-the-counter contract between parties that determines the rate of interest, or the currency exchange rate, to be paid or received on an obligation beginning at a future start date. The contract will determine the rates to be used along with the termination date and notional value. On this type of agreement, it is only the differential that is paid on the notional amount of the contract.	AUD
			CAD
			CHF
			EUR
			GBP
			JPY
			USD
			CZK
			DKK
			HKD
			NOK
			NZD
			SEK
			SGD
			ZAR
Rate lock transactions	InterestRate:Exotic	A hedging tool used to manage interest-rate risk by effectively securing the current day's interest rates, to cover future expenses that will be financed by borrowing. Rate locks are a type of customized derivative security that usually has duration of one week to 12 months. They are cash settled, usually on a net basis.	EUR
			GBP
			USD
Gilt Total Return Swap	InterestRate:IRSwap:FixedFloat	Gilt TRS's are similar to interest rate swaps. The scheme agrees to pay a floating rate of interest and receives a fixed rate of interest which is the total return on particular gilt (rather than a swap rate as in the case of an interest rate swap).	GBP

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LLOYDS PRODUCT NAME	PRODUCT CLASSIFICATION	PRODUCT DESCRIPTION	MATERIAL ECONOMIC TERMS
Inflation Linked Cap	InterestRate:IRSwap:Inflation	Inflation-Linked Derivatives are used to mitigate the effects of potential changes in inflation levels by market participants with inflation-linked liabilities and income. Option Caps and Floors (both Zero Coupon and Year on Year) and Asset Swaps, enabling the user to gain access to the vast inflation-linked bond market.	Canadian CPI French CPI exTob German CPI Irish CPI Italian CPI Spanish CPI HICPx EUR UK RPI US CPI
Inflation Linked Floor	InterestRate:IRSwap:Inflation	Inflation-Linked Derivatives are used to mitigate the effects of potential changes in inflation levels by market participants with inflation-linked liabilities and income. Option Caps and Floors (both Zero Coupon and Year on Year) and Asset Swaps, enabling the user to gain access to the vast inflation-linked bond market.	Canadian CPI French CPI exTob German CPI Irish CPI Italian CPI Spanish CPI HICPx EUR UK RPI US CPI

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LLOYDS PRODUCT NAME	PRODUCT CLASSIFICATION	PRODUCT DESCRIPTION	MATERIAL ECONOMIC TERMS
Inflation Linked Swap	InterestRate:IRSwap:Inflation	Inflation Swaps are derivatives used to transfer inflation risk from one party to another through an exchange of cash flows. In an Inflation Swap, one party pays a fixed rate on a notional principal amount, while the other party pays a floating rate linked to an inflation index, such as the Consumer Price Index or Retail Price Index.	Canadian CPI French CPI exTob German CPI Irish CPI Italian CPI Spanish CPI HICPx EUR UK RPI US CPI
Interest Rate Cap	InterestRate:CapFloor	An interest rate cap is a derivative in which the buyer receives payments at the end of each period in which the interest rate exceeds the agreed strike price. An example of a cap would be an agreement to receive a payment for each month the LIBOR rate exceeds 2.5%.	CAD CHF DKK NOK SEK ZAR AUD EUR GBP JPY USD

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<tr><th>LLOYDS PRODUCT NAME</th><th>PRODUCT CLASSIFICATION</th><th>PRODUCT DESCRIPTION</th><th>MATERIAL ECONOMIC TERMS</th></tr>
<tr><td rowspan="11">Interest Rate Floor</td><td rowspan="11">InterestRate:CapFloor</td><td rowspan="11">Similarly an interest rate floor is a derivative contract in which the buyer receives payments at the end of each period in which the interest rate is below the agreed strike price.</td><td>CAD</td></tr>
<tr><td>CHF</td></tr>
<tr><td>DKK</td></tr>
<tr><td>NOK</td></tr>
<tr><td>SEK</td></tr>
<tr><td>ZAR</td></tr>
<tr><td>AUD</td></tr>
<tr><td>EUR</td></tr>
<tr><td>GBP</td></tr>
<tr><td>JPY</td></tr>
<tr><td>USD</td></tr>
<tr><td rowspan="9">Digital Cap</td><td rowspan="9">InterestRate:CapFloor</td><td rowspan="9">A Digital Cap is an agreement that allows you to receive, a pre-agreed amount (‘Digital Payout’), if the Floating Rate Benchmark rises above a pre-agreed maximum level (‘Cap Rate’). This agreement is for a specified period and in respect of a pre-agreed nominated amount (‘Notional Amount’).</td><td>EUR</td></tr>
<tr><td>GBP</td></tr>
<tr><td>USD</td></tr>
<tr><td>CAD</td></tr>
<tr><td>CHF</td></tr>
<tr><td>DKK</td></tr>
<tr><td>JPY</td></tr>
<tr><td>NOK</td></tr>
<tr><td>SEK</td></tr>
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LLOYDS PRODUCT NAME	PRODUCT CLASSIFICATION	PRODUCT DESCRIPTION	MATERIAL ECONOMIC TERMS
Digital Floor	InterestRate:CapFloor	A Digital Floor allows you to receive an upfront cash payment, in exchange for your agreement to pay a pre-agreed amount (‘Digital Payout’), if the Floating Rate Benchmark declines beyond a pre-agreed minimum level (‘Floor Rate’). This agreement is for a specified period and in respect of a pre-agreed nominated amount (‘Notional Amount’).	EUR GBP USD CAD CHF DKK JPY NOK SEK
European Swaption	InterestRate:Option:Swaption	A swaption is an option granting its owner the right but not the obligation to enter into an underlying swap. Although options can be traded on a variety of swaps, the term "swaption" typically refers to options on interest rate swaps.	AUD EUR GBP JPY USD CAD CHF DKK NOK NZD SEK ZAR

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LLOYDS PRODUCT NAME	PRODUCT CLASSIFICATION	PRODUCT DESCRIPTION	MATERIAL ECONOMIC TERMS
Callable Interest Rate Swap - European	InterestRate:IRSwap:FixedFloat	An exchange of cash flows in which one counterparty makes payments based on a fixed interest rate, the other counterparty makes payments based on a floating interest rate and the counterparty paying the fixed interest rate has the right to end the swap before it matures.	AUD EUR GBP JPY USD CAD CHF DKK NOK NZD SEK ZAR
Bermudan Swaption	InterestRate:Option:Swaption	The Bermuda swaption refers to a modified American style of option. A swaption is an option on an interest rate swap in which the buyer has the ability to enter into an interest rate swap agreement at a prearranged future date. However, the Bermuda swaption has prearranged limitations and rules on when to exercise. The Bermuda swaption differs from other swaptions because it grants the holder the right to enter into an interest rate swap at each exercise date in a schedule, provided that the holder has not exercised the right at any previous time. In other words, the Bermuda swaption can be exercised on several different days rather than on one day only.	EUR GBP JPY USD
Callable Interest Rate Swap - Bermudan	InterestRate:IRSwap:FixedFloat	An interest Rate Swap with a Callable feature which has multiple exercise dates, Bermudan feature.	EUR GBP JPY USD

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LLOYDS PRODUCT NAME	PRODUCT CLASSIFICATION	PRODUCT DESCRIPTION	MATERIAL ECONOMIC TERMS
Reset in Arrears Interest Rate Swaps (e.g. LIBOR in Arrears Swap)	InterestRate:IRSwap:FixedFloat	LIBOR-in-arrears swap is a type of swap where each payment is based upon the LIBOR at the end of the payment period. This is in contrast to a traditional LIBOR swap where the interest is based on the beginning or the original interest period. Also called in-arrears swap, swap-in-arrears, reset swap, and arrears swap.	EUR GBP USD
Barrier Cap	InterestRate:CapFloor	A discrete barrier cap is similar to a standard cap except that the payoff of its underlying caplets is conditional on the event that previous spot LIBOR rates have or have not broken through a specific level, known as the barrier. This cap is characterized by a series of barriers and strikes. A given caplet only pays out in case all previous spot LIBOR rates are above (up-and-in) or below (up-and-out) their barriers. The barrier condition is reviewed every fixing date, i.e., it is monitored only at discrete points in time.	EUR GBP USD
Barrier Floor	InterestRate:CapFloor	A discrete barrier option which places a barrier floor on its underlying movements. A discrete barrier floor is similar to a standard floor except that the payoff of its underlying floorlets is conditional on the event that previous spot LIBOR rates have or have not broken through a specific level, known as the barrier. This floor is characterized by a series of barriers and strikes. A given floorlet only pays out in case all previous spot LIBOR rates are above (down-and-in) or below (down-and-out) their barriers. The barrier condition is reviewed every fixing date, i.e., it is monitored only at discrete points in time.	EUR GBP USD
Constant Maturity Swap (CMS)	InterestRate:IRSwap:FixedFloat	A constant maturity swap, also known as a CMS, is a swap that allows the purchaser to fix the duration of received flows on a swap. The floating leg of an interest rate swap typically resets against a published index. The floating leg of a constant maturity swap fixes against a point on the swap curve on a periodic basis.	GBP USD EUR JPY CHF AUD NOK SEK DKK

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LLOYDS PRODUCT NAME	PRODUCT CLASSIFICATION	PRODUCT DESCRIPTION	MATERIAL ECONOMIC TERMS
Inverse Floater on CMS	InterestRate:IRSwap:FixedFloat	A callable inverse floater swap is an inverse floater swap where the payer of the structured leg has the right but not the obligation to terminate the deal on any coupon date after the predefined lockout date. An inverse floater swap is similar to a vanilla swap in that one of the legs can be based on either a fixed or a floating reference rate. The difference is in the structured leg, which is based on a formula which produces coupons which increase as the defined floating reference rate decreases. How is the second leg calculated? The rate is calculated as follows: Fixed rate – floating reference rate x gearing factor As a result this rate is inversely related to the interest rate from which it is calculated. That is, it rises as the reference rate falls; it falls as the reference rate rises. In a callable inverse floater swap the payer of the adjustable interest rate will cancel the swap when it expects the specified reference rate to keep dropping. In exchange for this right to cancel the swap, this party will agree to pay a higher fixed rate in the inverse formula.	GBP USD EUR JPY CHF AUD NOK SEK DKK
CMS Spread Swap	InterestRate:IRSwap:FixedFloat	A constant maturity swap (CMS) spread note is a derivative with a payoff based on the difference of two swap rates of specific maturities.	GBP USD EUR JPY CHF AUD NOK SEK DKK

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LLOYDS PRODUCT NAME	PRODUCT CLASSIFICATION	PRODUCT DESCRIPTION	MATERIAL ECONOMIC TERMS
CMS Cap / Floor	InterestRate:CapFloor	CMS cap/floors pay a typical cap/floor pay-off but based on the swap rate instead of a Libor rate.	GBP USD EUR JPY CHF AUD NOK SEK DKK
Digital CMS	InterestRate:CapFloor	A constant maturity swap (CMS) spread note is a derivative with a payoff based on the difference of two swap rates of specific maturities. With the digital component, stipulating that a predetermined pay-out will be made, provided that a certain, predetermined price threshold (of the underlying asset) is not achieved at a specified moment of time.	GBP USD EUR JPY CHF AUD NOK SEK DKK
Callable Reset in Arrears Interest Rate Swaps	InterestRate:Exotic	A swap in which the interest paid on a particular date is determined by that date's interest rate rather than the interest rate of the previous payment date. A swap entails the exchange of one security for another in order to change the maturity (in the case of bonds), the quality of issues (bonds or stocks), or in response to changing investment objectives. A LIBOR-in-arrears swap is a type of swap where each payment is based upon the LIBOR at the end of the payment period. This is in contrast to a traditional LIBOR swap where the interest is based on the beginning or the original interest period. Also called in-arrears swap, swap-in-arrears, reset swap, and arrears swap.	EUR GBP USD

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LLOYDS PRODUCT NAME	PRODUCT CLASSIFICATION	PRODUCT DESCRIPTION	MATERIAL ECONOMIC TERMS
Adjustable Duration Swap	InterestRate:Exotic	Similar to a regular swap, an Adjustable Fixed Rate Swap provides the borrower with fixed rate protection. However, an Adjustable Swap provides the added feature that if on any reset date, a specified floating rate declines from its initial level, the fixed rate will drop by an equal amount. This allows the client to benefit if short term rates decline. If short-term rates subsequently increase, the fixed rate will also rise, but it will never move higher than the original fixed rate. An Adjustable Swap is priced at a slight premium to a regular fixed rate swap. For a lower premium, the client can capture a 50% participation in the downward move in rates. If terminated prior to maturity, the transaction may result in a gain or a loss for the client.	EUR GBP USD
Flexible Notional Swap	InterestRate:Exotic	A Flexible Notional Swap gives a borrower a fixed rate that can be applied against a range of loan balances. It is an effective tool to mitigate interest rate exposure during the construction phase of a project with an uncertain draw schedule.	EUR GBP USD
European Flipper Swap	InterestRate:Exotic	A European Flipper Swap is an agreement between you and Lloyds TSB to exchange interest payments relating to a pre-agreed amount ('Notional Amount'), on specified dates, for a specified period. Lloyds TSB agrees to pay you a floating rate of interest, in exchange for your agreement to pay Lloyds TSB a floating rate of interest that is subject to an adjustment.	EUR GBP USD
Range Rate Swap	InterestRate:Exotic	Package components: Swap, Cap & Floor, Tenor whichever is lowest in components.	EUR GBP USD
Participating IR Swap	InterestRate:Exotic	A Participating Interest Rate Swap is an agreement between you and Lloyds TSB to exchange interest payments relating to a pre-agreed amount ('Notional Amount'), on specified dates, for a specified period.	EUR GBP USD

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LLOYDS PRODUCT NAME	PRODUCT CLASSIFICATION	PRODUCT DESCRIPTION	MATERIAL ECONOMIC TERMS
Participating Base Rate Swap	InterestRate:Exotic	Constituent components: Base Rate Cap and Base Rate Swap.	EUR GBP USD
Participating Base Rate Swap	InterestRate:Exotic	A Two Tier Swap is an agreement between you and Lloyds TSB to exchange interest payments relating to a pre-agreed amount ('Notional Amount'), on specified dates, for a specified period. If the Floating Rate Benchmark is at or below a pre-agreed rate (the 'Cap Rate') on the first day of an Interest Period, you will receive interest payments determined by the Floating Rate Benchmark in exchange for your agreement to pay Lloyds TSB a fixed rate of interest (the 'Fixed Rate'). This Fixed Rate will be lower than that applicable to a comparable vanilla Interest Rate Swap.	EUR GBP USD
Interest Rate Collar	InterestRate:Exotic	An interest rate cap is a derivative in which the buyer receives payments at the end of each period in which the interest rate exceeds the agreed strike price. An example of a cap would be an agreement to receive a payment for each month the LIBOR rate exceeds 2.5%.	EUR GBP USD
Enhanced Collar	InterestRate:Exotic	An Enhanced Collar is an agreement between you and Lloyds TSB that keeps the interest rate that you are required to pay for your underlying debt within pre-agreed minimum (the 'Floor Trigger Rate') and maximum (the 'Cap Rate') levels. This structure protects you against increasing interest costs payable on a separate debt, whilst maintaining some ability to benefit from decreases in the Floating Rate Benchmark down to the Floor Trigger Rate.	EUR GBP USD
Structured Collar	InterestRate:Exotic	A Structured Collar is an agreement between you and Lloyds TSB that keeps the interest rate that you are required to pay for your underlying debt within pre-agreed minimum (the 'Floor Rate') and maximum (the 'Cap Rate') levels.	EUR GBP USD
Interest rate swap with	InterestRate:Exotic	An Interest Rate Swap with Downside Protection is an agreement between you and Lloyds TSB to exchange interest payments relating to a pre-agreed amount ("Notional Amount"), on specified dates, for a specified period.	EUR GBP

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downside protection,		Lloyds TSB agrees to pay you a floating rate of interest (“Floating Rate Benchmark”), in exchange for your agreement to pay Lloyds TSB a fixed rate of interest (“Fixed Rate”)	USD

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LLOYDS PRODUCT NAME	PRODUCT CLASSIFICATION	PRODUCT DESCRIPTION	MATERIAL ECONOMIC TERMS
Limited Liability Swap	InterestRate:Exotic	An interest rate swap used to alter the cash flow characteristics of an institution's liabilities so as to provide a better match with its assets.	EUR GBP USD
Leveraged Floor IR Collar	InterestRate:Exotic	Package components: Short Cap Long Floor at leveraged Notional (e.g. 2x long Floor)	EUR GBP USD
Balance Guaranteed Swap	InterestRate:Exotic	The Primary Swap will be between Lloyds and the SPV and, if the notes are rated, will be subject to downgrade triggers and a one way CSA (Lloyds posts collateral). The Back to Back Swap between Lloyds and the originator (the "back swap") will mirror the Primary swap in all details save for the CSA and the Margin (in order to accommodate the Lloyds intermediation fee). Lloyds will have exposure to two entities: a bankruptcy-remote SPV and the back swap provider (typically the loan originator). Early termination of the primary swap will cause the back swap to be terminated at the same time, but early termination of the back swap is not normally allowed to cause the termination of the primary swap. Therefore the main credit risk is a default of the back swap counterparty.	EUR GBP USD
Deal Contingent IRS	InterestRate:Exotic	Providing an IR hedge where the client has the contingent right to be able to walk away from this hedge with no break cost on or before a certain date only if an underlying transaction does not complete due to pre-defined contingent events.	EUR GBP USD
Linker Total Return Swap	InterestRate:Exotic	Investor receives Gilt Coupons over life of contract. Gilt coupons are based on the indexed notional of the bond as adjusted by RPI fixings. Investor receives/pays Gilt performance over (at end of) life of contract Investor pays funding leg (Floating or Fixed Rate).	GBP
Variable Premium Cap	InterestRate:Exotic	Package components: 2 Caps and a Swap. Tenor whichever is lowest in components. It differs from a vanilla Cap in how the Cap premium is paid: instead of paying the premium upfront or as a fixed running margin, the client makes periodic payments linked to the reference floating rate throughout the life of the trade, subject to a maximum level.	GBP

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Material Economic Terms For Interest Fixed Float

FIELD	TYPE	EUR	CAD	JPY	USD	GBP
Trade Date	STATIC	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction
End Date	STATIC	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date
Start Date (Days from Trade date)	STATIC	2 EUTA Business Days	0 CATO Business Days	2 JPTO Business Days	2 USNY, GBLO Business Days	0 GBLO Business Days
Cpty	STATIC	Non SD/MSP	Non SD/MSP	Non SD/MSP	Non SD/MSP	Non SD/MSP
My Entity	STATIC	SD/MSP	SD/MSP	SD/MSP	SD/MSP	SD/MSP
Contract Type	STATIC	New	New	New	New	New
Pay/Rec Floating (My Entity)	STATIC	Opposite of Pay/Rec Fixed	Opposite of Pay/Rec Fixed	Opposite of Pay/Rec Fixed	Opposite of Pay/Rec Fixed	Opposite of Pay/Rec Fixed
Zero Coupon Indicator	STATIC	Unselected or indicates zero coupon	Unselected or indicates zero coupon	Unselected or indicates zero coupon	Unselected or indicates zero coupon	Unselected or indicates zero coupon
Roll Date	STATIC	Calculated from last day of swap (w/o stub or adjustment	Calculated from last day of swap (w/o stub or adjustment	Calculated from last day of swap (w/o stub or adjustment	Calculated from last day of swap (w/o stub or adjustment	Calculated from last day of swap (w/o stub or adjustment
Month End Rolls	STATIC	FALSE	TRUE	TRUE	Tenor < 2y = TRUE Tenor >= 2y = FALSE	TRUE
Standard Fixed Basis	STATIC	30/360	ACT/365.FIXED	Tenor <1y = ACT/360 Tenor >=1y = ACT/365.FIXED	30/360	ACT/365.FIXED
Standard Fixed Payment Freq	STATIC	1y	Tenor <2y = 1y Tenor >=2y = 6m	Tenor <1y = 1y Tenor >=1y = 6m	6M	Tenor <2y = 1y Tenor >=2y = 6m

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FIELD	TYPE	EUR	CAD	JPY	USD	GBP
IMM Fixed Payt Freq	STATIC	1y	1y	1y	1y	1y
Fixed Rolls Holiday Center	STATIC	EUTA	CATO	JPTO, GBLO	USNY, GBLO	GBLO
Fixed Payment Dates Holiday Centres	STATIC	EUTA	CATO	JPTO, GBLO	USNY, GBLO	GBLO
Adjusted Fixed Period End Dates	STATIC	TRUE	TRUE	TRUE	TRUE	TRUE
Adjusted Final Fixed Period End Date	STATIC	TRUE	TRUE	TRUE	TRUE	TRUE
Notional (Floating)	STATIC	Same as Notional (Fixed)	Same as Notional (Fixed)	Same as Notional (Fixed)	Same as Notional (Fixed)	Same as Notional (Fixed)
Currency (Floating)	STATIC	Same as Currency (Fixed)	Same as Currency (Fixed)	Same as Currency (Fixed)	Same as Currency (Fixed)	Same as Currency (Fixed)
Floating Rate Index	STATIC	EUR-EURIBOR-Reuters	CAD-BA-CDOR	JPY-LIBOR-BBA	USD-LIBOR-BBA	GBP-LIBOR-BBA
Designated Maturity	STATIC	Tenor <2y = 3m Tenor >=2y = 6m	3m	6m	3m	Tenor <2y = 3m Tenor >=2y = 6m
Float Basis	STATIC	ACT/360	ACT/365.FIXED	ACT/360	ACT/360	ACT/365.FIXED
Float Roll Freq	STATIC	Tenor <2y = 3m Tenor >=2y = 6m	3m	6m	3m	Tenor <2y = 3m Tenor >=2y = 6m
Floating Payt Freq	STATIC	Tenor <2y = 3m Tenor >=2y = 6m	Tenor <2y = 3m Tenor >=2y = 6m	6m	3m	Tenor <2y = 3m Tenor >=2y = 6m
Payment Date Lag	STATIC	0	0	0	0	0

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FIELD	TYPE	EUR	CAD	JPY	USD	GBP
Floating Payment Dates Holiday Centres	STATIC	EUTA	CATO	JPTO, GBLO	USNY, GBLO	GBLO
Float Convention	STATIC	MODF	MODF	MODF	MODF	MODF
Float Adj End Convention	STATIC	MODF	MODF	MODF	MODF	MODF
Floating Roll Dates Holiday Centres	STATIC	EUTA	CATO	JPTO, GBLO	USNY, GBLO	GBLO
Spread Over Floating	STATIC	Blank	Blank	Blank	Blank	Blank
1st Floating Fixing Rate	STATIC	Blank	Blank	Blank	Blank	Blank
Adjusted Float Period End Dates	STATIC	TRUE	TRUE	TRUE	TRUE	TRUE
Adjusted Final Float Period End Date	STATIC	TRUE	TRUE	TRUE	TRUE	TRUE
Floating Rate Fixing Days Offset	STATIC	-2	0	-2	-2	0
Fixing Dates Holiday Centres	STATIC	EUTA	CATO	GBLO	GBLO	GBLO
Different 1st Floating Fixing Rule	STATIC	FALSE (read only)	FALSE (read only)	FALSE (read only)	FALSE	FALSE (read only)

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FIELD	TYPE	EUR	CAD	JPY	USD	GBP
1st Fixing Holiday Centres	STATIC	EUTA	CATO	GBLO	GBLO, USNY	GBLO
Reset in arrears	STATIC	Unselected	Unselected	Unselected	Unselected	Unselected
Stub Indicator	STATIC	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period
Different Fixed Start Date	STATIC	Unselected: If selected, Date when initial accrual period start differs from float	Unselected: If selected, Date when initial accrual period start differs from float	Unselected: If selected, Date when initial accrual period start differs from float	Unselected: If selected, Date when initial accrual period start differs from float	Unselected: If selected, Date when initial accrual period start differs from float
Futures Cross Required Indicator	STATIC	Unselected: OR indicates the trade has a futures cross	Blank	Blank	Blank	Unselected: OR indicates the trade has a futures cross
Bond Pass Details Indicator	STATIC	NA	Unselected: indicates the trade has a bond pass	Blank	Unselected: indicates the trade has a bond pass	Blank
Master Agreement	STATIC	ISDA	ISDA	ISDA	ISDA	ISDA
Definitions	STATIC	2006 ISDA	2006 ISDA	2006 ISDA	2006 ISDA	2006 ISDA
Non-Deliverable Indicator	STATIC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

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Material Economic Terms For Fixed Float cont…

FIELD	TYPE	CHF	NOK	SEK	DKK	AUD
Trade Date	STATIC	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction
End Date	STATIC	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date
Start Date (Days from Trade date)	STATIC	2 CHZU Business Days	2 NOOS Business Days	2 SEST Business Days	2 DKCO Business Days (0 for DKK-CIBOR-DKNA13)	1 AUSY Business Days
Cpty	STATIC	Non SD/MSP	Non SD/MSP	Non SD/MSP	Non SD/MSP	Non SD/MSP
My Entity	STATIC	SD/MSP	SD/MSP	SD/MSP	SD/MSP	SD/MSP
Contract Type	STATIC	New	New	New	New	New
Pay/Rec Floating (My Entity)	STATIC	Opposite of Pay/Rec Fixed	Opposite of Pay/Rec Fixed	Opposite of Pay/Rec Fixed	Opposite of Pay/Rec Fixed	Opposite of Pay/Rec Fixed
Zero Coupon Indicator	STATIC	Unselected or indicates zero coupon	Unselected or indicates zero coupon	Unselected or indicates zero coupon	Unselected or indicates zero coupon	Unselected or indicates zero coupon
Roll Date	STATIC	Calculated from last day of swap (w/o stub or adjustment	Calculated from last day of swap (w/o stub or adjustment	Calculated from last day of swap (w/o stub or adjustment	Calculated from last day of swap (w/o stub or adjustment	Calculated from last day of swap (w/o stub or adjustment
Month End Rolls	STATIC	FALSE	FALSE	FALSE	FALSE	FALSE
Standard Fixed Basis	STATIC	30/360	30/360	30/360	30/360	ACT/365.FIXED
Standard Fixed Payment Freq	STATIC	1y	1y	1y	1y	Tenor <4y = 3m Tenor >=4y = 6m

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FIELD	TYPE	CHF	NOK	SEK	DKK	AUD
IMM Fixed Payt Freq	STATIC	1y	1y	1y	1y	Tenor <4y = 3m Tenor >=4y = 6m
Fixed Rolls Holiday Center	STATIC	CHZU	NOOS	SEST	DKCO	AUSY
Fixed Payment Dates Holiday Centres	STATIC	CHZU	NOOS	SEST	DKCO	AUSY
Adjusted Fixed Period End Dates	STATIC	TRUE	TRUE	TRUE	TRUE	TRUE
Adjusted Final Fixed Period End Date	STATIC	TRUE	TRUE	TRUE	TRUE	TRUE
Notional (Floating)	STATIC	Same as Notional (Fixed)	Same as Notional (Fixed)	Same as Notional (Fixed)	Same as Notional (Fixed)	Same as Notional (Fixed)
Currency (Floating)	STATIC	Same as Currency (Fixed)	Same as Currency (Fixed)	Same as Currency (Fixed)	Same as Currency (Fixed)	Same as Currency (Fixed)
Floating Rate Index	STATIC	CHF-LIBOR-BBA	NOK-NIBOR-NIBR	SEK-STIBOR-SIDE	DKK-CIBOR2-DKNA13	AUD-BBR-BBSW
Designated Maturity	STATIC	Tenor <2y = 3m Tenor >=2y = 6m	Tenor <2y = 3m Tenor >=2y = 6m	3m	Tenor <2y = 3m Tenor >=2y = 6m	Tenor <4y = 3m Tenor >=4y = 6m
Float Basis	STATIC	ACT/360	ACT/360	ACT/360	ACT/360	ACT/365.FIXED
Float Roll Freq	STATIC	Tenor <2y = 3m Tenor >=2y = 6m	Tenor <2y = 3m Tenor >=2y = 6m	3m	Tenor <2y = 3m Tenor >=2y = 6m	Tenor <4y = 3m Tenor >=4y = 6m
Floating Payt Freq	STATIC	Tenor <2y = 3m Tenor >=2y = 6m	Tenor <2y = 3m Tenor >=2y = 6m	3m	Tenor <2y = 3m Tenor >=2y = 6m	Tenor <4y = 3m Tenor >=4y = 6m
Payment Date Lag	STATIC	0	0	0	0	0

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FIELD	TYPE	CHF	NOK	SEK	DKK	AUD
Floating Payment Dates Holiday Centres	STATIC	CHZU	NOOS	SEST	DKCO	AUSY
Float Convention	STATIC	MODF	MODF	MODF	MODF	MODF
Float Adj End Convention	STATIC	MODF	MODF	MODF	MODF	MODF
Floating Roll Dates Holiday Centres	STATIC	CHZU	NOOS	SEST	DKCO	AUSY
Spread Over Floating	STATIC	Blank	Blank	Blank	Blank	Blank
1st Floating Fixing Rate	STATIC	Blank	Blank	Blank	Blank	Blank
Adjusted Float Period End Dates	STATIC	TRUE	TRUE	TRUE	TRUE	TRUE
Adjusted Final Float Period End Date	STATIC	TRUE	TRUE	TRUE	TRUE	TRUE
Floating Rate Fixing Days Offset	STATIC	-2	-2	-2	-2	0
Fixing Dates Holiday Centres	STATIC	GBLO	NOOS	SEST	DKCO	AUSY
Different 1st Floating Fixing Rule	STATIC	FALSE	FALSE (read only)	FALSE (read only)	FALSE (read only)	FALSE (read only)

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FIELD	TYPE	CHF	NOK	SEK	DKK	AUD
1st Fixing Holiday Centres	STATIC	GBLO	NOOS	SEST	DKCO	AUSY
Reset in arrears	STATIC	Unselected	Unselected	Unselected	Unselected	Unselected
Stub Indicator	STATIC	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period
Different Fixed Start Date	STATIC	Unselected: If selected, Date when initial accrual period start differs from float	Unselected: If selected, Date when initial accrual period start differs from float	Unselected: If selected, Date when initial accrual period start differs from float	Unselected: If selected, Date when initial accrual period start differs from float	Unselected: If selected, Date when initial accrual period start differs from float
Futures Cross Required Indicator	STATIC	Unselected: OR indicates the trade has a futures cross	Blank	Blank	Blank	Blank
Bond Pass Details Indicator	STATIC	Blank	Blank	Blank	Blank	Blank
Master Agreement	STATIC	ISDA	ISDA	ISDA	ISDA	ISDA
Definitions	STATIC	2006 ISDA	2006 ISDA	2006 ISDA	2006 ISDA	2006 ISDA
Non-Deliverable Indicator	STATIC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

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Material Economic Terms For Fixed Float cont ...

FIELD	TYPE	CZK	HKD	NZD	SGD	ZAR
Trade Date	STATIC	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction
End Date	STATIC	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date
Start Date (Days from Trade date)	STATIC	2 CZPR Business Days	0 HKHK Business Days	2 NZAU, NZWE Business Days	2 SGSI Business Days	0 ZAJO Business Days
Cpty	STATIC	Non SD/MSP	Non SD/MSP	Non SD/MSP	Non SD/MSP	Non SD/MSP
My Entity	STATIC	SD/MSP	SD/MSP	SD/MSP	SD/MSP	SD/MSP
Contract Type	STATIC	New	New	New	New	New
Pay/Rec Floating (My Entity)	STATIC	Opposite of Pay/Rec Fixed	Opposite of Pay/Rec Fixed	Opposite of Pay/Rec Fixed	Opposite of Pay/Rec Fixed	Opposite of Pay/Rec Fixed
Zero Coupon Indicator	STATIC	Unselected or indicates zero coupon	Unselected or indicates zero coupon	Unselected or indicates zero coupon	Unselected or indicates zero coupon	Unselected or indicates zero coupon
Roll Date	STATIC	Calculated from last day of swap (w/o stub or adjustment	Calculated from last day of swap (w/o stub or adjustment	Calculated from last day of swap (w/o stub or adjustment	Calculated from last day of swap (w/o stub or adjustment	Calculated from last day of swap (w/o stub or adjustment
Month End Rolls	STATIC	FALSE	FALSE	FALSE	FALSE	FALSE
Standard Fixed Basis	STATIC	ACT/360	ACT/365.FIXED	ACT/365.FIXED	ACT/365.FIXED	ACT/365.FIXED
Standard Fixed Payment Freq	STATIC	1y	3m	6m	6m	3m

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FIELD	TYPE	CZK	HKD	NZD	SGD	ZAR
IMM Fixed Payt Freq	STATIC	1y	1y	6m	1y	1y
Fixed Rolls Holiday Center	STATIC	CZPR	HKHK	NZAU, NZWE	SGSI	ZAJO
Fixed Payment Dates Holiday Centres	STATIC	CZPR	HKHK	NZAU, NZWE	SGSI	ZAJO
Adjusted Fixed Period End Dates	STATIC	TRUE	TRUE	TRUE	TRUE	TRUE
Adjusted Final Fixed Period End Date	STATIC	TRUE	TRUE	TRUE	TRUE	TRUE
Notional (Floating)	STATIC	Same as Notional (Fixed)	Same as Notional (Fixed)	Same as Notional (Fixed)	Same as Notional (Fixed)	Same as Notional (Fixed)
Currency (Floating)	STATIC	Same as Currency (Fixed)	Same as Currency (Fixed)	Same as Currency (Fixed)	Same as Currency (Fixed)	Same as Currency (Fixed)
Floating Rate Index	STATIC	CZK-PRIBOR-PRBO	HKD-HIBOR-HKAB	NZD-BBR-FRA	SGD-SOR-VWAP	ZAR-JIBAR-SAFEX
Designated Maturity	STATIC	6m	3m	3m	6m	3m
Float Basis	STATIC	ACT/360	ACT/365.FIXED	ACT/365.FIXED	ACT/365.FIXED	ACT/365.FIXED
Float Roll Freq	STATIC	6m	3m	3m	6m	3m
Floating Payt Freq	STATIC	6m	3m	3m	6m	3m
Payment Date Lag	STATIC	0	0	0	0	0

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FIELD	TYPE	CZK	HKD	NZD	SGD	ZAR
Floating Payment Dates Holiday Centres	STATIC	CZPR	HKHK	NZAU, NZWE	SGSI	ZAJO
Float Convention	STATIC	MODF	MODF	MODF	MODF	MODF
Float Adj End Convention	STATIC	MODF	MODF	MODF	MODF	MODF
Floating Roll Dates Holiday Centres	STATIC	CZPR	HKHK	NZAU, NZWE	SGSI	ZAJO
Spread Over Floating	STATIC	Blank	Blank	Blank	Blank	Blank
1st Floating Fixing Rate	STATIC	Blank	Blank	Blank	Blank	Blank
Adjusted Float Period End Dates	STATIC	TRUE	TRUE	TRUE	TRUE	TRUE
Adjusted Final Float Period End Date	STATIC	TRUE	TRUE	TRUE	TRUE	TRUE
Floating Rate Fixing Days Offset	STATIC	-2	0	0	-2	0
Fixing Dates Holiday Centres	STATIC	CZPR	HKHK	NZWE	SGSI, GBLO	ZAJO
Different 1st Floating Fixing Rule	STATIC	FALSE (read only)	FALSE (read only)	FALSE (read only)	FALSE (read only)	FALSE (read only)

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FIELD	TYPE	CZK	HKD	NZD	SGD	ZAR
1st Fixing Holiday Centres	STATIC	CZPR	HKHK	NZWE	SGSI	ZAJO
Reset in arrears	STATIC	Unselected	Unselected	Unselected	Unselected	Unselected
Stub Indicator	STATIC	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period
Different Fixed Start Date	STATIC	Unselected: If selected, Date when initial accrual period start differs from float	Unselected: If selected, Date when initial accrual period start differs from float	Unselected: If selected, Date when initial accrual period start differs from float	Unselected: If selected, Date when initial accrual period start differs from float	Unselected: If selected, Date when initial accrual period start differs from float
Futures Cross Required Indicator	STATIC	Blank	Blank	Blank	Blank	Blank
Bond Pass Details Indicator	STATIC	Blank	Blank	Blank	Blank	Blank
Master Agreement	STATIC	ISDA	ISDA	ISDA	ISDA	ISDA
Definitions	STATIC	2006 ISDA	2006 ISDA	2006 ISDA	2006 ISDA	2006 ISDA
Non-Deliverable Indicator	STATIC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

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Material Economic Terms For Basis Swaps

FIELD	TYPE	EUR	CAD	JPY	USD	GBP	CHF
Trade Date	STATIC	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction
End Date	STATIC	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date
Start Date (days from Trade date)	STATIC	2 EUTA Business Days	0 CATO Business Days	2 JPTO Business Days	2 USNY, GBLO Business Days	0 GBLO Business Days	2 CHZU Business Days
Cpty	STATIC	Non SD/MSP	Non SD/MSP	Non SD/MSP	Non SD/MSP	Non SD/MSP	Non SD/MSP
My Entity	STATIC	SD/MSP	SD/MSP	SD/MSP	SD/MSP	SD/MSP	SD/MSP
Contract Type	STATIC	New	New	New	New	New	New
Floating Leg 1 and 2 Floating Rate Index	STATIC	EUR-EURIBOR-Reuters	CAD-BA-CDOR	JPY-LIBOR-BBA	USD-LIBOR-BBA	GBP-LIBOR-BBA	CHF-LIBOR-BBA
Floating Leg 1 and 2 Currency	STATIC	EUR	CAD	JPY	USD	GBP	CHF
Floating Leg 1 and 2 Basis	STATIC	ACT/360	ACT/365.FIXED ACT/360 for CAD-LIBOR-BBA	ACT/360	ACT/360 ACT/ACT.ISDA for SIFMA Municipal & TBILL	ACT/365.FIXED	ACT/360

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FIELD	TYPE	EUR	CAD	JPY	USD	GBP	CHF
Floating Leg 1 and 2 Payt Freq	STATIC	Tenor <2y = 3m Tenor >=2y = 6m	Tenor <2y = 3m Tenor >=2y = 6m	Tenor <=1y = 3m Tenor >1y = 6m	3m	Tenor <2y = 3m Tenor >=2y = 6m	Tenor <=1y = 3m Tenor >1y = 6m
Floating Leg 1 Roll Freq	STATIC	Same as Floating Leg1 Designated Maturity	Same as Floating Leg 1 Designated Maturity	Same as Floating Leg1 Designated Maturity	Same as Floating Leg 1 Designated Maturity	Same as Floating Leg1 Designated Maturity	Same as Floating Leg 1 Designated Maturity
Floating Leg 2 Roll Freq	Static	Same as Floating Leg 2 Designated Maturity	Same as Floating Leg 2 Designated Maturity	Same as Floating Leg 2 Designated Maturity	Same as Floating Leg 2 Designated Maturity	Same as Floating Leg 2 Designated Maturity	Same as Floating Leg 2 Designated Maturity
Floating Leg 1 and 2 Reset Freq	STATIC	Same as Designated Maturity except non LIBOR indexes	Same as Designated Maturity except non LIBOR indexes	Same as Designated Maturity except non LIBOR indexes	Same as Designated Maturity except non LIBOR indexes Weekly (Thurs) for SIFMA	Same as Designated Maturity except non LIBOR indexes	Same as Designated Maturity except non LIBOR indexes
Floating Leg 1 and 2 Compounding Method	STATIC	None	None	None	None	None	None
Stub Indicator	STATIC	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period
Roll Date	STATIC	Calculated from last day of swap (w/o stub or adjustment)	Calculated from last day of swap (w/o stub or adjustment)	Calculated from last day of swap (w/o stub or adjustment)	Calculated from last day of swap (w/o stub or adjustment)	Calculated from last day of swap (w/o stub or adjustment)	Calculated from last day of swap (w/o stub or adjustment)

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FIELD	TYPE	EUR	CAD	JPY	USD	GBP	CHF
Month End Rolls	STATIC	FALSE	TRUE	TRUE	Tenor < 2y = TRUE	TRUE	FALSE
Floating Leg 1 and 2 Holiday Centres	STATIC	EUTA	CATO	JPTO, GBLO	USNY, GBLO, USGS	GBLO	CHZU
Floating Leg 1 and 2 Adjust Float Period End Dates	STATIC	TRUE	TRUE	TRUE	TRUE	TRUE	TRUE
Floating Leg 1 and 2 Adjust Final Float Period End Date	STATIC	TRUE	TRUE	TRUE	TRUE	TRUE	TRUE
Floating Leg 1 and 2 Payment Lag	STATIC	0 '1' for EUR-EONIA-OIS-COMPOUND	0	0	0 '1' for DTCC GCF	0	0
Floating Leg 1 and 2 Payment Dates Holiday Centres	STATIC	EUTA	CATO	JPTO, GBLO	USNY, GBLO	GBLO	CHZU
Floating Leg 1 and 2 Fixing Dates	STATIC	-2 '0' for EUR-EONIA-OIS-COMPOUND	0 -2 for CAD-LIBOR-BBA	-2	-2 '0' for SIFMA Municipal, TBILL, Prime, DTCC GCF, CP and FF	0	-2

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Material Economic Terms For Basis Swaps Cont…

FIELD	TYPE	NOK	SEK	DKK	AUD	CZK
Trade Date	STATIC	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction
End Date	STATIC	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date
Start Date (days from Trade date)	STATIC	2 NOOS Business Days	2 SEST Business Days	2 DKCO Business Days (0 for DKK-CIBOR-DKNA13)	1 AUSY Business Days	2 CZPR Business Days
Cpty	STATIC	Non SD/MSP	Non SD/MSP	Non SD/MSP	Non SD/MSP	Non SD/MSP
My Entity	STATIC	SD/MSP	SD/MSP	SD/MSP	SD/MSP	SD/MSP
Contract Type	STATIC	New	New	New	New	New
Floating Leg 1 and 2 Floating Rate Index	STATIC	NOK-NIBOR-NIBR	SEK-STIBOR-SIDE	DKK-CIBOR2-DKNA13	AUD-BBR-BBSW	CZK-PRIBOR-PRBO
Floating Leg 1 and 2 Currency	STATIC	NOK	SEK	DKK	AUD	CZK
Floating Leg 1 and 2 Basis	STATIC	ACT/360	ACT/360	ACT/360	ACT/365.FIXED ACT/360 for AUD-LIBOR-BBA	ACT/360

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FIELD	TYPE	NOK	SEK	DKK	AUD	CZK
Floating Leg 1 and 2 Payt Freq	STATIC	Tenor <=1y = 3m Tenor >1y = 6m	3m	Tenor <=1y = 3m Tenor >1y = 6m	Tenor <=3y = 3m Tenor >3y = 6m	6m
Floating Leg 1 Roll Freq	STATIC	Same as Floating Leg1 Designated Maturity	Same as Floating Leg 1 Designated Maturity	Same as Floating Leg1 Designated Maturity	Same as Floating Leg 1 Designated Maturity	Same as Floating Leg1 Designated Maturity
Floating Leg 2 Roll Freq	Static	Same as Floating Leg 2 Designated Maturity	Same as Floating Leg 2 Designated Maturity	Same as Floating Leg 2 Designated Maturity	Same as Floating Leg 2 Designated Maturity	Same as Floating Leg 2 Designated Maturity
Floating Leg 1 and 2 Reset Freq	STATIC	Same as Designated Maturity except non LIBOR indexes	Same as Designated Maturity except non LIBOR indexes	Same as Designated Maturity except non LIBOR indexes	Same as Designated Maturity except non LIBOR indexes	Same as Designated Maturity except non LIBOR indexes
Floating Leg 1 and 2 Compounding Method	STATIC	None	None	None	None	None
Stub Indicator	STATIC	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period
Roll Date	STATIC	Calculated from last day of swap (w/o stub or adjustment)	Calculated from last day of swap (w/o stub or adjustment)	Calculated from last day of swap (w/o stub or adjustment)	Calculated from last day of swap (w/o stub or adjustment)	Calculated from last day of swap (w/o stub or adjustment)

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FIELD	TYPE	NOK	SEK	DKK	AUD	CZK
Month End Rolls	STATIC	FALSE	FALSE	FALSE	FALSE	FALSE
Floating Leg 1 and 2 Holiday Centres	STATIC	NOOS	SEST	DKCO	AUSY	CZPR
Floating Leg 1 and 2 Adjust Float Period End Dates	STATIC	TRUE	TRUE	TRUE	TRUE	TRUE
Floating Leg 1 and 2 Adjust Final Float Period End Date	STATIC	TRUE	TRUE	TRUE	TRUE	TRUE
Floating Leg 1 and 2 Payment Lag	STATIC	0	0	0	0	0
Floating Leg 1 and 2 Payment Dates Holiday Centres	STATIC	NOOS	SEST	DKCO	AUSY	CZPR
Floating Leg 1 and 2 Fixing Dates	STATIC	-2	-2	-2 '0' for DKK-CIBOR-DKNA13	0	-2

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FIELD	TYPE	NOK	SEK	DKK	AUD	CZK
Floating Leg 1 and 2 Rate Cut-Off	STATIC	Blank	Blank	Blank	Blank	Blank
Floating Leg 1 and 2 Fixing Dates Holiday Centres	STATIC	NOOS	SEST	DKCO	AUSY GBLO for AUD-LIBOR-BBA	CZPR
Floating Leg 1 and 2 Different 1st Fixing Rule	STATIC	FALSE (read only)	FALSE (read only)	FALSE (read only)	FALSE (read only)	FALSE (read only)
Floating Leg 1 and 2 - 1st Fixing Holiday Centres	STATIC	NOOS	SEST	DKCO	AUSY	CZPR
Floating Leg 1 and 2 Reset in Arrears	STATIC	FALSE	FALSE	FALSE	FALSE	FALSE
Master Agreement	STATIC	ISDA	ISDA	ISDA	ISDA	ISDA
Definitions	STATIC	2006 ISDA	2006 ISDA	2006 ISDA	2006 ISDA	2006 ISDA
Non-Deliverable Indicator	STATIC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

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Material Economic Terms For Basis Swaps Cont …

FIELD	TYPE	HKD	NZD	SGD	ZAR
Trade Date	STATIC	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction
End Date	STATIC	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date
Start Date (days from Trade date)	STATIC	0 HKHK Business Days	2 NZAU, NZWE Business Days	2 SGSI Business Days	0 ZAJO Business Days
Cpty	STATIC	Non SD/MSP	Non SD/MSP	Non SD/MSP	Non SD/MSP
My Entity	STATIC	SD/MSP	SD/MSP	SD/MSP	SD/MSP
Contract Type	STATIC	New	New	New	New
Floating Leg 1 and 2 Floating Rate Index	STATIC	HKD-HIBOR-HKAB	NZD-BBR-FRA	SGD-SOR-VWAP	ZAR-JIBAR-SAFEX
Floating Leg 1 and 2 Currency	STATIC	HKD	NZD	SGD	ZAR
Floating Leg 1 and 2 Basis	STATIC	ACT/365.FIXED	ACT/365.FIXED	ACT/365.FIXED	ACT/365.FIXED

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FIELD	TYPE	HKD	NZD	SGD	ZAR
Floating Leg 1 and 2 Payt Freq	STATIC	3m	3m	6m	3m
Floating Leg 1 Roll Freq	STATIC	Same as Floating Leg 1 Designated Maturity	Same as Floating Leg 1 Designated Maturity	Same as Floating Leg 1 Designated Maturity	Same as Floating Leg 1 Designated Maturity
Floating Leg 2 Roll Freq	Static	Same as Floating Leg 2 Designated Maturity	Same as Floating Leg 2 Designated Maturity	Same as Floating Leg 2 Designated Maturity	Same as Floating Leg 2 Designated Maturity
Floating Leg 1 and 2 Reset Freq	STATIC	Same as Designated Maturity except non LIBOR indexes	Same as Designated Maturity except non LIBOR indexes	Same as Designated Maturity except non LIBOR indexes	Same as Designated Maturity except non LIBOR indexes
Floating Leg 1 and 2 Compounding Method	STATIC	None	None	None	None
Stub Indicator	STATIC	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period
Roll Date	STATIC	Calculated from last day of swap (w/o stub or adjustment)	Calculated from last day of swap (w/o stub or adjustment)	Calculated from last day of swap (w/o stub or adjustment)	Calculated from last day of swap (w/o stub or adjustment)

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FIELD	TYPE	HKD	NZD	SGD	ZAR
Month End Rolls	STATIC	FALSE	FALSE	FALSE	FALSE
Floating Leg 1 and 2 Holiday Centres	STATIC	HKHK	NZAU, NZWE	SGSI	ZAJO
Floating Leg 1 and 2 Adjust Float Period End Dates	STATIC	TRUE	TRUE	TRUE	TRUE
Floating Leg 1 and 2 Adjust Final Float Period End Date	STATIC	TRUE	TRUE	TRUE	TRUE
Floating Leg 1 and 2 Payment Lag	STATIC	0	0	0	0
Floating Leg 1 and 2 Payment Dates Holiday Centres	STATIC	HKHK	NZAU, NZWE	SGSI	ZAJO
Floating Leg 1 and 2 Fixing Dates	STATIC	0	0	-2	0

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FIELD	TYPE	HKD	NZD	SGD	ZAR
Floating Leg 1 and 2 Rate Cut-Off	STATIC	Blank	Blank	Blank	Blank
Floating Leg 1 and 2 Fixing Dates Holiday Centres	STATIC	HKHK	NZWE	SGSI	ZAJO
Floating Leg 1 and 2 Different 1st Fixing Rule	STATIC	FALSE (read only)	FALSE (read only)	FALSE (read only)	FALSE (read only)
Floating Leg 1 and 2 - 1st Fixing Holiday Centres	STATIC	HKHK	NZAU, NZWE	SGSI, GBLO	ZAJO
Floating Leg 1 and 2 Reset in Arrears	STATIC	FALSE	FALSE	FALSE	FALSE
Master Agreement	STATIC	ISDA	ISDA	ISDA	ISDA
Definitions	STATIC	2006 ISDA	2006 ISDA	2006 ISDA	2006 ISDA
Non-Deliverable Indicator	STATIC	Not applicable	Not applicable	Not applicable	Not applicable

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Material Economic Terms For OIS

FIELD	TYPE	EUR	CAD	JPY	USD	GBP
Trade Date	STATIC	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction
End Date	STATIC	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date
Start Date (days from Trade date)	STATIC	2 EUTA Business Days	0 CATO Business Days	2 JPTO Business Days	2 USNY, GBLO Business Days	0 GBLO Business Days
Cpty	STATIC	Non SD/MSP	Non SD/MSP	Non SD/MSP	Non SD/MSP	Non SD/MSP
My Entity	STATIC	SD/MSP	SD/MSP	SD/MSP	SD/MSP	SD/MSP
Contract Type	STATIC	New	New	New	New	New
Fixed Basis	STATIC	ACT/360	ACT/365.FIXED	ACT/365.FIXED	ACT/360	ACT/365.FIXED
Fixed Payment Freq	STATIC	Tenor <1y = 1t Tenor >=1y = 1y	Tenor <6m = 1t Tenor >=6m = 6m	Tenor <1y = 1t Tenor >=1y = 1y	Tenor <1y = 1t Tenor >=1y = 1y	Tenor <1y = 1t Tenor >=1y = 1y
Fixed Convention	STATIC	MODF	MODF	MODF	MODF	MODF
Fixed Adj Period End Convention	STATIC	MODF	MODF	MODF	MODF	MODF
Fixed Adj Final Convention	STATIC	MODF	MODF	MODF	MODF	MODF
Roll Date	STATIC	Calculated from last day of swap (w/o stub or adjustment	Calculated from last day of swap (w/o stub or adjustment	Calculated from last day of swap (w/o stub or adjustment	Calculated from last day of swap (w/o stub or adjustment	Calculated from last day of swap (w/o stub or adjustment
Month End Rolls	STATIC	FALSE	FALSE	TRUE	FALSE	TRUE

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FIELD	TYPE	EUR	CAD	JPY	USD	GBP
Fixed Roll Dates Holiday Centres	STATIC	EUTA	CATO	JPTO	USNY	GBLO
Adjust Fixed Start Date	STATIC	FALSE	FALSE	FALSE	FALSE	FALSE
Adjust Float Start Date	STATIC	FALSE	FALSE	FALSE	FALSE	FALSE
Adjust Fixed Period End Dates	STATIC	TRUE	TRUE	TRUE	TRUE	TRUE
Adjust Fixed Final Period End Date	STATIC	TRUE	TRUE	TRUE	TRUE	TRUE
Adjust Float Period End Dates	STATIC	TRUE	TRUE	TRUE	TRUE	TRUE
Adjust Final Float Period End Date	STATIC	TRUE	TRUE	TRUE	TRUE	TRUE
Payment Lag in Days	STATIC	1	1	2	2	0
Payment Dates Holiday Centres	STATIC	EUTA	CATO	JPTO	USNY	GBLO
Fixing Days Offset (Days)	STATIC	0	0	0	0	0
Fixing Dates Holiday Centres	STATIC	EUTA	CATO	JPTO	USNY	GBLO
Pay/Rec Floating (My Entity)	STATIC	Opposite of Pay/Rec Fixed	Opposite of Pay/Rec Fixed	Opposite of Pay/Rec Fixed	Opposite of Pay/Rec Fixed	Opposite of Pay/Rec Fixed

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FIELD	TYPE	EUR	CAD	JPY	USD	GBP
Notional (Floating)	STATIC	Same as Notional (Fixed)	Same as Notional (Fixed)	Same as Notional (Fixed)	Same as Notional (Fixed)	Same as Notional (Fixed)
Currency (Floating)	STATIC	Same as Currency (Fixed)	Same as Currency (Fixed)	Same as Currency (Fixed)	Same as Currency (Fixed)	Same as Currency (Fixed)
Floating Rate Index	STATIC	EUR-EONIA-OIS-COMPOUND	CAD-CORRA-OIS-COMPOUND	JPY-TONA-OIS-COMPOUND	USD Federal Funds-H.15-OIS-COMPOUND	GBP-WMBA-SONIA-COMPOUND GBP-WMBA-RONIA-COMPOUND
Float Roll Freq	STATIC	Tenor <1y = 1t Tenor >=1y = 1y	Tenor <6m = 1t Tenor >=6m = 6m	Tenor <1y = 1t Tenor >=1y = 1y	Tenor <1y = 1t Tenor >=1y = 1y	Tenor <1y = 1t Tenor >=1y = 1y
Float Basis	STATIC	ACT/360	ACT/365.FIXED	ACT/365.FIXED	ACT/360	ACT/365.FIXED
Float Convention	STATIC	MODF	MODF	MODF	MODF	MODF
Float Adj Period End Convention	STATIC	MODF	MODF	MODF	MODF	MODF
Float Adj Final Convention	STATIC	MODF	MODF	MODF	MODF	MODF
Float Payt Freq	STATIC	Tenor <1y = 1t Tenor >=1y = 1y	Tenor <6m = 1t Tenor >=6m = 6m	Tenor <1y = 1t Tenor >=1y = 1y	Tenor <1y = 1t Tenor >=1y = 1y	Tenor <1y = 1t Tenor >=1y = 1y
Fixing Days Offset (Days)	STATIC	0	0	0	0	0
Fixing Dates Holiday Centres	STATIC	EUTA	CATO	JPTO	USNY	GBLO
Stub Indicator	STATIC	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period

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FIELD	TYPE	EUR	CAD	JPY	USD	GBP
Master Agreement	STATIC	ISDA	ISDA	ISDA	ISDA	ISDA
Definitions	STATIC	2006 ISDA	2006 ISDA	2006 ISDA	2006 ISDA	2006 ISDA
Non-Deliverable Indicator	STATIC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

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Material Economic Terms For OIS Cont ...

FIELD	TYPE	CHF	SEK	DKK	HKD
Trade Date	STATIC	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction
End Date	STATIC	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date
Start Date (days from Trade date)	STATIC	2 CHZU Business Days	2 SEST Business Days	2 DKCO Business Days (0 for DKK-CIBOR-DKNA13)	0 HKHK Business Days
Cpty	STATIC	Non SD/MSP	Non SD/MSP	Non SD/MSP	Non SD/MSP
My Entity	STATIC	SD/MSP	SD/MSP	SD/MSP	SD/MSP
Contract Type	STATIC	New	New	New	New
Fixed Basis	STATIC	ACT/360	ACT/360	ACT/360	ACT/365.FIXED
Fixed Payment Freq	STATIC	Tenor <1y = 1t Tenor >=1y = 1y	Tenor <1y = 1t Tenor >=1y = 1y	Tenor <1y = 1t Tenor >=1y = 1y	Tenor <1y = 1t Tenor >=1y = 1y
Fixed Convention	STATIC	MODF	MODF	MODF	MODF
Fixed Adj Period End Convention	STATIC	MODF	MODF	MODF	MODF
Fixed Adj Final Convention	STATIC	MODF	MODF	MODF	MODF
Roll Date	STATIC	Calculated from last day of swap (w/o stub or adjustment	Calculated from last day of swap (w/o stub or adjustment	Calculated from last day of swap (w/o stub or adjustment	Calculated from last day of swap (w/o stub or adjustment
Month End Rolls	STATIC	FALSE	FALSE	FALSE	FALSE

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FIELD	TYPE	CHF	SEK	DKK	HKD
Fixed Roll Dates Holiday Centres	STATIC	CHZU	SEST	DKCO	HKHK
Adjust Fixed Start Date	STATIC	FALSE	FALSE	FALSE	FALSE
Adjust Float Start Date	STATIC	FALSE	FALSE	FALSE	FALSE
Adjust Fixed Period End Dates	STATIC	TRUE	TRUE	TRUE	TRUE
Adjust Fixed Final Period End Date	STATIC	TRUE	TRUE	TRUE	TRUE
Adjust Float Period End Dates	STATIC	TRUE	TRUE	TRUE	TRUE
Adjust Final Float Period End Date	STATIC	TRUE	TRUE	TRUE	TRUE
Payment Lag in Days	STATIC	2	0	0	2
Payment Dates Holiday Centres	STATIC	CHZU	SEST	DKCO	HKHK
Fixing Days Offset (Days)	STATIC	-1	-1	-1	0
Fixing Dates Holiday Centres	STATIC	CHZU	SEST	DKCO	HKHK
Pay/Rec Floating (My Entity)	STATIC	Opposite of Pay/Rec Fixed	Opposite of Pay/Rec Fixed	Opposite of Pay/Rec Fixed	Opposite of Pay/Rec Fixed

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FIELD	TYPE	CHF	SEK	DKK	HKD
Notional (Floating)	STATIC	Same as Notional (Fixed)	Same as Notional (Fixed)	Same as Notional (Fixed)	Same as Notional (Fixed)
Currency (Floating)	STATIC	Same as Currency (Fixed)	Same as Currency (Fixed)	Same as Currency (Fixed)	Same as Currency (Fixed)
Floating Rate Index	STATIC	CHF-TOIS-OIS-COMPOUND	SEK-SIOR-OIS-COMPOUND	DKK-DKKOIS-OIS-COMPOUND	HKD-HONIX-COMPOUND
Float Roll Freq	STATIC	Tenor <1y = 1t Tenor >=1y = 1y	Tenor <1y = 1t Tenor >=1y = 1y	Tenor <1y = 1t Tenor >=1y = 1y	Tenor <1y = 1t Tenor >=1y = 1y
Float Basis	STATIC	ACT/360	ACT/360	ACT/360	ACT/365.FIXED
Float Convention	STATIC	MODF	MODF	MODF	MODF
Float Adj Period End Convention	STATIC	MODF	MODF	MODF	MODF
Float Adj Final Convention	STATIC	MODF	MODF	MODF	MODF
Float Payt Freq	STATIC	Tenor <1y = 1t Tenor >=1y = 1y	Tenor <1y = 1t Tenor >=1y = 1y	Tenor <1y = 1t Tenor >=1y = 1y	Tenor <1y = 1t Tenor >=1y = 1y
Fixing Days Offset (Days)	STATIC	-1	-1	-1	0
Fixing Dates Holiday Centres	STATIC	CHZU	SEST	DKCO	HKHK
Stub Indicator	STATIC	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period

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FIELD	TYPE	CHF	SEK	DKK	HKD
Master Agreement	STATIC	ISDA	ISDA	ISDA	ISDA
Definitions	STATIC	2006 ISDA	2006 ISDA	2006 ISDA	2006 ISDA
Non-Deliverable Indicator	STATIC	Not applicable	Not applicable	Not applicable	Not applicable

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Material Economic Terms For OIS Cont…

FIELD	TYPE	SGD	AUD	NZD
Trade Date	STATIC	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction
End Date	STATIC	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date
Start Date (days from Trade date)	STATIC	2 SGSI Business Days	1 AUSY Business Days	2 NZAU, NZWE Business Days
Cpty	STATIC	Non SD/MSP	Non SD/MSP	Non SD/MSP
My Entity	STATIC	SD/MSP	SD/MSP	SD/MSP
Contract Type	STATIC	New	New	New
Fixed Basis	STATIC	ACT/365.FIXED	ACT/365.FIXED	ACT/365.FIXED
Fixed Payment Freq	STATIC	Tenor <1y = 1t Tenor >=1y = 1y	Tenor <1y = 1t Tenor >=1y = 1y	Tenor <1y = 1t Tenor >=1y = 1y
Fixed Convention	STATIC	MODF	MODF	MODF
Fixed Adj Period End Convention	STATIC	MODF	MODF	MODF
Fixed Adj Final Convention	STATIC	MODF	MODF	MODF
Roll Date	STATIC	Calculated from last day of swap (w/o stub or adjustment	Calculated from last day of swap (w/o stub or adjustment	Calculated from last day of swap (w/o stub or adjustment
Month End Rolls	STATIC	FALSE	FALSE	FALSE

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FIELD	TYPE	SGD	AUD	NZD
Fixed Roll Dates Holiday Centres	STATIC	SGSI	AUSY	NZAU, NZWE
Adjust Fixed Start Date	STATIC	FALSE	FALSE	FALSE
Adjust Float Start Date	STATIC	FALSE	FALSE	FALSE
Adjust Fixed Period End Dates	STATIC	TRUE	TRUE	TRUE
Adjust Fixed Final Period End Date	STATIC	TRUE	TRUE	TRUE
Adjust Float Period End Dates	STATIC	TRUE	TRUE	TRUE
Adjust Final Float Period End Date	STATIC	TRUE	TRUE	TRUE
Payment Lag in Days	STATIC	1	1	1
Payment Dates Holiday Centres	STATIC	SGSI	AUSY	NZAU, NZWE
Fixing Days Offset (Days)	STATIC	0	0	0
Fixing Dates Holiday Centres	STATIC	SGSI, GBLO	AUSY	NZAU, NZWE
Pay/Rec Floating (My Entity)	STATIC	Opposite of Pay/Rec Fixed	Opposite of Pay/Rec Fixed	Opposite of Pay/Rec Fixed

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FIELD	TYPE	SGD	AUD	NZD
Notional (Floating)	STATIC	Same as Notional (Fixed)	Same as Notional (Fixed)	Same as Notional (Fixed)
Currency (Floating)	STATIC	Same as Currency (Fixed)	Same as Currency (Fixed)	Same as Currency (Fixed)
Floating Rate Index	STATIC	SGD-SONAR-OIS-VWAP-COMPOUND	AUD-AONIA-OIS-COMPOUND	NZD-NZIONA-OIS-COMPOUND
Float Roll Freq	STATIC	Tenor <1y = 1t Tenor >=1y = 1y	If Tenor <1y then 1T If Tenor >=1y then 1Y	Tenor <1y = 1t Tenor >=1y = 1y
Float Basis	STATIC	ACT/365.FIXED	ACT/365.FIXED	ACT/365.FIXED
Float Convention	STATIC	MODF	MODF	MODF
Float Adj Period End Convention	STATIC	MODF	MODF	MODF
Float Adj Final Convention	STATIC	MODF	MODF	MODF
Float Payt Freq	STATIC	Tenor <1y = 1t Tenor >=1y = 1y	If Tenor <1y then 1T If Tenor >=1y then 1Y	Tenor <1y = 1t Tenor >=1y = 1y
Fixing Days Offset (Days)	STATIC	0	0	0
Fixing Dates Holiday Centres	STATIC	SGSI, GBLO	AUSY	NZAU, NZWE
Stub Indicator	STATIC	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period

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FIELD	TYPE	SGD	AUD	NZD
Master Agreement	STATIC	ISDA	ISDA	ISDA
Definitions	STATIC	2006 ISDA	2006 ISDA	2006 ISDA
Non-Deliverable Indicator	STATIC	Not applicable	Not applicable	Not applicable

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Material Economic Terms For Cross Currency Basis

FIELD	TYPE	EUR	CAD	JPY	USD	GBP
Trade Date	STATIC	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction
End Date	STATIC	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date
Start Date (days from Trade date)	STATIC	2 EUTA Business Days	0 CATO Business Days	2 JPTO Business Days	2 USNY, GBLO Business Days	0 GBLO Business Days
Cpty	STATIC	Non SD/MSP	Non SD/MSP	Non SD/MSP	Non SD/MSP	Non SD/MSP
My Entity	STATIC	SD/MSP	SD/MSP	SD/MSP	SD/MSP	SD/MSP
Contract Type	STATIC	New	New	New	New	New
Floating Leg 1 Spread Over Floating	STATIC	0	0	0	0	0
Floating Leg 1 and 2 Currency	STATIC	EUR	CAD	JPY	USD	GBP
Floating Leg 1 and 2 Basis	STATIC	ACT/360	ACT/365.FIXED	ACT/360	ACT/360	ACT/365.FIXED
Floating Leg 1 and 2 Payt Freq	STATIC	3m	3m	3m	3m	3m
Floating Leg 1 and 2 Roll Freq	STATIC	3m	3m	3m	3m	3m
Floating Leg 1 and 2 Reset Freq	STATIC	3m	3m	3m	3m	3m
Floating Leg 1 and 2 Comp Method	STATIC	None	None	None	None	None

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FIELD	TYPE	EUR	CAD	JPY	USD	GBP
Floating Leg 1 and 2 Designated Maturity	STATIC	3m	3m	3m	3m	3m
Floating Leg 1 or 2 Floating Rate Index	STATIC	EUR-EURIBOR-Reuters	CAD-BA-CDOR	JPY-LIBOR-BBA	USD-LIBOR-BBA	GBP-LIBOR-BBA
Stub Indicator	STATIC	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period
Roll Date	STATIC	Calculated from last day of swap (w/o stub or adjustment)	Calculated from last day of swap (w/o stub or adjustment)	Calculated from last day of swap (w/o stub or adjustment)	Calculated from last day of swap (w/o stub or adjustment)	Calculated from last day of swap (w/o stub or adjustment)
Month End Rolls	STATIC	FALSE	TRUE	TRUE	Tenor <= 1y = TRUE	TRUE
Floating Leg 1 and 2 Roll Date Holiday Center	STATIC	EUTA	CATO	JPTO, GBLO	USNY, GBLO	GBLO
Floating Leg 1 and 2 Adjust Float Period End Dates	STATIC	TRUE	TRUE	TRUE	TRUE	TRUE
Floating Leg 1 and 2 Adjust Final Float Period End Date	STATIC	TRUE	TRUE	TRUE	TRUE	TRUE
Floating Leg 1 and 2 Payment Lag	STATIC	0	0	0	0	0

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FIELD	TYPE	EUR	CAD	JPY	USD	GBP
Floating Leg 1 and 2 Payment Date Holiday Centers	STATIC	EUTA	CATO	JPTO, GBLO	USNY, GBLO	GBLO
Floating Leg 1 and 2 Fixing Dates Offset	STATIC	-2	0	-2	-2	0
Floating Leg 1 and 2 Fixing Dates Holiday Centers	STATIC	EUTA	CATO	GBLO	GBLO	GBLO
Floating Leg 1 and 2 (Fixing Dates) Different 1st Fixing Rule	STATIC	FALSE (read only)	FALSE (read only)	FALSE	FALSE	FALSE (read only)
Floating Leg 1 and 2 Reset in Arrears	STATIC	FALSE	FALSE	FALSE	FALSE	FALSE
Master Agreement	STATIC	ISDA	ISDA	ISDA	ISDA	ISDA
Definitions	STATIC	2006 ISDA	2006 ISDA	2006 ISDA	2006 ISDA	2006 ISDA
Floating Leg 1 or 2 (Roll Dates) Holiday Centres	STATIC	EUTA	CATO	JPTO, GBLO	USNY, GBLO	GBLO
Floating Leg 1 or 2 (Roll Dates) Adjust Float Start Date	STATIC	FALSE	FALSE	FALSE	FALSE	FALSE

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FIELD	TYPE	EUR	CAD	JPY	USD	GBP
Floating Leg 1 or 2 (Roll Dates) Adjust Float Start Date	STATIC	FALSE	FALSE	FALSE	FALSE	FALSE
Floating Leg 1 or 2 Adjust Float Period End Dates	STATIC	TRUE	TRUE	TRUE	TRUE	TRUE
Floating Leg 1 or 2 Adjust Final Float Period End Date	STATIC	TRUE	TRUE	TRUE	TRUE	TRUE
Floating Leg 1 or 2 Payment Dates Lag	STATIC	0	0	0	0	0
Floating Leg 1 or 2 Payment Dates Holiday Centres	STATIC	EUTA	CATO	JPTO, GBLO	USNY, GBLO	GBLO
Floating Leg 1 or 2 Fixing Days Offset	STATIC	-2	0	-2	-2	0
Floating Leg 1 or 2 Fixing Days Holiday Centres	STATIC	EUTA	CATO	GBLO	GBLO	GBLO
Floating Leg 1 or 2 Different 1st Fixing Rule	STATIC	FALSE (read only)	FALSE (read only)	FALSE	FALSE	FALSE (read only)
Floating Leg 1 or 2 1st Fixing Holiday Centres	STATIC	EUTA	CATO	GBLO	GBLO, USNY	GBLO

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FIELD	TYPE	EUR	CAD	JPY	USD	GBP
Reset in arrears	STATIC	FALSE	FALSE	FALSE	FALSE	FALSE
Master Agreement	STATIC	ISDA	ISDA	ISDA	ISDA	ISDA
Definitions	STATIC	2006 ISDA	2006 ISDA	2006 ISDA	2006 ISDA	2006 ISDA
Initial Exchange Indicator	STATIC	Selected	Selected	Selected	Selected	Selected
Final Exchange Indicator	STATIC	Selected	Selected	Selected	Selected	Selected
Mark-To-Market Indicator	STATIC	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"
Intermediate Exchange Indicator	STATIC	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"
Rate Source	STATIC	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"

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FIELD	TYPE	EUR	CAD	JPY	USD	GBP
Source Page	STATIC	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"
Fixing Date	STATIC	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"
Holidays	STATIC	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"
Fixing Time	STATIC	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"

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FIELD	TYPE	EUR	CAD	JPY	USD	GBP
Cut-Off Time	STATIC	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"
Location	STATIC	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"
Non-Deliverable Indicator	STATIC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

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Material Economic Terms For Cross Currency Basis Cont ...

FIELD	TYPE	CHF	NOK	SEK	DKK	AUD
Trade Date	STATIC	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction
End Date	STATIC	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date
Start Date (days from Trade date)	STATIC	2 CHZU Business Days	2 NOOS Business Days	2 SEST Business Days	2 DKCO Business Days (0 for DKK-CIBOR-DKNA13)	1 AUSY Business Days
Cpty	STATIC	Non SD/MSP	Non SD/MSP	Non SD/MSP	Non SD/MSP	Non SD/MSP
My Entity	STATIC	SD/MSP	SD/MSP	SD/MSP	SD/MSP	SD/MSP
Contract Type	STATIC	New	New	New	New	New
Floating Leg 1 Spread Over Floating	STATIC	0	0	0	0	0
Floating Leg 1 and 2 Currency	STATIC	CHF	NOK	SEK	DKK	AUD
Floating Leg 1 and 2 Basis	STATIC	ACT/360	ACT/360	ACT/360	ACT/360	ACT/365.FIXED
Floating Leg 1 and 2 Payt Freq	STATIC	3m	3m	3m	3m	3m
Floating Leg 1 and 2 Roll Freq	STATIC	3m	3m	3m	3m	3m
Floating Leg 1 and 2 Reset Freq	STATIC	3m	3m	3m	3m	3m
Floating Leg 1 and 2 Comp Method	STATIC	None	None	None	None	None

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FIELD	TYPE	CHF	NOK	SEK	DKK	AUD
Floating Leg 1 and 2 Designated Maturity	STATIC	3m	3m	3m	3m	3m
Floating Leg 1 or 2 Floating Rate Index	STATIC	CHF-LIBOR-BBA	NOK-NIBOR-NIBR	SEK-STIBOR-SIDE	DKK-CIBOR2-DKNA13	AUD-BBR-BBSW
Stub Indicator	STATIC	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period
Roll Date	STATIC	Calculated from last day of swap (w/o stub or adjustment)	Calculated from last day of swap (w/o stub or adjustment)	Calculated from last day of swap (w/o stub or adjustment)	Calculated from last day of swap (w/o stub or adjustment)	Calculated from last day of swap (w/o stub or adjustment)
Month End Rolls	STATIC	FALSE	FALSE	FALSE	FALSE	FALSE
Floating Leg 1 and 2 Roll Date Holiday Center	STATIC	CHZU	NOOS	SEST	DKCO	AUSY
Floating Leg 1 and 2 Adjust Float Period End Dates	STATIC	TRUE	TRUE	TRUE	TRUE	TRUE
Floating Leg 1 and 2 Adjust Final Float Period End Date	STATIC	TRUE	TRUE	TRUE	TRUE	TRUE
Floating Leg 1 and 2 Payment Lag	STATIC	0	0	0	0	0

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FIELD	TYPE	CHF	NOK	SEK	DKK	AUD
Floating Leg 1 and 2 Payment Date Holiday Centers	STATIC	CHZU	NOOS	SEST	DKCO	AUSY
Floating Leg 1 and 2 Fixing Dates Offset	STATIC	-2	-2	-2	-2	0
Floating Leg 1 and 2 Fixing Dates Holiday Centers	STATIC	GBLO	NOOS	SEST	DKCO	AUSY
Floating Leg 1 and 2 (Fixing Dates) Different 1st Fixing Rule	STATIC	FALSE	FALSE (read only)	FALSE (read only)	FALSE (read only)	FALSE (read only)
Floating Leg 1 and 2 Reset in Arrears	STATIC	FALSE	FALSE	FALSE	FALSE	FALSE
Master Agreement	STATIC	ISDA	ISDA	ISDA	ISDA	ISDA
Definitions	STATIC	2006 ISDA	2006 ISDA	2006 ISDA	2006 ISDA	2006 ISDA
Floating Leg 1 or 2 (Roll Dates) Holiday Centres	STATIC	CHZU	NOOS	SEST	DKCO	AUSY

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FIELD	TYPE	CHF	NOK	SEK	DKK	AUD
Floating Leg 1 or 2 (Roll Dates) Adjust Float Start Date	STATIC	FALSE	FALSE	FALSE	FALSE	FALSE
Floating Leg 1 or 2 Adjust Float Period End Dates	STATIC	TRUE	TRUE	TRUE	TRUE	TRUE
Floating Leg 1 or 2 Adjust Final Float Period End Date	STATIC	TRUE	TRUE	TRUE	TRUE	TRUE
Floating Leg 1 or 2 Payment Dates Lag	STATIC	0	0	0	0	0
Floating Leg 1 or 2 Payment Dates Holiday Centres	STATIC	CHZU	NOOS	SEST	DKCO	AUSY
Floating Leg 1 or 2 Fixing Days Offset	STATIC	-2	-2	-2	-2	0
Floating Leg 1 or 2 Fixing Days Holiday Centres	STATIC	GBLO	NOOS	SEST	DKCO	AUSY
Floating Leg 1 or 2 Different 1st Fixing Rule	STATIC	FALSE	FALSE (read only)	FALSE (read only)	FALSE (read only)	FALSE (read only)
Floating Leg 1 or 2 1st Fixing Holiday Centres	STATIC	GBLO	NOOS	SEST	DKCO	AUSY

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FIELD	TYPE	CHF	NOK	SEK	DKK	AUD
Reset in arrears	STATIC	FALSE	FALSE	FALSE	FALSE	FALSE
Master Agreement	STATIC	ISDA	ISDA	ISDA	ISDA	ISDA
Definitions	STATIC	2006 ISDA	2006 ISDA	2006 ISDA	2006 ISDA	2006 ISDA
Initial Exchange Indicator	STATIC	Selected	Selected	Selected	Selected	Selected
Final Exchange Indicator	STATIC	Selected	Selected	Selected	Selected	Selected
Mark-To-Market Indicator	STATIC	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"
Intermediate Exchange Indicator	STATIC	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"
Rate Source	STATIC	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"

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FIELD	TYPE	CHF	NOK	SEK	DKK	AUD
Source Page	STATIC	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"
Fixing Date	STATIC	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"
Holidays	STATIC	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"
Fixing Time	STATIC	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"

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FIELD	TYPE	CHF	NOK	SEK	DKK	AUD
Cut-Off Time	STATIC	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"
Location	STATIC	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"
Non-Deliverable Indicator	STATIC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

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Material Economic Terms For Cross Currency Basis cont ...

FIELD	TYPE	CZK	HKD	NZD	SGD	ZAR
Trade Date	STATIC	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction
End Date	STATIC	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date
Start Date (days from Trade date)	STATIC	2 CZPR Business Days	0 HKHK Business Days	2 NZAU, NZWE Business Days	2 SGSI Business Days	0 ZAJO Business Days
Cpty	STATIC	Non SD/MSP	Non SD/MSP	Non SD/MSP	Non SD/MSP	Non SD/MSP
My Entity	STATIC	SD/MSP	SD/MSP	SD/MSP	SD/MSP	SD/MSP
Contract Type	STATIC	New	New	New	New	New
Floating Leg 1 Spread Over Floating	STATIC	0	0	0	0	0
Floating Leg 1 and 2 Currency	STATIC	CZK	HKD	NZD	SGD	ZAR
Floating Leg 1 and 2 Basis	STATIC	ACT/360	ACT/365.FIXED	ACT/365.FIXED	ACT/365.FIXED	ACT/365.FIXED
Floating Leg 1 and 2 Payt Freq	STATIC	3m	3m	3m	3m	3m
Floating Leg 1 and 2 Roll Freq	STATIC	3m	3m	3m	3m	3m
Floating Leg 1 and 2 Reset Freq	STATIC	3m	3m	3m	3m	3m
Floating Leg 1 and 2 Comp Method	STATIC	None	None	None	None	None

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FIELD	TYPE	CZK	HKD	NZD	SGD	ZAR
Floating Leg 1 and 2 Designated Maturity	STATIC	3m	3m	3m	3m	3m
Floating Leg 1 or 2 Floating Rate Index	STATIC	CZK-PRIBOR-PRBO	HKD-HIBOR-HKAB	NZD-BBR-FRA	SGD-SOR-VWAP	ZAR-JIBAR-SAFEX
Stub Indicator	STATIC	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period
Roll Date	STATIC	Calculated from last day of swap (w/o stub or adjustment)	Calculated from last day of swap (w/o stub or adjustment)	Calculated from last day of swap (w/o stub or adjustment)	Calculated from last day of swap (w/o stub or adjustment)	Calculated from last day of swap (w/o stub or adjustment)
Month End Rolls	STATIC	FALSE	FALSE	FALSE	FALSE	FALSE
Floating Leg 1 and 2 Roll Date Holiday Center	STATIC	CZPR	HKHK	NZAU, NZWE	SGSI	ZAJO
Floating Leg 1 and 2 Adjust Float Period End Dates	STATIC	TRUE	TRUE	TRUE	TRUE	TRUE
Floating Leg 1 and 2 Adjust Final Float Period End Date	STATIC	TRUE	TRUE	TRUE	TRUE	TRUE
Floating Leg 1 and 2 Payment Lag	STATIC	0	0	0	0	0

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FIELD	TYPE	CZK	HKD	NZD	SGD	ZAR
Floating Leg 1 and 2 Payment Date Holiday Centers	STATIC	CZPR	HKHK	NZAU, NZWE	SGSI	ZAJO
Floating Leg 1 and 2 Fixing Dates Offset	STATIC	-2	0	0	-2	0
Floating Leg 1 and 2 Fixing Dates Holiday Centers	STATIC	CZPR	HKHK	NZWE	SGSI	ZAJO
Floating Leg 1 and 2 (Fixing Dates) Different 1st Fixing Rule	STATIC	FALSE (read only)	FALSE (read only)	FALSE (read only)	FALSE (read only)	FALSE (read only)
Floating Leg 1 and 2 Reset in Arrears	STATIC	FALSE	FALSE	FALSE	FALSE	FALSE
Master Agreement	STATIC	ISDA	ISDA	ISDA	ISDA	ISDA
Definitions	STATIC	2006 ISDA	2006 ISDA	2006 ISDA	2006 ISDA	2006 ISDA
Floating Leg 1 or 2 (Roll Dates) Holiday Centres	STATIC	CZPR	HKHK	NZAU, NZWE	SGSI	ZAJO

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FIELD	TYPE	CZK	HKD	NZD	SGD	ZAR
Floating Leg 1 or 2 (Roll Dates) Adjust Float Start Date	STATIC	FALSE	FALSE	FALSE	FALSE	FALSE
Floating Leg 1 or 2 Adjust Float Period End Dates	STATIC	TRUE	TRUE	TRUE	TRUE	TRUE
Floating Leg 1 or 2 Adjust Final Float Period End Date	STATIC	TRUE	TRUE	TRUE	TRUE	TRUE
Floating Leg 1 or 2 Payment Dates Lag	STATIC	0	0	0	0	0
Floating Leg 1 or 2 Payment Dates Holiday Centres	STATIC	CZPR	HKHK	NZAU, NZWE	SGSI	ZAJO
Floating Leg 1 or 2 Fixing Days Offset	STATIC	-2	0	0	-2	0
Floating Leg 1 or 2 Fixing Days Holiday Centres	STATIC	CZPR	HKHK	NZWE	SGSI, GBLO	ZAJO
Floating Leg 1 or 2 Different 1st Fixing Rule	STATIC	FALSE (read only)	FALSE (read only)	FALSE (read only)	FALSE (read only)	FALSE (read only)
Floating Leg 1 or 2 1st Fixing Holiday Centres	STATIC	CZPR	HKHK	NZAU, NZWE	SGSI	ZAJO

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FIELD	TYPE	CZK	HKD	NZD	SGD	ZAR
Reset in arrears	STATIC	FALSE	FALSE	FALSE	FALSE	FALSE
Master Agreement	STATIC	ISDA	ISDA	ISDA	ISDA	ISDA
Definitions	STATIC	2006 ISDA	2006 ISDA	2006 ISDA	2006 ISDA	2006 ISDA
Initial Exchange Indicator	STATIC	Selected	Selected	Selected	Selected	Selected
Final Exchange Indicator	STATIC	Selected	Selected	Selected	Selected	Selected
Mark-To-Market Indicator	STATIC	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"
Intermediate Exchange Indicator	STATIC	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"
Rate Source	STATIC	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"

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FIELD	TYPE	CZK	HKD	NZD	SGD	ZAR
Source Page	STATIC	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"
Fixing Date	STATIC	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"
Holidays	STATIC	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"
Fixing Time	STATIC	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"

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FIELD	TYPE	CZK	HKD	NZD	SGD	ZAR
Cut-Off Time	STATIC	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"
Location	STATIC	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"	Dependant on Selected Currency Pair *See "2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps"
Non-Deliverable Indicator	STATIC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

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Material Economic Terms For FRAs

FIELD	TYPE	EUR	JPY	CAD	USD	GBP
Trade Date	STATIC	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction
Cpty	STATIC	Non SD/MSP	Non SD/MSP	Non SD/MSP	Non SD/MSP	Non SD/MSP
My Entity	STATIC	SD/MSP	SD/MSP	SD/MSP	SD/MSP	SD/MSP
Designated Maturity	STATIC	The floating rate setting that matches the duration between the Value date and Maturity Date	The floating rate setting that matches the duration between the Value date and Maturity Date	The floating rate setting that matches the duration between the Value date and Maturity Date	The floating rate setting that matches the duration between the Value date and Maturity Date	The floating rate setting that matches the duration between the Value date and Maturity Date
Float Basis	STATIC	ACT/360	ACT/360	ACT/365.FIXED	ACT/360	ACT/365.FIXED
Floating Rate Index	STATIC	EUR-EURIBOR-Reuters	JPY-LIBOR-BBA	CAD-BA-CDOR	USD-LIBOR-BBA	GBP-LIBOR-BBA

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FIELD	TYPE	EUR	JPY	CAD	USD	GBP
Calculation Period Days	STATIC	The number of days between the value date to maturity date inclusive of the value date and excluding the maturity date	The number of days between the value date to maturity date inclusive of the value date and excluding the maturity date	The number of days between the value date to maturity date inclusive of the value date and excluding the maturity date	The number of days between the value date to maturity date inclusive of the value date and excluding the maturity date	The number of days between the value date to maturity date inclusive of the value date and excluding the maturity date
Floating Rate Index	STATIC	EUR-EURIBOR-Reuters	JPY-LIBOR-BBA	CAD-BA-CDOR	USD-LIBOR-BBA	GBP-LIBOR-BBA
Payment Date Holidays Convention	STATIC	MODF	MODF	MODF	MODF	MODF
Payment Date Holidays: Holiday Centres	STATIC	EUTA	JPTO, GBLO	CATO	USNY, GBLO	GBLO
Fixing Days Offset	STATIC	-2	-2	0	-2	0
Fixing Date Holidays: Holiday Centres	STATIC	EUTA	GBLO	CATO	GBLO	GBLO
FRA Discounting	STATIC	TRUE	TRUE	TRUE	TRUE	TRUE
Master Agreement	STATIC	ISDA	ISDA	ISDA	ISDA	ISDA
Definitions	STATIC	2006 ISDA	2006 ISDA	2006 ISDA	2006 ISDA	2006 ISDA

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Material Economic Terms For FRAs Cont...

FIELD	TYPE	CHF	NOK	SEK	DKK	CZK
Trade Date	STATIC	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction
Cpty	STATIC	Non SD/MSP	Non SD/MSP	Non SD/MSP	Non SD/MSP	Non SD/MSP
My Entity	STATIC	SD/MSP	SD/MSP	SD/MSP	SD/MSP	SD/MSP
Designated Maturity	STATIC	The floating rate setting that matches the duration between the Value date and Maturity Date	The floating rate setting that matches the duration between the Value date and Maturity Date	The floating rate setting that matches the duration between the Value date and Maturity Date	The floating rate setting that matches the duration between the Value date and Maturity Date	The floating rate setting that matches the duration between the Value date and Maturity Date
Float Basis	STATIC	ACT/360	ACT/360	ACT/360	ACT/360	ACT/360
Floating Rate Index	STATIC	CHF-LIBOR-BBA	NOK-NIBOR-NIBR	SEK-STIBOR-SIDE	DKK-CIBOR2-DKNA13	CZK-PRIBOR-PRBO

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FIELD	TYPE	CHF	NOK	SEK	DKK	CZK
Calculation Period Days	STATIC	The number of days between the value date to maturity date inclusive of the value date and excluding the maturity date	The number of days between the value date to maturity date inclusive of the value date and excluding the maturity date	The number of days between the value date to maturity date inclusive of the value date and excluding the maturity date	The number of days between the value date to maturity date inclusive of the value date and excluding the maturity date	The number of days between the value date to maturity date inclusive of the value date and excluding the maturity date
Floating Rate Index	STATIC	CHF-LIBOR-BBA	NOK-NIBOR-NIBR	SEK-STIBOR-SIDE	DKK-CIBOR2-DKNA13	CZK-PRIBOR-PRBO
Payment Date Holidays Convention	STATIC	MODF	MODF	MODF	MODF	MODF
Payment Date Holidays: Holiday Centres	STATIC	CHZU	NOOS	SEST	DKCO	CZPR
Fixing Days Offset	STATIC	-2	-2	-2	-2	-2
Fixing Date Holidays: Holiday Centres	STATIC	GBLO	NOOS	SEST	DKCO	CZPR
FRA Discounting	STATIC	TRUE	TRUE	TRUE	TRUE	TRUE
Master Agreement	STATIC	ISDA	ISDA	ISDA	ISDA	ISDA
Definitions	STATIC	2006 ISDA	2006 ISDA	2006 ISDA	2006 ISDA	2006 ISDA

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Material Economic Terms For FRAs cont …

FIELD	TYPE	HKD	SGD	ZAR	AUD	NZD
Trade Date	STATIC	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction
Cpty	STATIC	Non SD/MSP	Non SD/MSP	Non SD/MSP	Non SD/MSP	Non SD/MSP
My Entity	STATIC	SD/MSP	SD/MSP	SD/MSP	SD/MSP	SD/MSP
Designated Maturity	STATIC	The floating rate setting that matches the duration between the Value date and Maturity Date	The floating rate setting that matches the duration between the Value date and Maturity Date	The floating rate setting that matches the duration between the Value date and Maturity Date	The floating rate setting that matches the duration between the Value date and Maturity Date	The floating rate setting that matches the duration between the Value date and Maturity Date
Float Basis	STATIC	ACT/365.FIXED	ACT/365.FIXED	ACT/365.FIXED	ACT/365.FIXED	ACT/365.FIXED
Floating Rate Index	STATIC	HKD-HIBOR-HKAB	SGD-SOR-VWAP	ZAR-JIBAR-SAFEX	AUD-BBR-BBSW	NZD-BBR-FRA

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FIELD	TYPE	HKD	SGD	ZAR	AUD	NZD
Calculation Period Days	STATIC	The number of days between the value date to maturity date inclusive of the value date and excluding the maturity date	The number of days between the value date to maturity date inclusive of the value date and excluding the maturity date	The number of days between the value date to maturity date inclusive of the value date and excluding the maturity date	The number of days between the value date to maturity date inclusive of the value date and excluding the maturity date	The number of days between the value date to maturity date inclusive of the value date and excluding the maturity date
Floating Rate Index	STATIC	HKD-HIBOR-HKAB	SGD-SOR-VWAP	ZAR-JIBAR-SAFEX	AUD-BBR-BBSW	NZD-BBR-FRA
Payment Date Holidays Convention	STATIC	MODF	MODF	MODF	MODF	MODF
Payment Date Holidays: Holiday Centres	STATIC	HKHK	SGSI	ZAJO	AUSY	NZAU, NZWE
Fixing Days Offset	STATIC	0	-2	0	0	0
Fixing Date Holidays: Holiday Centres	STATIC	HKHK	SGSI, GBLO	ZAJO	AUSY	NZWE
FRA Discounting	STATIC	TRUE	TRUE	TRUE	TRUE	TRUE
Master Agreement	STATIC	ISDA	ISDA	ISDA	ISDA	ISDA
Definitions	STATIC	2006 ISDA	2006 ISDA	2006 ISDA	2006 ISDA	2006 ISDA

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Material Economic Terms For Swaptions

FIELD	Type	EUR	CAD	JPY	USD
Trade Date	STATIC	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction
Start Date (days from Trade date)	STATIC	2 EUTA Business Days	0 CATO Business Days	2 JPTO Business Days	2 USNY, GBLO Business Days
End Date	STATIC	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date
Cpty	STATIC	Non SD/MSP	Non SD/MSP	Non SD/MSP	Non SD/MSP
My Entity	STATIC	SD/MSP	SD/MSP	SD/MSP	SD/MSP
Contract Type	STATIC	New	New	New	New
Premium Ccy	STATIC	EUR	CAD	JPY	USD
Notional (Floating)	STATIC	Same as Notional (Fixed)	Same as Notional (Fixed)	Same as Notional (Fixed)	Same as Notional (Fixed)
Currency (Floating)	STATIC	Same as Currency (Fixed)	Same as Currency (Fixed)	Same as Currency (Fixed)	Same as Currency (Fixed)
Premium Payment Date	STATIC	Calculated As default Start Date for ccy	Calculated As default Start Date for ccy	Calculated As default Start Date for ccy	Calculated As default Start Date for ccy
Expiry Date	STATIC	The last day of the Expiry Period subject to adjustment	The last day of the Expiry Period subject to adjustment	The last day of the Expiry Period subject to adjustment	The last day of the Expiry Period subject to adjustment
Expiry Date Business Day Center	STATIC	GBLO; EUTA	CATO	GBLO; JPTO	GBLO; USNY
Expiry Date Business Day Convention	STATIC	FOLL	FOLL	FOLL	FOLL
Option Expiry Earliest Time	STATIC	9am	9am	9am	9am
Option Expiry Time	STATIC	11am	11am	3pm	11am
Option Expiry Time Location	STATIC	BEBR	CATO	JPTO	USNY

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FIELD	Type	EUR	CAD	JPY	USD
Option Style	STATIC	Static = European Variable = Bermudan	Static = European Variable = Bermudan	Static = European Variable = Bermudan	Static = European Variable = Bermudan
Exercise Calc Agent	STATIC	SD	SD	SD	SD
Automatic Exercise	STATIC	Settlement = Cash = TRUE Settlement = Physical = FALSE	FALSE	FALSE	FALSE
Automatic Exercise Threshold	STATIC	0	N/A	N/A	N/A
Written Exercise Confirmation Required	STATIC	FALSE	FALSE	FALSE	FALSE
Premium Payment Ccy	STATIC	EUR	CAD	JPY	USD
Premium Payment Date	STATIC	Calculated; As default spot date for ccy	Calculated; As default spot date for ccy	Calculated; As default spot date for ccy	Calculated; As default spot date for ccy
Premium Payment Date Business Day Convention	STATIC	FOLL	FOLL	FOLL	FOLL
Premium Holiday Centres	STATIC	EUTA	CATO	JPTO, GBLO	USNY, GBLO
Cash Settlement Valuation Time	STATIC	11am	11am	3pm	11am
Cash Settlement Valuation Date	STATIC	0	0	0	0
Cash Settlement Payment Date	STATIC	2	1	2	2
Cash Method	STATIC	Par Yield Curve Unadjusted	Cash Price	Zero Coupon Yield Adjusted	Cash Price
Cash Settle Currency	STATIC	EUR	CAD	JPY	USD
Quotation Rate	STATIC	Mid	Mid	Mid	Mid

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FIELD	Type	EUR	CAD	JPY	USD
Settlement Rate Source	STATIC	ISDA Source	Reference Banks	Reuters Screen 17143	Reference Banks
Reference Banks	STATIC	Agreed on exercise	Agreed on exercise	Agreed on exercise	Agreed on exercise
Floating Rate Index	STATIC	EUR-EURIBOR-Reuters	CAD-BA-CDOR	JPY-LIBOR-BBA	USD-LIBOR-BBA
Spread Over Floating	STATIC	0	0	0	0
Non-Deliverable Indicator	STATIC	Not applicable	Not applicable	Not applicable	Not applicable
Roll Date	STATIC	Calculated from last day of swap (w/o stub or adjustment	Calculated from last day of swap (w/o stub or adjustment	Calculated from last day of swap (w/o stub or adjustment	Calculated from last day of swap (w/o stub or adjustment
Standard Fixed Basis	STATIC	30/360	ACT/365.FIXED	Tenor <1y = ACT/360 Tenor >=1y = ACT/365.FIXED	30/360
Standard Fixed Payment Freq	STATIC	1y	Tenor <2y = 1y Tenor >2y = 6m	Tenor <1y = 1y Tenor >=1y = 6m	6M
IMM Fixed Payt Freq	STATIC	1y	1y	1y	1y
Fixed Convention	STATIC	MODF	MODF	MODF	MODF
Fixed Adj End Convention	STATIC	MODF	MODF	MODF	MODF
Fixed Rolls Holiday Center	STATIC	EUTA	CATO	JPTO, GBLO	USNY, GBLO
Float Roll Freq	STATIC	Tenor <2y = 3m Tenor >=2y = 6m	3m	6m	3m
Float Payt Freq	STATIC	Tenor <2y = 3m Tenor >=2y = 6m	Tenor <2y = 3m Tenor >=2y = 6m	6m	3m
Float Basis	STATIC	ACT/360	ACT/365.FIXED	ACT/360	ACT/360
Float Convention	STATIC	MODF	MODF	MODF	MODF

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FIELD	Type	EUR	CAD	JPY	USD
Float Adj End Convention	STATIC	MODF	MODF	MODF	MODF
Compounding Method	STATIC	None	None	None	None
Month End Rolls	STATIC	FALSE	TRUE	TRUE	Tenor < 2y = TRUE Tenor >= 2y = FALSE
Stub Indicator	STATIC	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period
Adjust Fixed Period End Dates	STATIC	TRUE	TRUE	TRUE	TRUE
Adjust Final Fixed Period End Date	STATIC	TRUE	TRUE	TRUE	TRUE
Adjust Float Period End Dates	STATIC	TRUE	TRUE	TRUE	TRUE
Adjust Final Float Period End Date	STATIC	TRUE	TRUE	TRUE	TRUE
Payment Dates Lag	STATIC	0	0	0	0
Payment Dates Holiday Centres	STATIC	EUTA	CATO	JPTO, GBLO	USNY, GBLO
Floating Rate Fixing Days Offset	STATIC	-2	0	-2	-2
1st Fixing Date Holiday Centres	STATIC	EUTA	CATO	GBLO	GBLO, USNY
Fixing Dates Holiday Centres	STATIC	EUTA	CATO	GBLO	GBLO
Different 1st Fixing Rule	STATIC	FALSE (read only)	FALSE (read only)	FALSE	FALSE
Master Agreement	STATIC	ISDA	ISDA	ISDA	ISDA
Definitions	STATIC	2006 ISDA	2006 ISDA	2006 ISDA	2006 ISDA
Non-Deliverable Indicator	STATIC	Not applicable	Not applicable	Not applicable	Not applicable

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Material Economic Terms For Swaptions

FIELD	Type	GBP	CHF	NOK	SEK
Trade Date	STATIC	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction
Start Date (days from Trade date)	STATIC	0 GBLO Business Days	2 CHZU Business Days	2 NOOS Business Days	2 SEST Business Days
End Date	STATIC	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date
Cpty	STATIC	Non SD/MSP	Non SD/MSP	Non SD/MSP	Non SD/MSP
My Entity	STATIC	SD/MSP	SD/MSP	SD/MSP	SD/MSP
Contract Type	STATIC	New	New	New	New
Premium Ccy	STATIC	GBP	CHF	NOK	SEK
Notional (Floating)	STATIC	Same as Notional (Fixed)	Same as Notional (Fixed)	Same as Notional (Fixed)	Same as Notional (Fixed)
Currency (Floating)	STATIC	Same as Currency (Fixed)	Same as Currency (Fixed)	Same as Currency (Fixed)	Same as Currency (Fixed)
Premium Payment Date	STATIC	Calculated As default Start Date for ccy	Calculated As default Start Date for ccy	Calculated As default Start Date for ccy	Calculated As default Start Date for ccy
Expiry Date	STATIC	The last day of the Expiry Period subject to adjustment	The last day of the Expiry Period subject to adjustment	The last day of the Expiry Period subject to adjustment	The last day of the Expiry Period subject to adjustment
Expiry Date Business Day Center	STATIC	GBLO	GBLO; CHZU	NOOS	SEST
Expiry Date Business Day Convention	STATIC	FOLL	FOLL	FOLL	FOLL
Option Expiry Earliest Time	STATIC	9am	9am	9am	9am
Option Expiry Time	STATIC	11am	11am	12pm	11am
Option Expiry Time Location	STATIC	GBLO	GBLO	NOOS	SEST

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FIELD	Type	GBP	CHF	NOK	SEK
Option Style	STATIC	Static = European Variable = Bermudan	Static = European Variable = Bermudan	Static = European Variable = Bermudan	Static = European Variable = Bermudan
Exercise Calc Agent	STATIC	SD	SD	SD	SD
Automatic Exercise	STATIC	Settlement = Cash = TRUE Settlement = Physical = FALSE	Settlement = Cash = TRUE Settlement = Physical = FALSE	Settlement = Cash = TRUE Settlement = Physical = FALSE	Settlement = Cash = TRUE Settlement = Physical = FALSE
Automatic Exercise Threshold	STATIC	0	0	0	0
Written Exercise Confirmation Required	STATIC	FALSE	FALSE	FALSE	FALSE
Premium Payment Ccy	STATIC	GBP	CHF	NOK	SEK
Premium Payment Date	STATIC	Calculated; As default spot date for ccy	Calculated; As default spot date for ccy	Calculated; As default spot date for ccy	Calculated; As default spot date for ccy
Premium Payment Date Business Day Convention	STATIC	FOLL	FOLL	FOLL	FOLL
Premium Holiday Centres	STATIC	GBLO	CHZU	NOOS	SEST
Cash Settlement Valuation Time	STATIC	11am	11am	12pm	11am
Cash Settlement Valuation Date	STATIC	0	0	0	0
Cash Settlement Payment Date	STATIC	0	2	2	2
Cash Method	STATIC	Par Yield Curve Unadjusted	Par Yield Curve Unadjusted	Par Yield Curve Unadjusted	Par Yield Curve Unadjusted
Cash Settle Currency	STATIC	GBP	CHF	NOK	SEK
Quotation Rate	STATIC	Mid	Mid	Mid	Mid

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FIELD	Type	GBP	CHF	NOK	SEK
Settlement Rate Source	STATIC	ISDA Source	ISDA Source	Reference Banks	Reference Banks
Reference Banks	STATIC	Agreed on exercise	Agreed on exercise	Agreed on exercise	Agreed on exercise
Floating Rate Index	STATIC	GBP-LIBOR-BBA	CHF-LIBOR-BBA	NOK-NIBOR-NIBR	SEK-STIBOR-SIDE
Spread Over Floating	STATIC	0	0	0	0
Non-Deliverable Indicator	STATIC	Not applicable	Not applicable	Not applicable	Not applicable
Roll Date	STATIC	Calculated from last day of swap (w/o stub or adjustment	Calculated from last day of swap (w/o stub or adjustment	Calculated from last day of swap (w/o stub or adjustment	Calculated from last day of swap (w/o stub or adjustment
Standard Fixed Basis	STATIC	ACT/365.FIXED	30/360	30/360	30/360
Standard Fixed Payment Freq	STATIC	Tenor <2y = 1y Tenor >=2y = 6m	1y	1y	1y
IMM Fixed Payt Freq	STATIC	1y	1y	1y	1y
Fixed Convention	STATIC	MODF	MODF	MODF	MODF
Fixed Adj End Convention	STATIC	MODF	MODF	MODF	MODF
Fixed Rolls Holiday Center	STATIC	GBLO	CHZU	NOOS	SEST
Float Roll Freq	STATIC	Tenor <2y = 3m Tenor >=2y = 6m	Tenor <2y = 3m Tenor >=2y = 6m	Tenor <2y = 3m Tenor >=2y = 6m	3m
Float Payt Freq	STATIC	Tenor <2y = 3m Tenor >=2y = 6m	Tenor <2y = 3m Tenor >=2y = 6m	Tenor <2y = 3m Tenor >=2y = 6m	3m
Float Basis	STATIC	ACT/365.FIXED	ACT/360	ACT/360	ACT/360
Float Convention	STATIC	MODF	MODF	MODF	MODF

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FIELD	Type	GBP	CHF	NOK	SEK
Float Adj End Convention	STATIC	MODF	MODF	MODF	MODF
Compounding Method	STATIC	None	None	None	None
Month End Rolls	STATIC	TRUE	FALSE	FALSE	FALSE
Stub Indicator	STATIC	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period
Adjust Fixed Period End Dates	STATIC	TRUE	TRUE	TRUE	TRUE
Adjust Final Fixed Period End Date	STATIC	TRUE	TRUE	TRUE	TRUE
Adjust Float Period End Dates	STATIC	TRUE	TRUE	TRUE	TRUE
Adjust Final Float Period End Date	STATIC	TRUE	TRUE	TRUE	TRUE
Payment Dates Lag	STATIC	0	0	0	0
Payment Dates Holiday Centres	STATIC	GBLO	CHZU	NOOS	SEST
Floating Rate Fixing Days Offset	STATIC	0	-2	-2	-2
1st Fixing Date Holiday Centres	STATIC	GBLO	GBLO	NOOS	SEST
Fixing Dates Holiday Centres	STATIC	GBLO	GBLO	NOOS	SEST
Different 1st Fixing Rule	STATIC	FALSE (read only)	FALSE	FALSE (read only)	FALSE (read only)
Master Agreement	STATIC	ISDA	ISDA	ISDA	ISDA
Definitions	STATIC	2006 ISDA	2006 ISDA	2006 ISDA	2006 ISDA
Non-Deliverable Indicator	STATIC	Not applicable	Not applicable	Not applicable	Not applicable

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Material Economic Terms For Swaptions Cont …

FIELD	Type	DKK	AUD	CZK	HKD
Trade Date	STATIC	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction
Start Date (days from Trade date)	STATIC	2 DKCO Business Days (0 for DKK-CIBOR-DKNA13)	1 AUSY Business Days	2 CZPR Business Days	0 HKHK Business Days
End Date	STATIC	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date
Cpty	STATIC	Non SD/MSP	Non SD/MSP	Non SD/MSP	Non SD/MSP
My Entity	STATIC	SD/MSP	SD/MSP	SD/MSP	SD/MSP
Contract Type	STATIC	New	New	New	New
Premium Ccy	STATIC	DKK	AUD	CZK	HKD
Notional (Floating)	STATIC	Same as Notional (Fixed)	Same as Notional (Fixed)	Same as Notional (Fixed)	Same as Notional (Fixed)
Currency (Floating)	STATIC	Same as Currency (Fixed)	Same as Currency (Fixed)	Same as Currency (Fixed)	Same as Currency (Fixed)
Premium Payment Date	STATIC	Calculated As default Start Date for ccy	Calculated As default Start Date for ccy	Calculated As default Start Date for ccy	Calculated As default Start Date for ccy
Expiry Date	STATIC	The last day of the Expiry Period subject to adjustment	The last day of the Expiry Period subject to adjustment	The last day of the Expiry Period subject to adjustment	The last day of the Expiry Period subject to adjustment
Expiry Date Business Day Center	STATIC	DKCO	AUSY	GBLO; CZPR	HKHK
Expiry Date Business Day Convention	STATIC	FOLL	FOLL	FOLL	FOLL
Option Expiry Earliest Time	STATIC	9am	9am	9am	9am
Option Expiry Time	STATIC	11am	10am	11am	11am
Option Expiry Time Location	STATIC	DKCO	AUSY	CZPR	HKHK

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FIELD	Type	DKK	AUD	CZK	HKD
Option Style	STATIC	Static = European Variable = Bermudan	Static = European Variable = Bermudan	Static = European Variable = Bermudan	Static = European Variable = Bermudan
Exercise Calc Agent	STATIC	SD	SD	SD	SD
Automatic Exercise	STATIC	Settlement = Cash = TRUE Settlement = Physical = FALSE	FALSE	TRUE	FALSE
Automatic Exercise Threshold	STATIC	0	N/A	N/A	N/A
Written Exercise Confirmation Required	STATIC	FALSE	FALSE	FALSE	FALSE
Premium Payment Ccy	STATIC	DKK	AUD	CZK	HKD
Premium Payment Date	STATIC	Calculated; As default spot date for ccy	Calculated; As default spot date for ccy	Calculated; As default spot date for ccy	Calculated; As default spot date for ccy
Premium Payment Date Business Day Convention	STATIC	FOLL	FOLL	FOLL	FOLL
Premium Holiday Centres	STATIC	DKCO	AUSY	CZPR	HKHK
Cash Settlement Valuation Time	STATIC	11am	10am	11am	11am
Cash Settlement Valuation Date	STATIC	0	0	0	0
Cash Settlement Payment Date	STATIC	2, if Floating Rate Index = CIBOR2 0, if Floating Rate Index = CIBOR	2	2	0
Cash Method	STATIC	Par Yield Curve Unadjusted	Par Yield Curve Unadjusted	Cash Price	Cash Price
Cash Settle Currency	STATIC	DKK	AUD	CZK	HKD
Quotation Rate	STATIC	Mid	Mid	Mid	Mid

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FIELD	Type	DKK	AUD	CZK	HKD
Settlement Rate Source	STATIC	Reference Banks	Reference Banks	Reference Banks	Reference Banks
Reference Banks	STATIC	Agreed on exercise	Agreed on exercise	Agreed on exercise	Agreed on exercise
Floating Rate Index	STATIC	DKK-CIBOR2-DKNA13	AUD-BBR-BBSW	CZK-PRIBOR-PRBO	HKD-HIBOR-HKAB
Spread Over Floating	STATIC	0	0	0	0
Non-Deliverable Indicator	STATIC	Not applicable	Not applicable	Not applicable	Not applicable
Roll Date	STATIC	Calculated from last day of swap (w/o stub or adjustment	Calculated from last day of swap (w/o stub or adjustment	Calculated from last day of swap (w/o stub or adjustment	Calculated from last day of swap (w/o stub or adjustment
Standard Fixed Basis	STATIC	30/360	ACT/365.FIXED	ACT/360	ACT/365.FIXED
Standard Fixed Payment Freq	STATIC	1y	Tenor <4y = 3m Tenor >=4y = 6m	1y	3m
IMM Fixed Payt Freq	STATIC	1y	Tenor <4y = 3m Tenor >=4y = 6m	1y	1y
Fixed Convention	STATIC	MODF	MODF	MODF	MODF
Fixed Adj End Convention	STATIC	MODF	MODF	MODF	MODF
Fixed Rolls Holiday Center	STATIC	DKCO	AUSY	CZPR	HKHK
Float Roll Freq	STATIC	Tenor <2y = 3m Tenor >=2y = 6m	Tenor <4y = 3m Tenor >=4y = 6m	6m	3m
Float Payt Freq	STATIC	Tenor <2y = 3m Tenor >=2y = 6m	Tenor <4y = 3m Tenor >=4y = 6m	6m	3m
Float Basis	STATIC	ACT/360	ACT/365.FIXED	ACT/360	ACT/365.FIXED
Float Convention	STATIC	MODF	MODF	MODF	MODF

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FIELD	Type	DKK	AUD	CZK	HKD
Float Adj End Convention	STATIC	MODF	MODF	MODF	MODF
Compounding Method	STATIC	None	None	None	None
Month End Rolls	STATIC	FALSE	FALSE	FALSE	FALSE
Stub Indicator	STATIC	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period
Adjust Fixed Period End Dates	STATIC	TRUE	TRUE	TRUE	TRUE
Adjust Final Fixed Period End Date	STATIC	TRUE	TRUE	TRUE	TRUE
Adjust Float Period End Dates	STATIC	TRUE	TRUE	TRUE	TRUE
Adjust Final Float Period End Date	STATIC	TRUE	TRUE	TRUE	TRUE
Payment Dates Lag	STATIC	0	0	0	0
Payment Dates Holiday Centres	STATIC	DKCO	AUSY	CZPR	HKHK
Floating Rate Fixing Days Offset	STATIC	-2	0	-2	0
1st Fixing Date Holiday Centres	STATIC	DKCO	AUSY	CZPR	HKHK
Fixing Dates Holiday Centres	STATIC	DKCO	AUSY	CZPR	HKHK
Different 1st Fixing Rule	STATIC	FALSE (read only)	FALSE (read only)	FALSE (read only)	FALSE (read only)
Master Agreement	STATIC	ISDA	ISDA	ISDA	ISDA
Definitions	STATIC	2006 ISDA	2006 ISDA	2006 ISDA	2006 ISDA
Non-Deliverable Indicator	STATIC	Not applicable	Not applicable	Not applicable	Not applicable

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Material Economic Terms For Swaptions

FIELD	Type	NZD	SGD	ZAR
Trade Date	STATIC	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction
Start Date (days from Trade date)	STATIC	2 NZAU, NZWE Business Days	2 SGSI Business Days	0 ZAJO Business Days
End Date	STATIC	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date
Cpty	STATIC	Non SD/MSP	Non SD/MSP	Non SD/MSP
My Entity	STATIC	SD/MSP	SD/MSP	SD/MSP
Contract Type	STATIC	New	New	New
Premium Ccy	STATIC	NZD	SGD	ZAR
Notional (Floating)	STATIC	Same as Notional (Fixed)	Same as Notional (Fixed)	Same as Notional (Fixed)
Currency (Floating)	STATIC	Same as Currency (Fixed)	Same as Currency (Fixed)	Same as Currency (Fixed)
Premium Payment Date	STATIC	Calculated As default Start Date for ccy	Calculated As default Start Date for ccy	Calculated As default Start Date for ccy
Expiry Date	STATIC	The last day of the Expiry Period subject to adjustment	The last day of the Expiry Period subject to adjustment	The last day of the Expiry Period subject to adjustment
Expiry Date Business Day Center	STATIC	NZAU; NZWE	SGSI	ZAJO; GBLO
Expiry Date Business Day Convention	STATIC	FOLL	FOLL	FOLL
Option Expiry Earliest Time	STATIC	9am	9:00 AM	9am
Option Expiry Time	STATIC	11am	11:15 AM	11am
Option Expiry Time Location	STATIC	NZWE	SGSI	ZAJO

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FIELD	Type	NZD	SGD	ZAR
Option Style	STATIC	Static = European Variable = Bermudan	Static = European Variable = Bermudan	Static = European Variable = Bermudan
Exercise Calc Agent	STATIC	SD	SD	SD
Automatic Exercise	STATIC	FALSE	FALSE	FALSE
Automatic Exercise Threshold	STATIC	N/A	N/A	N/A
Written Exercise Confirmation Required	STATIC	FALSE	FALSE	FALSE
Premium Payment Ccy	STATIC	NZD	SGD	ZAR
Premium Payment Date	STATIC	Calculated; As default spot date for ccy	Calculated; As default spot date for ccy	Calculated; As default spot date for ccy
Premium Payment Date Business Day Convention	STATIC	FOLL	FOLL	FOLL
Premium Holiday Centres	STATIC	NZAU, NZWE	SGSI	ZAJO
Cash Settlement Valuation Time	STATIC	11am	11:00 AM	11am
Cash Settlement Valuation Date	STATIC	0	0	0
Cash Settlement Payment Date	STATIC	2	2	0
Cash Method	STATIC	Par Yield Curve Unadjusted	Cash Price	Par Yield Curve Unadjusted
Cash Settle Currency	STATIC	NZD	SGD	ZAR
Quotation Rate	STATIC	Mid	Mid	Mid

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FIELD	Type	NZD	SGD	ZAR
Settlement Rate Source	STATIC	Reference Banks	Reference Banks	Reference Banks
Reference Banks	STATIC	Agreed on exercise	Agreed on Exercise	Agreed on exercise
Floating Rate Index	STATIC	NZD-BBR-FRA	SGD-SOR-VWAP	ZAR-JIBAR-SAFEX
Spread Over Floating	STATIC	0	0	0
Non-Deliverable Indicator	STATIC	Ticked	Not applicable	Not applicable
Roll Date	STATIC	Calculated from last day of swap (w/o stub or adjustment	Calculated from last day of swap (w/o stub or adjustment	Calculated from last day of swap (w/o stub or adjustment
Standard Fixed Basis	STATIC	ACT/365.FIXED	ACT/365.FIXED	ACT/365.FIXED
Standard Fixed Payment Freq	STATIC	6m	6m	3m
IMM Fixed Payt Freq	STATIC	6m	1y	1y
Fixed Convention	STATIC	MODF	MODF	MODF
Fixed Adj End Convention	STATIC	MODF	MODF	MODF
Fixed Rolls Holiday Center	STATIC	NZAU, NZWE	SGSI	ZAJO
Float Roll Freq	STATIC	3m	6m	3m
Float Payt Freq	STATIC	3m	6m	3m
Float Basis	STATIC	ACT/365.FIXED	ACT/365.FIXED	ACT/365.FIXED
Float Convention	STATIC	MODF	MODF	MODF

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FIELD	Type	NZD	SGD	ZAR
Float Adj End Convention	STATIC	MODF	MODF	MODF
Compounding Method	STATIC	None	None	None
Month End Rolls	STATIC	FALSE	FALSE	FALSE
Stub Indicator	STATIC	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period
Adjust Fixed Period End Dates	STATIC	TRUE	TRUE	TRUE
Adjust Final Fixed Period End Date	STATIC	TRUE	TRUE	TRUE
Adjust Float Period End Dates	STATIC	TRUE	TRUE	TRUE
Adjust Final Float Period End Date	STATIC	TRUE	TRUE	TRUE
Payment Dates Lag	STATIC	0	0	0
Payment Dates Holiday Centres	STATIC	NZAU, NZWE	SGSI	ZAJO
Floating Rate Fixing Days Offset	STATIC	0	-2	0
1st Fixing Date Holiday Centres	STATIC	NZWE	SGSI	ZAJO
Fixing Dates Holiday Centres	STATIC	NZWE	SGSI, GBLO	ZAJO
Different 1st Fixing Rule	STATIC	FALSE (read only)	FALSE (read only)	FALSE (read only)
Master Agreement	STATIC	ISDA	ISDA	ISDA
Definitions	STATIC	2006 ISDA	2006 ISDA	2006 ISDA
Non-Deliverable Indicator	STATIC	Not applicable	Not applicable	Not applicable

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Material Economic Terms For Inflation

FIELD	Type	HICPx EUR	French CPI exTob	German CPI	Irish CPI	Italian CPI
Trade Date	STATIC	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction
End Date	STATIC	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date
Start Date (Days from Trade date)	STATIC	2 EUTA Business Days	2 EUTA Business Days	2 EUTA Business Days	2 EUTA Business Days	2 EUTA Business Days
Cpty	STATIC	Non SD/MSP	Non SD/MSP	Non SD/MSP	Non SD/MSP	Non SD/MSP
My Entity	STATIC	SD/MSP	SD/MSP	SD/MSP	SD/MSP	SD/MSP
Contract Type	STATIC	New	New	New	New	New
Fixed Roll Freq	STATIC	1y	1y	1y	1y	1y
Fixed Basis	STATIC	1/1	1/1	1/1	1/1	1/1
Fixed Payment Freq	STATIC	Same as tenor value	Same as tenor value	Same as tenor value	Same as tenor value	Same as tenor value
Notional (Floating)	STATIC	Same as the Notional (Fixed)	Same as the Notional (Fixed)	Same as the Notional (Fixed)	Same as the Notional (Fixed)	Same as the Notional (Fixed)
Currency (Floating)	STATIC	Same as the Currency (Fixed)	Same as the Currency (Fixed)	Same as the Currency (Fixed)	Same as the Currency (Fixed)	Same as the Currency (Fixed)
Float Roll Freq	STATIC	NA	NA	NA	NA	NA
Index	STATIC	EUR-EXT-CPI	FRC-EXT-CPI	DEM-CPI	IRL-CPI	ITL-WC-INT-CPI
Floating Payt Freq	STATIC	Same as tenor value	Same as tenor value	Same as tenor value	Same as tenor value	Same as tenor value
Index	STATIC	EUR-EXT-CPI	FRC-EXT-CPI	DEM-CPI	IRL-CPI	ITL-WC-INT-CPI

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FIELD	Type	HICPx EUR	French CPI exTob	German CPI	Irish CPI	Italian CPI
Country	STATIC	European Union	France	Germany	Ireland	Italy
Initial Index Lag	STATIC	3m	3m	3M	3M	3M
Index Final	STATIC	Calculated	Calculated	Calculated	Calculated	Calculated
Interpolation Method	STATIC	None	None	None	None	None
Index Source	STATIC	CPTFEMU (Bloomberg)	FRCPXTOB (Bloomberg)	GRCP2000 (Bloomberg)	IECPIYOY (Bloomberg)	ITCPNICY (Bloomberg)
Related Bond (ISIN)	STATIC	Blank	Blank	Blank	Blank	Blank
Fixed Business Day Convention	STATIC	MODF	MODF	MODF	MODF	MODF
Roll Dates Holiday Centres	STATIC	EUTA	EUTA	EUTA	EUTA	EUTA
Adjust Fixed Start Date	STATIC	FALSE	FALSE	FALSE	FALSE	FALSE
Adjust Float Start Date	STATIC	FALSE	FALSE	FALSE	FALSE	FALSE
Adjust Fixed Period End Dates	STATIC	FALSE	FALSE	FALSE	FALSE	FALSE
Adjust Final Fixed Period End Date	STATIC	TRUE	TRUE	TRUE	TRUE	TRUE
Adjust Float Period End Dates	STATIC	FALSE	FALSE	FALSE	FALSE	FALSE
Adjust Final Float Period End Date	STATIC	TRUE	TRUE	TRUE	TRUE	TRUE
Payment Dates Holiday Centres	STATIC	EUTA	EUTA	EUTA	EUTA	EUTA
Master Agreement	STATIC	ISDA	ISDA	ISDA	ISDA	ISDA
Inflation Definitions	STATIC	2008 ISDA	2008 ISDA	2008 ISDA	2008 ISDA	2008 ISDA
Definitions	STATIC	2006 ISDA	2006 ISDA	2006 ISDA	2006 ISDA	2006 ISDA

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Material Economic Terms For Inflation cont ...

FIELD	Type	Spanish CPI	UK RPI	US CPI	Canadian CPI
Trade Date	STATIC	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction
End Date	STATIC	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date
Start Date (Days from Trade date)	STATIC	2 EUTA Business Days	0 GBLO Business Days	2 USNY, GBLO Business Days	0 CATO Business Days
Cpty	STATIC	Non SD/MSP	Non SD/MSP	Non SD/MSP	Non SD/MSP
My Entity	STATIC	SD/MSP	SD/MSP	SD/MSP	SD/MSP
Contract Type	STATIC	New	New	New	New
Fixed Roll Freq	STATIC	1y	1y	1y	1y
Fixed Basis	STATIC	1/1	1/1	1/1	1/1
Fixed Payment Freq	STATIC	Same as tenor value	Same as tenor value	Same as tenor value	Same as tenor value
Notional (Floating)	STATIC	Same as the Notional (Fixed)	Same as the Notional (Fixed)	Same as the Notional (Fixed)	Same as the Notional (Fixed)
Currency (Floating)	STATIC	Same as the Currency (Fixed)	Same as the Currency (Fixed)	Same as the Currency (Fixed)	Same as the Currency (Fixed)
Float Roll Freq	STATIC	NA	NA	NA	NA
Index	STATIC	ESP-R-CPI	UK-RPI	USD-CPI-U	CAD-CPI
Floating Payt Freq	STATIC	Same as tenor value	Same as tenor value	Same as tenor value	Same as tenor value
Index	STATIC	ESP-R-CPI	UK-RPI	USA-CPI-U	CAD-CPI

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FIELD	Type	Spanish CPI	UK RPI	US CPI	Canadian CPI
Country	STATIC	Spain	United Kingdom	United States	Canada
Initial Index Lag	STATIC	3M	2m	3m	None
Index Final	STATIC	Calculated	Calculated	Calculated	Calculated
Interpolation Method	STATIC	None	None	None	None
Index Source	STATIC	SPIPCYOY (Bloomberg)	UKRPI (Bloomberg)	CPURNSA (Bloomberg)	CACPI (Bloomberg)
Related Bond (ISIN)	STATIC	Blank	Blank	Blank	Blank
Fixed Business Day Convention	STATIC	MODF	MODF	MODF	MODF
Roll Dates Holiday Centres	STATIC	EUTA	GBLO	USNY, GBLO	CATO
Adjust Fixed Start Date	STATIC	FALSE	FALSE	FALSE	FALSE
Adjust Float Start Date	STATIC	FALSE	FALSE	FALSE	FALSE
Adjust Fixed Period End Dates	STATIC	FALSE	FALSE	FALSE	FALSE
Adjust Final Fixed Period End Date	STATIC	TRUE	TRUE	TRUE	TRUE
Adjust Float Period End Dates	STATIC	FALSE	FALSE	FALSE	FALSE
Adjust Final Float Period End Date	STATIC	TRUE	TRUE	TRUE	TRUE
Payment Dates Holiday Centres	STATIC	EUTA	GBLO	USNY, GBLO	CATO
Master Agreement	STATIC	ISDA	ISDA	ISDA	ISDA
Inflation Definitions	STATIC	2008 ISDA	2008 ISDA	2008 ISDA	2008 ISDA
Definitions	STATIC	2006 ISDA	2006 ISDA	2006 ISDA	2006 ISDA

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Material Economic Terms For CapFloor

FIELD	TYPE	EUR	JPY	CAD	USD	GBP
Trade Date	STATIC	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction
Start Date (days from Trade date)	STATIC ***Note that many customer cap/floors start at the second calculation period as the first LIBOR rate is known at the time of trading.**	2 EUTA Business Days	2 JPTO Business Days	0 CATO Business Days	2 USNY, GBLO Business Days	0 GBLO Business Days
End Date	STATIC If start date is changed, this cell must be changed	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date
Cpty	STATIC	Non SD/MSP	Non SD/MSP	Non SD/MSP	Non SD/MSP	Non SD/MSP
My Entity	STATIC	SD/MSP	SD/MSP	SD/MSP	SD/MSP	SD/MSP
Contract Type	STATIC	New	New	New	New	New
Premium Ccy	STATIC	EUR	JPY	CAD	USD	GBP
Floating Rate Designated Maturity	STATIC	6m	6m	3m	3m	3m
Floating Rate Index	STATIC	EUR-EURIBOR-Reuters	JPY-LIBOR-BBA	CAD-BA-CDOR	USD-LIBOR-BBA	GBP-LIBOR-BBA
Compounding Method	STATIC	None	None	None	None	None

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FIELD	TYPE	EUR	JPY	CAD	USD	GBP
Float Basis	STATIC	ACT/360	ACT/360	ACT/365.FIXED ACT/360 for CAD-LIBOR-BBA	ACT/360 30/360 for USD-CMS-Reuters, CMT-T7051, ISDA- Swap Rate	ACT/365.FIXED
Premium Payment Date (from Trade Date)	STATIC	2 EUTA Business Days	2 JPTO Business Days	0 CATO Business Days (2 GBLO Business Days for CAD-LIBOR-BBA)	2 USNY, GBLO Business Days 2 USNY Business Days for USD-CMS-Reuters, CMT-T7051, ISDA- Swap Rate	0 GBLO Business Days
Spread Over Floating	STATIC	Blank	Blank	Blank	Blank	Blank
Stub Indicator	STATIC	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period
Roll Date	STATIC	Calculated from last day of cap/floor (w/o stub or adjustment)	Calculated from last day of cap/floor (w/o stub or adjustment)	Calculated from last day of cap/floor (w/o stub or adjustment)	Calculated from last day of cap/floor (w/o stub or adjustment)	Calculated from last day of cap/floor (w/o stub or adjustment)
Month End Rolls	STATIC	FALSE	FALSE	TRUE	TRUE	TRUE
Adjust Start Date	STATIC	TRUE	TRUE	TRUE	TRUE	TRUE
Adjust Float Period End Dates	STATIC	TRUE	TRUE	TRUE	TRUE	TRUE
Adjust Termination Date	STATIC	TRUE	TRUE	TRUE	TRUE	TRUE

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FIELD	TYPE	EUR	JPY	CAD	USD	GBP
Roll Dates Holiday Centres	STATIC	EUTA	JPTO, GBLO	CATO	USNY, GBLO USNY for USD-CMS-Reuters, CMT-T7051, ISDA- Swap Rate	GBLO
Payment Dates Payment Lag	STATIC	0	0	0	0	0
Float Payment Dates Holiday Centres	STATIC	EUTA	JPTO, GBLO	CATO GBLO for CAD-LIBOR-BBA	USNY, GBLO	GBLO
1st Fixing Days Offset	STATIC	-2	-2	0 -2 for CAD-LIBOR-BBA	-2	0
1st Fixing Holiday Centres	STATIC	EUTA	GBLO JPTO for TIBOR-TIBM (5, 10 Banks), TIBOR-ZTIBOR	CATO GBLO for CAD-LIBOR-BBA	GBLO USGS for USD-CMS-Reuters, CMT-T7051, ISDA- Swap Rate	GBLO
Master Agreement	STATIC	ISDA	ISDA	ISDA	ISDA	ISDA
Definitions	STATIC	2006 ISDA	2006 ISDA	2006 ISDA	2006 ISDA	2006 ISDA
Non-Deliverable Indicator	STATIC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

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Material Economic Terms For CapFloor cont ...

FIELD	TYPE	CHF	NOK	SEK	DKK	HKD
Trade Date	STATIC	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction
Start Date (days from Trade date)	STATIC ***Note that many customer cap/floors start at the second calculation period as the first LIBOR rate is known at the time of trading.**	2 CHZU Business Days	2 NOOS Business Days	2 SEST Business Days	2 DKCO Business Days (0 for DKK-CIBOR-DKNA13)	0 HKHK Business Days
End Date	STATIC If start date is changed, this cell must be changed	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date
Cpty	STATIC	Non SD/MSP	Non SD/MSP	Non SD/MSP	Non SD/MSP	Non SD/MSP
My Entity	STATIC	SD/MSP	SD/MSP	SD/MSP	SD/MSP	SD/MSP
Contract Type	STATIC	New	New	New	New	New
Premium Ccy	STATIC	CHF	NOK	SEK	DKK	HKD
Floating Rate Designated Maturity	STATIC	6m	6m	3m	6m	3m
Floating Rate Index	STATIC	CHF-LIBOR-BBA	NOK-NIBOR-NIBR	SEK-STIBOR-SIDE	DKK-CIBOR2-DKNA13	HKD-HIBOR-HKAB
Compounding Method	STATIC	None	None	None	None	None

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FIELD	TYPE	CHF	NOK	SEK	DKK	HKD
Float Basis	STATIC	ACT/360	ACT/360	ACT/360	ACT/360	ACT/365. FIXED
Premium Payment Date (from Trade Date)	STATIC	2 CHZU Business Days	2 NOOS Business Days	2 SEST Business Days	2 DKCO Business Days (0 for DKK-CIBOR-DKNA13)	0 HKHK Business Days
Spread Over Floating	STATIC	Blank	Blank	Blank	Blank	Blank
Stub Indicator	STATIC	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period
Roll Date	STATIC	Calculated from last day of cap/floor (w/o stub or adjustment)	Calculated from last day of cap/floor (w/o stub or adjustment)	Calculated from last day of cap/floor (w/o stub or adjustment)	Calculated from last day of cap/floor (w/o stub or adjustment)	Calculated from last day of cap/floor (w/o stub or adjustment)
Month End Rolls	STATIC	FALSE	FALSE	FALSE	FALSE	FALSE
Adjust Start Date	STATIC	TRUE	TRUE	TRUE	TRUE	TRUE
Adjust Float Period End Dates	STATIC	TRUE	TRUE	TRUE	TRUE	TRUE
Adjust Termination Date	STATIC	TRUE	TRUE	TRUE	TRUE	TRUE

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FIELD	TYPE	CHF	NOK	SEK	DKK	HKD
Roll Dates Holiday Centres	STATIC	CHZU	NOOS	SEST	DKCO	HKHK
Payment Dates Payment Lag	STATIC	0	0	0	0	0
Float Payment Dates Holiday Centres	STATIC	CHZU	NOOS	SEST	DKCO	HKHK
1st Fixing Days Offset	STATIC	-2	-2	-2	0	0
1st Fixing Holiday Centres	STATIC	GBLO	NOOS	SEST	DKCO	HKHK
Master Agreement	STATIC	ISDA	ISDA	ISDA	ISDA	ISDA
Definitions	STATIC	2006 ISDA	2006 ISDA	2006 ISDA	2006 ISDA	2006 ISDA
Non-Deliverable Indicator	STATIC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

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Material Economic Terms For CapFloor cont…

FIELD	TYPE	CZK	ZAR	NZD	AUD
Trade Date	STATIC	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction
Start Date (days from Trade date)	STATIC ***Note that many customer cap/floors start at the second calculation period as the first LIBOR rate is known at the time of trading.**	2 CZPR Business Days	0 ZAJO Business Days	2 NZAU, NZWE Business Days	1 AUSY Business Days
End Date	STATIC If start date is changed, this cell must be changed	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date
Cpty	STATIC	Non SD/MSP	Non SD/MSP	Non SD/MSP	Non SD/MSP
My Entity	STATIC	SD/MSP	SD/MSP	SD/MSP	SD/MSP
Contract Type	STATIC	New	New	New	New
Premium Ccy	STATIC	CZK	ZAR	NZD	AUD
Floating Rate Designated Maturity	STATIC	6m	3m	3m	3m
Floating Rate Index	STATIC	CZK-PRIBOR-PRBO	ZAR-JIBAR-SAFEX	NZD-BBR-FRA	AUD-BBR-BBSW
Compounding Method	STATIC	None	None	None	None

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FIELD	TYPE	CZK	ZAR	NZD	AUD
Float Basis	STATIC	ACT/360	ACT/365.FIXED	ACT/365.FIXED	ACT/365.FIXED ACT/360 for AUD-LIBOR-BBA
Premium Payment Date (from Trade Date)	STATIC	2 CZPR Business Days	0 ZAJO Business Days	2 NZAU, NZWE Business Days	1 AUSY Business Days 2 AUSY Business Days for AUD-LIBOR-BBA
Spread Over Floating	STATIC	Blank	Blank	Blank	Blank
Stub Indicator	STATIC	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period
Roll Date	STATIC	Calculated from last day of cap/floor (w/o stub or adjustment)	Calculated from last day of cap/floor (w/o stub or adjustment)	Calculated from last day of cap/floor (w/o stub or adjustment)	Calculated from last day of cap/floor (w/o stub or adjustment)
Month End Rolls	STATIC	FALSE	FALSE	FALSE	FALSE
Adjust Start Date	STATIC	TRUE	TRUE	TRUE	TRUE
Adjust Float Period End Dates	STATIC	TRUE	TRUE	TRUE	TRUE
Adjust Termination Date	STATIC	TRUE	TRUE	TRUE	TRUE

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FIELD	TYPE	CZK	ZAR	NZD	AUD
Roll Dates Holiday Centres	STATIC	CZPR	ZAJO	NZAU, NZWE	AUSY
Payment Dates Payment Lag	STATIC	0	0	0	0
Float Payment Dates Holiday Centres	STATIC	CZPR	ZAJO	NZAU, NZWE	AUSY
1st Fixing Days Offset	STATIC	-2	0	0	0 2 GBLO Business Days for AUD-LIBOR-BBA
1st Fixing Holiday Centres	STATIC	CZPR	ZAJO	NZWE	AUSY
Master Agreement	STATIC	ISDA	ISDA	ISDA	ISDA
Definitions	STATIC	2006 ISDA	2006 ISDA	2006 ISDA	2006 ISDA
Non-Deliverable Indicator	STATIC	Ticked	Not applicable	Not applicable	Not applicable

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Material Economic Terms For Callable Swap

FIELD	TYPE	EUR	CAD	JPY	USD
Trade Date	STATIC	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction
End Date	STATIC	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date
Start Date (Days from Trade date)	STATIC	2 EUTA Business Days	0 CATO Business Days	2 JPTO Business Days	2 USNY, GBLO Business Days
Cpty	STATIC	Non SD/MSP	Non SD/MSP	Non SD/MSP	Non SD/MSP
My Entity	STATIC	SD/MSP	SD/MSP	SD/MSP	SD/MSP
Contract Type	STATIC	New	New	New	New
Pay/Rec Floating (My Entity)	STATIC	Opposite of Pay/Rec Fixed	Opposite of Pay/Rec Fixed	Opposite of Pay/Rec Fixed	Opposite of Pay/Rec Fixed
Zero Coupon Indicator	STATIC	Unselected or indicates zero coupon	Unselected or indicates zero coupon	Unselected or indicates zero coupon	Unselected or indicates zero coupon
Roll Date	STATIC	Calculated from last day of swap (w/o stub or adjustment	Calculated from last day of swap (w/o stub or adjustment	Calculated from last day of swap (w/o stub or adjustment	Calculated from last day of swap (w/o stub or adjustment
Month End Rolls	STATIC	FALSE	TRUE	TRUE	Tenor < 2y = TRUE Tenor >= 2y = FALSE
Standard Fixed Basis	STATIC	30/360	ACT/365.FIXED	Tenor <1y = ACT/360 Tenor >=1y = ACT/365.FIXED	30/360
Standard Fixed Payment Freq	STATIC	1y	Tenor <2y = 1y Tenor >=2y = 6m	Tenor <1y = 1y Tenor >=1y = 6m	6M

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FIELD	TYPE	EUR	CAD	JPY	USD
IMM Fixed Payt Freq	STATIC	1y	1y	1y	1y
Fixed Rolls Holiday Center	STATIC	EUTA	CATO	JPTO, GBLO	USNY, GBLO
Fixed Payment Dates Holiday Centres	STATIC	EUTA	CATO	JPTO, GBLO	USNY, GBLO
Adjusted Fixed Period End Dates	STATIC	TRUE	TRUE	TRUE	TRUE
Adjusted Final Fixed Period End Date	STATIC	TRUE	TRUE	TRUE	TRUE
Notional (Floating)	STATIC	Same as Notional (Fixed)	Same as Notional (Fixed)	Same as Notional (Fixed)	Same as Notional (Fixed)
Currency (Floating)	STATIC	Same as Currency (Fixed)	Same as Currency (Fixed)	Same as Currency (Fixed)	Same as Currency (Fixed)
Floating Rate Index	STATIC	EUR-EURIBOR-Reuters	CAD-BA-CDOR	JPY-LIBOR-BBA	USD-LIBOR-BBA
Designated Maturity	STATIC	Tenor <2y = 3m Tenor >=2y = 6m	3m	6m	3m
Float Basis	STATIC	ACT/360	ACT/365.FIXED	ACT/360	ACT/360
Float Roll Freq	STATIC	Tenor <2y = 3m Tenor >=2y = 6m	3m	6m	3m
Floating Payt Freq	STATIC	Tenor <2y = 3m Tenor >=2y = 6m	Tenor <2y = 3m Tenor >=2y = 6m	6m	3m
Payment Date Lag	STATIC	0	0	0	0
Floating Payment Dates Holiday Centres	STATIC	EUTA	CATO	JPTO, GBLO	USNY, GBLO

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FIELD	TYPE	EUR	CAD	JPY	USD
Float Convention	STATIC	MODF	MODF	MODF	MODF
Float Adj End Convention	STATIC	MODF	MODF	MODF	MODF
Floating Roll Dates Holiday Centres	STATIC	EUTA	CATO	JPTO, GBLO	USNY, GBLO
Spread Over Floating	STATIC	Blank	Blank	Blank	Blank
1st Floating Fixing Rate	STATIC	Blank	Blank	Blank	Blank
Adjusted Float Period End Dates	STATIC	TRUE	TRUE	TRUE	TRUE
Adjusted Final Float Period End Date	STATIC	TRUE	TRUE	TRUE	TRUE
Floating Rate Fixing Days Offset	STATIC	-2	0	-2	-2
Fixing Dates Holiday Centres	STATIC	EUTA	CATO	GBLO	GBLO
Different 1st Floating Fixing Rule	STATIC	FALSE (read only)	FALSE (read only)	FALSE (read only)	FALSE
1st Fixing Holiday Centres	STATIC	EUTA	CATO	GBLO	GBLO, USNY
Reset in arrears	STATIC	Unselected	Unselected	Unselected	Unselected
Stub Indicator	STATIC	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period
Different Fixed Start Date	STATIC	Unselected: If selected, Date when initial accrual period start differs from float	Unselected: If selected, Date when initial accrual period start differs from float	Unselected: If selected, Date when initial accrual period start differs from float	Unselected: If selected, Date when initial accrual period start differs from float

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FIELD	TYPE	EUR	CAD	JPY	USD
Futures Cross Required Indicator	STATIC	Unselected: OR indicates the trade has a futures cross	Blank	Blank	Blank
Bond Pass Details Indicator	STATIC	NA	Unselected: indicates the trade has a bond pass	Blank	Unselected: indicates the trade has a bond pass
Master Agreement	STATIC	ISDA	ISDA	ISDA	ISDA
Definitions	STATIC	2006 ISDA	2006 ISDA	2006 ISDA	2006 ISDA
Non-Deliverable Indicator	STATIC	Not applicable	Not applicable	Not applicable	Not applicable
Optional Early Termination	STATIC	Applicable	Applicable	Applicable	Applicable
Exercise Business Day	STATIC	EUTA, GBLO	CATO	JPTO, GBLO	USNY, GBLO
Earliest Exercise Time	STATIC	09:00	09:00	09:00	09:00
Latest Exercise Time	STATIC	11:00	16:00	15:00	11:00
Multiple Exercise	STATIC	Inapplicable	Inapplicable	Inapplicable	Inapplicable
Cash Settlement	STATIC	Inapplicable	Inapplicable	Inapplicable	Inapplicable

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Material Economic Terms For Callable Swap cont ...

FIELD	TYPE	GBP	CHF	NOK	SEK
Trade Date	STATIC	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction
End Date	STATIC	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date
Start Date (Days from Trade date)	STATIC	0 GBLO Business Days	2 CHZU Business Days	2 NOOS Business Days	2 SEST Business Days
Cpty	STATIC	Non SD/MSP	Non SD/MSP	Non SD/MSP	Non SD/MSP
My Entity	STATIC	SD/MSP	SD/MSP	SD/MSP	SD/MSP
Contract Type	STATIC	New	New	New	New
Pay/Rec Floating (My Entity)	STATIC	Opposite of Pay/Rec Fixed	Opposite of Pay/Rec Fixed	Opposite of Pay/Rec Fixed	Opposite of Pay/Rec Fixed
Zero Coupon Indicator	STATIC	Unselected or indicates zero coupon	Unselected or indicates zero coupon	Unselected or indicates zero coupon	Unselected or indicates zero coupon
Roll Date	STATIC	Calculated from last day of swap (w/o stub or adjustment	Calculated from last day of swap (w/o stub or adjustment	Calculated from last day of swap (w/o stub or adjustment	Calculated from last day of swap (w/o stub or adjustment
Month End Rolls	STATIC	TRUE	FALSE	FALSE	FALSE
Standard Fixed Basis	STATIC	ACT/365.FIXED	30/360	30/360	30/360
Standard Fixed Payment Freq	STATIC	Tenor <2y = 1y Tenor >=2y = 6m	1y	1y	1y

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FIELD	TYPE	GBP	CHF	NOK	SEK
IMM Fixed Payt Freq	STATIC	1y	1y	1y	1y
Fixed Rolls Holiday Center	STATIC	GBLO	CHZU	NOOS	SEST
Fixed Payment Dates Holiday Centres	STATIC	GBLO	CHZU	NOOS	SEST
Adjusted Fixed Period End Dates	STATIC	TRUE	TRUE	TRUE	TRUE
Adjusted Final Fixed Period End Date	STATIC	TRUE	TRUE	TRUE	TRUE
Notional (Floating)	STATIC	Same as Notional (Fixed)	Same as Notional (Fixed)	Same as Notional (Fixed)	Same as Notional (Fixed)
Currency (Floating)	STATIC	Same as Currency (Fixed)	Same as Currency (Fixed)	Same as Currency (Fixed)	Same as Currency (Fixed)
Floating Rate Index	STATIC	GBP-LIBOR-BBA	CHF-LIBOR-BBA	NOK-NIBOR-NIBR	SEK-STIBOR-SIDE
Designated Maturity	STATIC	Tenor <2y = 3m Tenor >=2y = 6m	Tenor <2y = 3m Tenor >=2y = 6m	Tenor <2y = 3m Tenor >=2y = 6m	3m
Float Basis	STATIC	ACT/365.FIXED	ACT/360	ACT/360	ACT/360
Float Roll Freq	STATIC	Tenor <2y = 3m Tenor >=2y = 6m	Tenor <2y = 3m Tenor >=2y = 6m	Tenor <2y = 3m Tenor >=2y = 6m	3m
Floating Payt Freq	STATIC	Tenor <2y = 3m Tenor >=2y = 6m	Tenor <2y = 3m Tenor >=2y = 6m	Tenor <2y = 3m Tenor >=2y = 6m	3m
Payment Date Lag	STATIC	0	0	0	0
Floating Payment Dates Holiday Centres	STATIC	GBLO	CHZU	NOOS	SEST

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FIELD	TYPE	GBP	CHF	NOK	SEK
Float Convention	STATIC	MODF	MODF	MODF	MODF
Float Adj End Convention	STATIC	MODF	MODF	MODF	MODF
Floating Roll Dates Holiday Centres	STATIC	GBLO	CHZU	NOOS	SEST
Spread Over Floating	STATIC	Blank	Blank	Blank	Blank
1st Floating Fixing Rate	STATIC	Blank	Blank	Blank	Blank
Adjusted Float Period End Dates	STATIC	TRUE	TRUE	TRUE	TRUE
Adjusted Final Float Period End Date	STATIC	TRUE	TRUE	TRUE	TRUE
Floating Rate Fixing Days Offset	STATIC	0	-2	-2	-2
Fixing Dates Holiday Centres	STATIC	GBLO	GBLO	NOOS	SEST
Different 1st Floating Fixing Rule	STATIC	FALSE (read only)	FALSE	FALSE (read only)	FALSE (read only)
1st Fixing Holiday Centres	STATIC	GBLO	GBLO	NOOS	SEST
Reset in arrears	STATIC	Unselected	Unselected	Unselected	Unselected
Stub Indicator	STATIC	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period
Different Fixed Start Date	STATIC	Unselected: If selected, Date when initial accrual period start differs from float	Unselected: If selected, Date when initial accrual period start differs from float	Unselected: If selected, Date when initial accrual period start differs from float	Unselected: If selected, Date when initial accrual period start differs from float

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FIELD	TYPE	GBP	CHF	NOK	SEK
Futures Cross Required Indicator	STATIC	Unselected: OR indicates the trade has a futures cross	Unselected: OR indicates the trade has a futures cross	Blank	Blank
Bond Pass Details Indicator	STATIC	Blank	Blank	Blank	Blank
Master Agreement	STATIC	ISDA	ISDA	ISDA	ISDA
Definitions	STATIC	2006 ISDA	2006 ISDA	2006 ISDA	2006 ISDA
Non-Deliverable Indicator	STATIC	Not applicable	Not applicable	Not applicable	Not applicable
Optional Early Termination	STATIC	Applicable	Applicable	Applicable	Applicable
Exercise Business Day	STATIC	GBLO	CHZU	NOOS	SEST
Earliest Exercise Time	STATIC	09:00	09:00	09:00	09:00
Latest Exercise Time	STATIC	11:00	11:00	12:00	11:00
Multiple Exercise	STATIC	Inapplicable	Inapplicable	Inapplicable	Inapplicable
Cash Settlement	STATIC	Inapplicable	Inapplicable	Inapplicable	Inapplicable

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Material Economic Terms For Callable Swap cont …

FIELD	TYPE	DKK	AUD	NZD	ZAR
Trade Date	STATIC	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction
End Date	STATIC	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date
Start Date (Days from Trade date)	STATIC	2 DKCO Business Days (0 for DKK-CIBOR-DKNA13)	1 AUSY Business Days	2 NZAU, NZWE Business Days	0 ZAJO Business Days
Cpty	STATIC	Non SD/MSP	Non SD/MSP	Non SD/MSP	Non SD/MSP
My Entity	STATIC	SD/MSP	SD/MSP	SD/MSP	SD/MSP
Contract Type	STATIC	New	New	New	New
Pay/Rec Floating (My Entity)	STATIC	Opposite of Pay/Rec Fixed	Opposite of Pay/Rec Fixed	Opposite of Pay/Rec Fixed	Opposite of Pay/Rec Fixed
Zero Coupon Indicator	STATIC	Unselected or indicates zero coupon	Unselected or indicates zero coupon	Unselected or indicates zero coupon	Unselected or indicates zero coupon
Roll Date	STATIC	Calculated from last day of swap (w/o stub or adjustment	Calculated from last day of swap (w/o stub or adjustment	Calculated from last day of swap (w/o stub or adjustment	Calculated from last day of swap (w/o stub or adjustment
Month End Rolls	STATIC	FALSE	FALSE	FALSE	FALSE
Standard Fixed Basis	STATIC	30/360	ACT/365.FIXED	ACT/365.FIXED	ACT/365.FIXED
Standard Fixed Payment Freq	STATIC	1y	Tenor <4y = 3m Tenor >=4y = 6m	6m	3m

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FIELD	TYPE	DKK	AUD	NZD	ZAR
IMM Fixed Payt Freq	STATIC	1y	Tenor <4y = 3m Tenor >=4y = 6m	6m	1y
Fixed Rolls Holiday Center	STATIC	DKCO	AUSY	NZAU, NZWE	ZAJO
Fixed Payment Dates Holiday Centres	STATIC	DKCO	AUSY	NZAU, NZWE	ZAJO
Adjusted Fixed Period End Dates	STATIC	TRUE	TRUE	TRUE	TRUE
Adjusted Final Fixed Period End Date	STATIC	TRUE	TRUE	TRUE	TRUE
Notional (Floating)	STATIC	Same as Notional (Fixed)	Same as Notional (Fixed)	Same as Notional (Fixed)	Same as Notional (Fixed)
Currency (Floating)	STATIC	Same as Currency (Fixed)	Same as Currency (Fixed)	Same as Currency (Fixed)	Same as Currency (Fixed)
Floating Rate Index	STATIC	DKK-CIBOR2-DKNA13	AUD-BBR-BBSW	NZD-BBR-FRA	ZAR-JIBAR-SAFEX
Designated Maturity	STATIC	Tenor <2y = 3m Tenor >=2y = 6m	Tenor <4y = 3m Tenor >=4y = 6m	3m	3m
Float Basis	STATIC	ACT/360	ACT/365.FIXED	ACT/365.FIXED	ACT/365.FIXED
Float Roll Freq	STATIC	Tenor <2y = 3m Tenor >=2y = 6m	Tenor <4y = 3m Tenor >=4y = 6m	3m	3m
Floating Payt Freq	STATIC	Tenor <2y = 3m Tenor >=2y = 6m	Tenor <4y = 3m Tenor >=4y = 6m	3m	3m
Payment Date Lag	STATIC	0	0	0	0
Floating Payment Dates Holiday Centres	STATIC	DKCO	AUSY	NZAU, NZWE	ZAJO

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FIELD	TYPE	DKK	AUD	NZD	ZAR
Float Convention	STATIC	MODF	MODF	MODF	MODF
Float Adj End Convention	STATIC	MODF	MODF	MODF	MODF
Floating Roll Dates Holiday Centres	STATIC	DKCO	AUSY	NZAU, NZWE	ZAJO
Spread Over Floating	STATIC	Blank	Blank	Blank	Blank
1st Floating Fixing Rate	STATIC	Blank	Blank	Blank	Blank
Adjusted Float Period End Dates	STATIC	TRUE	TRUE	TRUE	TRUE
Adjusted Final Float Period End Date	STATIC	TRUE	TRUE	TRUE	TRUE
Floating Rate Fixing Days Offset	STATIC	-2	0	0	0
Fixing Dates Holiday Centres	STATIC	DKCO	AUSY	NZWE	ZAJO
Different 1st Floating Fixing Rule	STATIC	FALSE (read only)	FALSE (read only)	FALSE (read only)	FALSE (read only)
1st Fixing Holiday Centres	STATIC	DKCO	AUSY	NZWE	ZAJO
Reset in arrears	STATIC	Unselected	Unselected	Unselected	Unselected
Stub Indicator	STATIC	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period
Different Fixed Start Date	STATIC	Unselected: If selected, Date when initial accrual period start differs from float	Unselected: If selected, Date when initial accrual period start differs from float	Unselected: If selected, Date when initial accrual period start differs from float	Unselected: If selected, Date when initial accrual period start differs from float

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FIELD	TYPE	DKK	AUD	NZD	ZAR
Futures Cross Required Indicator	STATIC	Blank	Blank	Blank	Blank
Bond Pass Details Indicator	STATIC	Blank	Blank	Blank	Blank
Master Agreement	STATIC	ISDA	ISDA	ISDA	ISDA
Definitions	STATIC	2006 ISDA	2006 ISDA	2006 ISDA	2006 ISDA
Non-Deliverable Indicator	STATIC	Not applicable	Not applicable	Not applicable	Not applicable
Optional Early Termination	STATIC	Applicable	Applicable	Applicable	Applicable
Exercise Business Day	STATIC	DKCO	AUSY, GBLO	NZAU, NZWE	ZAJO
Earliest Exercise Time	STATIC	09:00	09:00	09:00	09:00
Latest Exercise Time	STATIC	11:00	11:00	11:00	11:00
Multiple Exercise	STATIC	Inapplicable	Inapplicable	Inapplicable	Inapplicable
Cash Settlement	STATIC	Inapplicable	Inapplicable	Inapplicable	Inapplicable

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Material Economic Terms For LIBOR in Arrears

FIELD	TYPE	EUR	USD	GBP
Trade Date	STATIC	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction
End Date	STATIC	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date
Start Date (Days from Trade date)	STATIC	2 EUTA, GBLO Business Days	2 USNY, GBLO Business Days	0 GBLO Business Days
Cpty	STATIC	Non SD/MSP	Non SD/MSP	Non SD/MSP
My Entity	STATIC	SD/MSP	SD/MSP	SD/MSP
Contract Type	STATIC	New	New	New
Pay/Rec Floating (My Entity)	STATIC	Opposite of Pay/Rec Fixed	Opposite of Pay/Rec Fixed	Opposite of Pay/Rec Fixed
Zero Coupon Indicator	STATIC	Unselected or indicates zero coupon	Unselected or indicates zero coupon	Unselected or indicates zero coupon
Roll Date	STATIC	Calculated from last day of swap (w/o stub or adjustment	Calculated from last day of swap (w/o stub or adjustment	Calculated from last day of swap (w/o stub or adjustment
Month End Rolls	STATIC	FALSE	Tenor < 2y = TRUE Tenor >= 2y = FALSE	TRUE
Standard Fixed Basis	STATIC	30/360	30/360	ACT/365.FIXED
Standard Fixed Payment Freq	STATIC	1y	6M	Tenor <2y = 1y Tenor >=2y = 6m
IMM Fixed Payt Freq	STATIC	1y	1y	1y
Fixed Rolls Holiday Center	STATIC	EUTA, GBLO	USNY, GBLO	GBLO
Fixed Payment Dates Holiday Centres	STATIC	EUTA, GBLO	USNY, GBLO	GBLO

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FIELD	TYPE	EUR	USD	GBP
Adjusted Fixed Period End Dates	STATIC	TRUE	TRUE	TRUE
Adjusted Final Fixed Period End Date	STATIC	TRUE	TRUE	TRUE
Notional (Floating)	STATIC	Same as Notional (Fixed)	Same as Notional (Fixed)	Same as Notional (Fixed)
Currency (Floating)	STATIC	Same as Currency (Fixed)	Same as Currency (Fixed)	Same as Currency (Fixed)
Floating Rate Index	STATIC	EUR-LIBOR-BBA	USD-LIBOR-BBA	GBP-LIBOR-BBA
Designated Maturity	STATIC	Tenor <2y = 3m Tenor >=2y = 6m	3m	Tenor <2y = 3m Tenor >=2y = 6m
Float Basis	STATIC	ACT/360	ACT/360	ACT/365.FIXED
Float Roll Freq	STATIC	Tenor <2y = 3m Tenor >=2y = 6m	3m	Tenor <2y = 3m Tenor >=2y = 6m
Floating Payt Freq	STATIC	Tenor <2y = 3m Tenor >=2y = 6m	3m	Tenor <2y = 3m Tenor >=2y = 6m
Payment Date Lag	STATIC	0	0	0
Floating Payment Dates Holiday Centres	STATIC	EUTA, GBLO	USNY, GBLO	GBLO
Float Convention	STATIC	MODF	MODF	MODF
Float Adj End Convention	STATIC	MODF	MODF	MODF
Floating Roll Dates Holiday Centres	STATIC	EUTA, GBLO	USNY, GBLO	GBLO
Spread Over Floating	STATIC	Blank	Blank	Blank
1st Floating Fixing Rate	STATIC	Blank	Blank	Blank

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FIELD	TYPE	EUR	USD	GBP
Adjusted Float Period End Dates	STATIC	TRUE	TRUE	TRUE
Adjusted Final Float Period End Date	STATIC	TRUE	TRUE	TRUE
Floating Rate Fixing Days Offset	STATIC	-2	-2	0
Fixing Dates Holiday Centres	STATIC	GBLO	GBLO	GBLO
Different 1st Floating Fixing Rule	STATIC	FALSE (read only)	FALSE	FALSE (read only)
1st Fixing Holiday Centres	STATIC	GBLO, EUTA	GBLO, USNY	GBLO
Reset in arrears	STATIC	Unselected	Unselected	Unselected
Stub Indicator	STATIC	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period
Different Fixed Start Date	STATIC	Unselected: If selected, Date when initial accrual period start differs from float	Unselected: If selected, Date when initial accrual period start differs from float	Unselected: If selected, Date when initial accrual period start differs from float
Futures Cross Required Indicator	STATIC	Unselected: OR indicates the trade has a futures cross	Blank	Unselected: OR indicates the trade has a futures cross
Bond Pass Details Indicator	STATIC	NA	Unselected: indicates the trade has a bond pass	Blank
Master Agreement	STATIC	ISDA	ISDA	ISDA
Definitions	STATIC	2006 ISDA	2006 ISDA	2006 ISDA
Non-Deliverable Indicator	STATIC	Not applicable	Not applicable	Not applicable

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Material Economic Terms For CMS

FIELD	TYPE	EUR	JPY	USD	GBP	CHF
Trade Date	STATIC	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction
End Date	STATIC	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date
Start Date (Days from Trade date)	STATIC	2 EUTA Business Days	2 JPTO Business Days	2 USNY, GBLO Business Days	0 GBLO Business Days	2 CHZU Business Days
Cpty	STATIC	Non SD/MSP	Non SD/MSP	Non SD/MSP	Non SD/MSP	Non SD/MSP
My Entity	STATIC	SD/MSP	SD/MSP	SD/MSP	SD/MSP	SD/MSP
Contract Type	STATIC	New	New	New	New	New
Pay/Rec Floating (My Entity)	STATIC	Opposite of Pay/Rec Fixed	Opposite of Pay/Rec Fixed	Opposite of Pay/Rec Fixed	Opposite of Pay/Rec Fixed	Opposite of Pay/Rec Fixed
Zero Coupon Indicator	STATIC	Unselected or indicates zero coupon	Unselected or indicates zero coupon	Unselected or indicates zero coupon	Unselected or indicates zero coupon	Unselected or indicates zero coupon
Roll Date	STATIC	Calculated from last day of swap (w/o stub or adjustment	Calculated from last day of swap (w/o stub or adjustment	Calculated from last day of swap (w/o stub or adjustment	Calculated from last day of swap (w/o stub or adjustment	Calculated from last day of swap (w/o stub or adjustment
Month End Rolls	STATIC	FALSE	TRUE	Tenor < 2y = TRUE Tenor >= 2y = FALSE	TRUE	FALSE

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FIELD	TYPE	EUR	JPY	USD	GBP	CHF
Standard Fixed Basis	STATIC	30/360	Tenor <1y = ACT/360 Tenor >=1y = ACT/365.FIXED	30/360	ACT/365.FIXED	30/360
Fixed Rolls Holiday Center	STATIC	EUTA	JPTO, GBLO	USNY, GBLO	GBLO	CHZU
Fixed Payment Dates Holiday Centres	STATIC	EUTA	JPTO, GBLO	USNY, GBLO	GBLO	CHZU
Adjusted Fixed Period End Dates	STATIC	TRUE	TRUE	TRUE	TRUE	TRUE
Adjusted Final Fixed Period End Date	STATIC	TRUE	TRUE	TRUE	TRUE	TRUE
Notional (Floating)	STATIC	Same as Notional (Fixed)	Same as Notional (Fixed)	Same as Notional (Fixed)	Same as Notional (Fixed)	Same as Notional (Fixed)
Currency (Floating)	STATIC	Same as Currency (Fixed)	Same as Currency (Fixed)	Same as Currency (Fixed)	Same as Currency (Fixed)	Same as Currency (Fixed)
Designated Maturity	STATIC	Tenor <2y = 3m Tenor >=2y = 6m	6m	3m	Tenor <2y = 3m Tenor >=2y = 6m	Tenor <2y = 3m Tenor >=2y = 6m
Float Basis	STATIC	ACT/360	ACT/360	ACT/360	ACT/365.FIXED	ACT/360
Float Roll Freq	STATIC	Tenor <2y = 3m Tenor >=2y = 6m	6m	3m	Tenor <2y = 3m Tenor >=2y = 6m	Tenor <2y = 3m Tenor >=2y = 6m
Floating Payt Freq	STATIC	Tenor <2y = 3m Tenor >=2y = 6m	6m	3m	Tenor <2y = 3m Tenor >=2y = 6m	Tenor <2y = 3m Tenor >=2y = 6m
Payment Date Lag	STATIC	0	0	0	0	0

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FIELD	TYPE	EUR	JPY	USD	GBP	CHF
Floating Payment Dates Holiday Centres	STATIC	EUTA	JPTO, GBLO	USNY, GBLO	GBLO	CHZU
Float Convention	STATIC	MODF	MODF	MODF	MODF	MODF
Float Adj End Convention	STATIC	MODF	MODF	MODF	MODF	MODF
Floating Roll Dates Holiday Centres	STATIC	EUTA	JPTO, GBLO	USNY, GBLO	GBLO	CHZU
Adjusted Float Period End Dates	STATIC	TRUE	TRUE	TRUE	TRUE	TRUE
Adjusted Final Float Period End Date	STATIC	TRUE	TRUE	TRUE	TRUE	TRUE
Floating Rate Fixing Days Offset	STATIC	-2	-2	-2	0	-2
Fixing Dates Holiday Centres	STATIC	EUTA	GBLO	GBLO	GBLO	GBLO
1st Fixing Holiday Centres	STATIC	EUTA	GBLO	GBLO, USNY	GBLO	GBLO
Stub Indicator	STATIC	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period
Different Fixed Start Date	STATIC	Unselected: If selected, Date when initial accrual period start differs from float	Unselected: If selected, Date when initial accrual period start differs from float	Unselected: If selected, Date when initial accrual period start differs from float	Unselected: If selected, Date when initial accrual period start differs from float	Unselected: If selected, Date when initial accrual period start differs from float
Master Agreement	STATIC	ISDA	ISDA	ISDA	ISDA	ISDA
Definitions	STATIC	2006 ISDA	2006 ISDA	2006 ISDA	2006 ISDA	2006 ISDA
Non-Deliverable Indicator	STATIC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

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Material Economic Terms For CMS cont ...

FIELD	TYPE	NOK	SEK	DKK	AUD
Trade Date	STATIC	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction
End Date	STATIC	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date
Start Date (Days from Trade date)	STATIC	2 NOOS Business Days	2 SEST Business Days	2 DKCO Business Days (0 for DKK-CIBOR-DKNA13)	1 AUSY Business Days
Cpty	STATIC	Non SD/MSP	Non SD/MSP	Non SD/MSP	Non SD/MSP
My Entity	STATIC	SD/MSP	SD/MSP	SD/MSP	SD/MSP
Contract Type	STATIC	New	New	New	New
Pay/Rec Floating (My Entity)	STATIC	Opposite of Pay/Rec Fixed	Opposite of Pay/Rec Fixed	Opposite of Pay/Rec Fixed	Opposite of Pay/Rec Fixed
Zero Coupon Indicator	STATIC	Unselected or indicates zero coupon	Unselected or indicates zero coupon	Unselected or indicates zero coupon	Unselected or indicates zero coupon
Roll Date	STATIC	Calculated from last day of swap (w/o stub or adjustment	Calculated from last day of swap (w/o stub or adjustment	Calculated from last day of swap (w/o stub or adjustment	Calculated from last day of swap (w/o stub or adjustment
Month End Rolls	STATIC	FALSE	FALSE	FALSE	FALSE

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FIELD	TYPE	NOK	SEK	DKK	AUD
Standard Fixed Basis	STATIC	30/360	30/360	30/360	ACT/365.FIXED
Fixed Rolls Holiday Center	STATIC	NOOS	SEST	DKCO	AUSY
Fixed Payment Dates Holiday Centres	STATIC	NOOS	SEST	DKCO	AUSY
Adjusted Fixed Period End Dates	STATIC	TRUE	TRUE	TRUE	TRUE
Adjusted Final Fixed Period End Date	STATIC	TRUE	TRUE	TRUE	TRUE
Notional (Floating)	STATIC	Same as Notional (Fixed)	Same as Notional (Fixed)	Same as Notional (Fixed)	Same as Notional (Fixed)
Currency (Floating)	STATIC	Same as Currency (Fixed)	Same as Currency (Fixed)	Same as Currency (Fixed)	Same as Currency (Fixed)
Designated Maturity	STATIC	Tenor <2y = 3m Tenor >=2y = 6m	3m	Tenor <2y = 3m Tenor >=2y = 6m	Tenor <4y = 3m Tenor >=4y = 6m
Float Basis	STATIC	ACT/360	ACT/360	ACT/360	ACT/365.FIXED
Float Roll Freq	STATIC	Tenor <2y = 3m Tenor >=2y = 6m	3m	Tenor <2y = 3m Tenor >=2y = 6m	Tenor <4y = 3m Tenor >=4y = 6m
Floating Payt Freq	STATIC	Tenor <2y = 3m Tenor >=2y = 6m	3m	Tenor <2y = 3m Tenor >=2y = 6m	Tenor <4y = 3m Tenor >=4y = 6m
Payment Date Lag	STATIC	0	0	0	0

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FIELD	TYPE	NOK	SEK	DKK	AUD
Floating Payment Dates Holiday Centres	STATIC	NOOS	SEST	DKCO	AUSY
Float Convention	STATIC	MODF	MODF	MODF	MODF
Float Adj End Convention	STATIC	MODF	MODF	MODF	MODF
Floating Roll Dates Holiday Centres	STATIC	NOOS	SEST	DKCO	AUSY
Adjusted Float Period End Dates	STATIC	TRUE	TRUE	TRUE	TRUE
Adjusted Final Float Period End Date	STATIC	TRUE	TRUE	TRUE	TRUE
Floating Rate Fixing Days Offset	STATIC	-2	-2	-2	0
Fixing Dates Holiday Centres	STATIC	NOOS	SEST	DKCO	AUSY
1st Fixing Holiday Centres	STATIC	NOOS	SEST	DKCO	AUSY
Stub Indicator	STATIC	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period
Different Fixed Start Date	STATIC	Unselected: If selected, Date when initial accrual period start differs from float	Unselected: If selected, Date when initial accrual period start differs from float	Unselected: If selected, Date when initial accrual period start differs from float	Unselected: If selected, Date when initial accrual period start differs from float
Master Agreement	STATIC	ISDA	ISDA	ISDA	ISDA
Definitions	STATIC	2006 ISDA	2006 ISDA	2006 ISDA	2006 ISDA
Non-Deliverable Indicator	STATIC	Not applicable	Not applicable	Not applicable	Not applicable

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Material Economic Terms For CMS Cap / Floor

FIELD	TYPE	EUR	JPY	CAD	USD	GBP
Trade Date	STATIC	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction
Start Date (days from Trade date)	STATIC	2 EUTA Business Days	2 JPTO Business Days	0 CATO Business Days	2 USNY, GBLO Business Days	0 GBLO Business Days
End Date	STATIC If start date is changed, this cell must be changed	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date
Cpty	STATIC	Non SD/MSP	Non SD/MSP	Non SD/MSP	Non SD/MSP	Non SD/MSP
My Entity	STATIC	SD/MSP	SD/MSP	SD/MSP	SD/MSP	SD/MSP
Contract Type	STATIC	New	New	New	New	New
Premium Ccy	STATIC	EUR	JPY	CAD	USD	GBP
Compounding Method	STATIC	None	None	None	None	None
Float Basis	STATIC	ACT/360	ACT/360	ACT/365.FIXED ACT/360 for CAD-LIBOR-BBA	ACT/360 30/360 for USD-CMS-Reuters, CMT-T7051, ISDA- Swap Rate	ACT/365.FIXED
Premium Payment Date (from Trade Date)	STATIC	2 EUTA Business Days	2 JPTO Business Days	0 CATO Business Days (2 GBLO Business Days for CAD-LIBOR-BBA)	2 USNY, GBLO Business Days 2 USNY Business Days for USD-CMS-Reuters, CMT-T7051, ISDA-Swap Rate	0 GBLO Business Days
Spread Over Floating	STATIC	Blank	Blank	Blank	Blank	Blank

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FIELD	TYPE	EUR	JPY	CAD	USD	GBP
Stub Indicator	STATIC	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period
Roll Date	STATIC	Calculated from last day of cap/floor (w/o stub or adjustment)	Calculated from last day of cap/floor (w/o stub or adjustment)	Calculated from last day of cap/floor (w/o stub or adjustment)	Calculated from last day of cap/floor (w/o stub or adjustment)	Calculated from last day of cap/floor (w/o stub or adjustment)
Month End Rolls	STATIC	FALSE	FALSE	TRUE	TRUE	TRUE
Adjust Start Date	STATIC	TRUE	TRUE	TRUE	TRUE	TRUE
Adjust Float Period End Dates	STATIC	TRUE	TRUE	TRUE	TRUE	TRUE
Adjust Termination Date	STATIC	TRUE	TRUE	TRUE	TRUE	TRUE
Roll Dates Holiday Centres	STATIC	EUTA	JPTO, GBLO	CATO	USNY, GBLO USNY for USD-CMS- Reuters, CMT-T7051, ISDA-Swap Rate	GBLO
Payment Dates Payment Lag	STATIC	0	0	0	0	0
Float Payment Dates Holiday Centres	STATIC	EUTA	JPTO, GBLO	CATO GBLO for CAD-LIBOR-BBA	USNY, GBLO	GBLO
1st Fixing Days Offset	STATIC	-2	-2	0 -2 for CAD-LIBOR-BBA	-2	0
1st Fixing Holiday Centres	STATIC	EUTA	GBLO JPTO for TIBOR-TIBM (5, 10 Banks), TIBOR-ZTIBOR	CATO GBLO for CAD-LIBOR-BBA	GBLO USGS for USD-CMS-Reuters, CMT-T7051, ISDA- Swap Rate	GBLO

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FIELD	TYPE	EUR	JPY	CAD	USD	GBP
Master Agreement	STATIC	ISDA	ISDA	ISDA	ISDA	ISDA
Definitions	STATIC	2006 ISDA	2006 ISDA	2006 ISDA	2006 ISDA	2006 ISDA
Non-Deliverable Indicator	STATIC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

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Material Economic Terms For CMS Cap / Floor cont ...

FIELD	TYPE	CHF	NOK	SEK	DKK	HKD
Trade Date	STATIC	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction
Start Date (days from Trade date)	STATIC	2 CHZU Business Days	2 NOOS Business Days	2 SEST Business Days	2 DKCO Business Days (0 for DKK-CIBOR-DKNA13)	0 HKHK Business Days
End Date	STATIC If start date is changed, this cell must be changed	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date
Cpty	STATIC	Non SD/MSP	Non SD/MSP	Non SD/MSP	Non SD/MSP	Non SD/MSP
My Entity	STATIC	SD/MSP	SD/MSP	SD/MSP	SD/MSP	SD/MSP
Contract Type	STATIC	New	New	New	New	New
Premium Ccy	STATIC	CHF	NOK	SEK	DKK	HKD
Compounding Method	STATIC	None	None	None	None	None
Float Basis	STATIC	ACT/360	ACT/360	ACT/360	ACT/360	ACT/365. FIXED
Premium Payment Date (from Trade Date)	STATIC	2 CHZU Business Days	2 NOOS Business Days	2 SEST Business Days	2 DKCO Business Days (0 for DKK-CIBOR-DKNA13)	0 HKHK Business Days
Spread Over Floating	STATIC	Blank	Blank	Blank	Blank	Blank

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FIELD	TYPE	CHF	NOK	SEK	DKK	HKD
Stub Indicator	STATIC	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period
Roll Date	STATIC	Calculated from last day of cap/floor (w/o stub or adjustment)	Calculated from last day of cap/floor (w/o stub or adjustment)	Calculated from last day of cap/floor (w/o stub or adjustment)	Calculated from last day of cap/floor (w/o stub or adjustment)	Calculated from last day of cap/floor (w/o stub or adjustment)
Month End Rolls	STATIC	FALSE	FALSE	FALSE	FALSE	FALSE
Adjust Start Date	STATIC	TRUE	TRUE	TRUE	TRUE	TRUE
Adjust Float Period End Dates	STATIC	TRUE	TRUE	TRUE	TRUE	TRUE
Adjust Termination Date	STATIC	TRUE	TRUE	TRUE	TRUE	TRUE
Roll Dates Holiday Centres	STATIC	CHZU	NOOS	SEST	DKCO	HKHK
Payment Dates Payment Lag	STATIC	0	0	0	0	0
Float Payment Dates Holiday Centres	STATIC	CHZU	NOOS	SEST	DKCO	HKHK
1st Fixing Days Offset	STATIC	-2	-2	-2	0	0
1st Fixing Holiday Centres	STATIC	GBLO	NOOS	SEST	DKCO	HKHK

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FIELD	TYPE	CHF	NOK	SEK	DKK	HKD
Master Agreement	STATIC	ISDA	ISDA	ISDA	ISDA	ISDA
Definitions	STATIC	2006 ISDA	2006 ISDA	2006 ISDA	2006 ISDA	2006 ISDA
Non-Deliverable Indicator	STATIC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

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Material Economic Terms For CMS Cap / Floor cont ...

FIELD	TYPE	CZK	ZAR	NZD	AUD
Trade Date	STATIC	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction
Start Date (days from Trade date)	STATIC	2 CZPR Business Days	0 ZAJO Business Days	2 NZAU, NZWE Business Days	1 AUSY Business Days
End Date	STATIC If start date is changed, this cell must be changed	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date
Cpty	STATIC	Non SD/MSP	Non SD/MSP	Non SD/MSP	Non SD/MSP
My Entity	STATIC	SD/MSP	SD/MSP	SD/MSP	SD/MSP
Contract Type	STATIC	New	New	New	New
Premium Ccy	STATIC	CZK	ZAR	NZD	AUD
Compounding Method	STATIC	None	None	None	None
Float Basis	STATIC	ACT/360	ACT/365.FIXED	ACT/365.FIXED	ACT/365.FIXED ACT/360 for AUD-LIBOR-BBA
Premium Payment Date (from Trade Date)	STATIC	2 CZPR Business Days	0 ZAJO Business Days	2 NZAU, NZWE Business Days	1 AUSY Business Days 2 AUSY Business Days for AUD-LIBOR-BBA
Spread Over Floating	STATIC	Blank	Blank	Blank	Blank

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FIELD	TYPE	CZK	ZAR	NZD	AUD
Stub Indicator	STATIC	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period	Unselected OR Indicates trade has a stub period
Roll Date	STATIC	Calculated from last day of cap/floor (w/o stub or adjustment)	Calculated from last day of cap/floor (w/o stub or adjustment)	Calculated from last day of cap/floor (w/o stub or adjustment)	Calculated from last day of cap/floor (w/o stub or adjustment)
Month End Rolls	STATIC	FALSE	FALSE	FALSE	FALSE
Adjust Start Date	STATIC	TRUE	TRUE	TRUE	TRUE
Adjust Float Period End Dates	STATIC	TRUE	TRUE	TRUE	TRUE
Adjust Termination Date	STATIC	TRUE	TRUE	TRUE	TRUE
Roll Dates Holiday Centres	STATIC	CZPR	ZAJO	NZAU, NZWE	AUSY
Payment Dates Payment Lag	STATIC	0	0	0	0
Float Payment Dates Holiday Centres	STATIC	CZPR	ZAJO	NZAU, NZWE	AUSY
1st Fixing Days Offset	STATIC	-2	0	0	0 2 GBLO Business Days for AUD-LIBOR-BBA
1st Fixing Holiday Centres	STATIC	CZPR	ZAJO	NZWE	AUSY

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FIELD	TYPE	CZK	ZAR	NZD	AUD
Master Agreement	STATIC	ISDA	ISDA	ISDA	ISDA
Definitions	STATIC	2006 ISDA	2006 ISDA	2006 ISDA	2006 ISDA
Non-Deliverable Indicator	STATIC	Ticked	Not applicable	Not applicable	Not applicable

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Material Economic Terms For Interest Rate Exotic Swaps

FIELD	TYPE	EUR	GBP	USD
Trade Date	STATIC	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction
End Date	STATIC	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date
Cpty	STATIC	Non SD/MSP	Non SD/MSP	Non SD/MSP
My Entity	STATIC	SD/MSP	SD/MSP	SD/MSP
Contract Type	STATIC	New	New	New
Primary Asset Class	STATIC	InterestRate	InterestRate	InterestRate
Fixed Business Day Convention	STATIC	MODF	MODF	MODF
Notional (Floating)	STATIC	Same as Notional (Fixed)	Same as Notional (Fixed)	Same as Notional (Fixed)
Currency (Floating)	STATIC	Same as Currency (Fixed)	Same as Currency (Fixed)	Same as Currency (Fixed)
Pay/Rec Floating (My Entity)	STATIC	Opposite of Pay/Rec Fixed	Opposite of Pay/Rec Fixed	Opposite of Pay/Rec Fixed
Master Agreement	STATIC	ISDA	ISDA	ISDA
Definitions	STATIC	2006 ISDA	2006 ISDA	2006 ISDA

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Material Economic Terms For Collars

FIELD	TYPE	EUR	GBP	USD
Trade Date	STATIC	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction
Start Date (days from Trade date)	STATIC	2 EUTA Business Days	0 GBLO Business Days	2 USNY, GBLO Business Days
End Date	STATIC If start date is changed, this cell must be changed	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date
Cpty	STATIC	Non SD/MSP	Non SD/MSP	Non SD/MSP
My Entity	STATIC	SD/MSP	SD/MSP	SD/MSP
Contract Type	STATIC	New	New	New
Premium Ccy	STATIC	EUR	GBP	USD
Premium Payment Date (from Trade Date)	STATIC	2 EUTA Business Days	0 GBLO Business Days	2 USNY, GBLO Business Days
Master Agreement	STATIC	ISDA	ISDA	ISDA
Definitions	STATIC	2006 ISDA	2006 ISDA	2006 ISDA
Cash Settlement	STATIC	TRUE	TRUE	TRUE
Cash Settlement Valuation Time	STATIC	11am	11am	11am
Cash Settlement Valuation Date	STATIC	0	0	0
Cash Settlement Payment Date	STATIC	2 EUTA Business Days	0 GBLO Business Days	2 USNY, GBLO Business Days
Business Day Convention for Cash Settlement Payment Date	STATIC	2 EUTA Business Days	0 GBLO Business Days	2 USNY, GBLO Business Days
Cash Settlement Currency	STATIC	EUR	GBP	USD

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Material Economic Terms For Base Rate Swaps

FIELD	TYPE	GBP
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
Start Date (days from Trade date)	STATIC	0 GBLO Business Days
Cpty	STATIC	Non SD/MSP
My Entity	STATIC	SD/MSP
Contract Type	STATIC	New
Floating Leg 1 and 2 Floating Rate Index	STATIC	GBP-LIBOR-BBA
Floating Leg 1 and 2 Currency	STATIC	GBP
Floating Leg 1 and 2 Basis	STATIC	ACT/365.FIXED
Floating Leg 1 and 2 Payt Freq	STATIC	Tenor <2y = 3m Tenor >=2y = 6m
Floating Leg 1 Roll Freq	STATIC	Same as Floating Leg1 Designated Maturity
Floating Leg 2 Roll Freq	STATIC	Same as Floating Leg 2 Designated Maturity
Floating Leg 1 and 2 Reset Freq	STATIC	Same as Designated Maturity except non LIBOR indexes
Floating Leg 1 and 2 Compounding Method	STATIC	None
Stub Indicator	STATIC	Unselected OR Indicates trade has a stub period
Roll Date	STATIC	Calculated from last day of swap (w/o stub or adjustment)
Month End Rolls	STATIC	TRUE
Floating Leg 1 and 2 Holiday Centers	STATIC	GBLO
Floating Leg 1 and 2 Adjust Float Period End Dates	STATIC	TRUE
Floating Leg 1 and 2 Adjust Final Float Period End Date	STATIC	TRUE
Floating Leg 1 and 2 Payment Lag	STATIC	0
Floating Leg 1 and 2 Payment Dates Holiday Centres	STATIC	GBLO

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FIELD	TYPE	GBP
Floating Leg 1 and 2 Adjust Float Period End Dates	STATIC	TRUE
Floating Leg 1 and 2 Adjust Final Float Period End Date	STATIC	TRUE
Floating Leg 1 and 2 Payment Lag	STATIC	0
Floating Leg 1 and 2 Payment Dates Holiday Centres	STATIC	GBLO
Floating Leg 1 and 2 Fixing Dates	STATIC	0
Floating Leg 1 and 2 Rate Cut-Off	STATIC	Blank
Floating Leg 1 and 2 Fixing Dates Holiday Centres	STATIC	GBLO
Floating Leg 1 and 2 Different 1st Fixing Rule	STATIC	FALSE (read only)
Floating Leg 1 and 2 - 1st Fixing Holiday Centres	STATIC	GBLO
Master Agreement	STATIC	ISDA
Definitions	STATIC	2006 ISDA
Non-Deliverable Indicator	STATIC	Not applicable

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Material Economic Terms For Rate Lock

FIELD	TYPE	EUR	GBP	USD
Trade Date	STATIC	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction
Start Date (days from Trade date)	STATIC	2 EUTA Business Days	0 GBLO Business Days	2 USNY, GBLO Business Days
End Date	STATIC If start date is changed, this cell must be changed	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date	The duration of the tenor calculated from the Start Date
Cpty	STATIC	Non SD/MSP	Non SD/MSP	Non SD/MSP
My Entity	STATIC	SD/MSP	SD/MSP	SD/MSP
Contract Type	STATIC	New	New	New
Settlement Ccy	STATIC	EUR	GBP	USD
Settlement Payment Date (from Trade Date)	STATIC	2 EUTA Business Days	0 GBLO Business Days	2 USNY, GBLO Business Days
Master Agreement	STATIC	ISDA	ISDA	ISDA
Definitions	STATIC	2006 ISDA	2006 ISDA	2006 ISDA

Material Economic Terms For Gilts

FIELD	TYPE	GBP
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
Start Date (Days from Trade date)	STATIC	0 GBLO Business Days
Cpty	STATIC	Non SD/MSP
My Entity	STATIC	SD/MSP
Contract Type	STATIC	New
Pay/Rec Floating (My Entity)	STATIC	Opposite of Pay/Rec Fixed
Zero Coupon Indicator	STATIC	Unselected or indicates zero coupon
Roll Date	STATIC	Calculated from last day of swap (w/o stub or adjustment
Month End Rolls	STATIC	TRUE
Standard Fixed Basis	STATIC	ACT/365.FIXED
Standard Fixed Payment Freq	STATIC	Tenor <2y = 1y Tenor >=2y = 6m
IMM Fixed Payt Freq	STATIC	1y
Fixed Rolls Holiday Center	STATIC	GBLO
Fixed Payment Dates Holiday Centres	STATIC	GBLO
Adjusted Fixed Period End Dates	STATIC	TRUE
Adjusted Final Fixed Period End Date	STATIC	TRUE
Notional (Floating)	STATIC	Same as Notional (Fixed)
Currency (Floating)	STATIC	Same as Currency (Fixed)
Designated Maturity	STATIC	Tenor <2y = 3m Tenor >=2y = 6m
Float Basis	STATIC	ACT/365.FIXED
Float Roll Freq	STATIC	Tenor <2y = 3m Tenor >=2y = 6m

FIELD	TYPE	GBP
Floating Payt Freq	STATIC	Tenor <2y = 3m Tenor >=2y = 6m
Payment Date Lag	STATIC	0
Floating Payment Dates Holiday Centres	STATIC	GBLO
Float Convention	STATIC	MODF
Float Adj End Convention	STATIC	MODF
Floating Roll Dates Holiday Centres	STATIC	GBLO
Spread Over Floating	STATIC	Blank
1st Floating Fixing Rate	STATIC	Blank
Adjusted Float Period End Dates	STATIC	TRUE
Adjusted Final Float Period End Date	STATIC	TRUE
Floating Rate Fixing Days Offset	STATIC	0
Fixing Dates Holiday Centres	STATIC	GBLO
Different 1st Floating Fixing Rule	STATIC	FALSE (read only)
1st Fixing Holiday Centres	STATIC	GBLO
Reset in arrears	STATIC	Unselected
Stub Indicator	STATIC	Unselected OR Indicates trade has a stub period
Different Fixed Start Date	STATIC	Unselected: If selected, Date when initial accrual period start differs from float
Master Agreement	STATIC	ISDA
Definitions	STATIC	2006 ISDA