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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
			AUD
			<u>CAD</u>
			<u>CHF</u>
			<u>EUR</u>
	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.	<u>GBP</u>
			<u>JPY</u>
			<u>USD</u>
Interest Rate Swap			<u>CZK</u>
			<u>DKK</u>
			<u>HKD</u>
			<u>NOK</u>
			<u>NZD</u>
			<u>SEK</u>
			<u>SGD</u>
			ZAR

LLOYDS PRODUCT NAME	PRODUCT CLASSIFICATION	PRODUCT DESCRIPTION	MATERIAL ECONOMIC TERMS
LLOYDS PRODUCT NAME Tenor Basis Swap	PRODUCT CLASSIFICATION	PRODUCT DESCRIPTION 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	MATERIAL ECONOMIC   TERMS   AUD   CAD   CHF   EUR   GBP   JPY   USD   CZK   DKK   HKD   NOK   NZD   SEK
			<u>SGD</u> ZAR

LLOYDS PRODUCT NAME	PRODUCT CLASSIFICATION	PRODUCT DESCRIPTION	MATERIAL ECONOMIC TERMS
		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.	
Base Rate Swap	InterestRate:IRSwap:Basis	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.	<u>GBP</u>
		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	EUR
		(or overnight index rate) over every day of the payment period.	<u>GBP</u>
Overnight Index Swap	InterestRate:IRSwap:OIS	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.	<u>USD</u>

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 CHE EUR GBP JPY USD CZK DKK HKD NOK NZD SEK SGD ZAR

LLOYDS PRODUCT NAME	PRODUCT CLASSIFICATION	PRODUCT DESCRIPTION	MATERIAL ECONOMIC TERMS
			AUD
			<u>CAD</u>
			<u>CHF</u>
			<u>EUR</u>
		An over-the-counter contract between parties that	<u>GBP</u>
		determines the rate of interest, or the currency	<u>JPY</u>
Vanilla FRA		exchange rate, to be paid or received on an obligation	<u>USD</u>
	InterestRate:FRA	determine the rates to be used along with the	<u>CZK</u>
		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.	<u>DKK</u>
			<u>HKD</u>
			<u>NOK</u>
			<u>NZD</u>
			<u>SEK</u>
			<u>SGD</u>
			ZAR
	InterestRate:Exotic	A hedging tool used to manage interest-rate risk by effectively securing the current day's interest rates, to	EUR
Rate lock transactions		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.	<u>GBP</u>
			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).	<u>GBP</u>

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

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 <u>French CPI exTob</u> <u>German CPI</u> <u>Irish CPI</u> <u>Italian CPI</u> <u>Spanish CPI</u> <u>HICPx EUR</u> <u>UK RPI</u>
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%.	US CPI CAD CHF DKK NOK SEK ZAR AUD EUR GBP JPY USD

LLOYDS PRODUCT NAME	PRODUCT CLASSIFICATION	PRODUCT DESCRIPTION	MATERIAL ECONOMIC TERMS
			<u>CAD</u>
			<u>CHF</u>
			<u>DKK</u>
		Similarly an interest rate floor is a derivative contract	<u>NOK</u>
		in which the buyer receives payments at the end of	<u>SEK</u>
Interest Rate Floor	InterestRate:CapFloor	each period in which the interest rate is below the	ZAR
		agreed strike price.	<u>AUD</u>
			EUR
			<u>GBP</u>
			<u>JPY</u>
			<u>USD</u>
		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	EUR
			<u>GBP</u>
			<u>USD</u>
			<u>CAD</u>
Digital Cap	InterestRate:CapFloor		<u>CHF</u>
		specified period and in respect of a pre-agreed	<u>DKK</u>
		nominated amount ('Notional Amount').	<u>JPY</u>
			<u>NOK</u>
			<u>SEK</u>

LLOYDS PRODUCT NAME	PRODUCT CLASSIFICATION	PRODUCT DESCRIPTION	MATERIAL ECONOMIC TERMS
			<u>EUR</u>
		A Digital Floor allows you to receive an unfront cash	<u>GBP</u>
		payment, in exchange for your agreement to pay a	<u>USD</u>
		pre-agreed amount ('Digital Payout'), if the Floating	<u>CAD</u>
Digital Floor	InterestRate:CapFloor	Rate Benchmark declines beyond a pre-agreed	<u>CHF</u>
		minimum level ('Floor Rate'). This agreement is for a	<u>DKK</u>
		specified period and in respect of a pre-agreed nominated amount ('Notional Amount').	<u>JPY</u>
			<u>NOK</u>
			<u>SEK</u>
		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.	<u>AUD</u>
			EUR
			<u>GBP</u>
			<u>JPY</u>
			<u>USD</u>
Europoon Swantion	InteractPate:Ontion:Swantion		<u>CAD</u>
European Swaption	interestrate.option.swaption		<u>CHF</u>
			<u>DKK</u>
			<u>NOK</u>
			NZD
			<u>SEK</u>
			ZAR

LLOYDS PRODUCT NAME	PRODUCT CLASSIFICATION	PRODUCT DESCRIPTION	MATERIAL ECONOMIC TERMS
			AUD
			EUR
			<u>GBP</u>
		An exchange of cash flows in which one counterparty	<u>JPY</u>
		makes payments based on a fixed interest rate, the	<u>USD</u>
Callable Interest Rate Swap -	InterestRate IRSwan FixedFloat	other counterparty makes payments based on a	<u>CAD</u>
European	interestitate.inswap.ineditoat	fixed interest rate has the right to end the swap	<u>CHF</u>
		before it matures.	<u>DKK</u>
			<u>NOK</u>
			<u>NZD</u>
			<u>SEK</u>
			ZAR
	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	EUR
Demoudes Cuestian		agreement at a prearranged future date. However, the Bermuda swaption has prearranged limitations and rules on when to exercise.	GBP
Bermudan Swaption		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.	JPY
			<u>USD</u>
			EUR
Callable Interest Rate Swap -	InterestPate IPSwap EivedFloat	An interest Rate Swap with a Callable feature which has multiple exercise dates, Bermudan feature.	GBP
Bermudan	InterestRate:IRSwap:FixedFloat		JPY
			USD

LLOYDS PRODUCT NAME	PRODUCT CLASSIFICATION	PRODUCT DESCRIPTION	MATERIAL ECONOMIC TERMS
Reset in Arrears Interest Rate		LIBOR-in-arrears swap is a type of swap where each payment is based upon the LIBOR at the and of the payment period. This is in	<u>EUR</u>
Swaps (e.g. LIBOR in Arrears	InterestRate:IRSwap:FixedFloat	contrast to a traditional LIBOR swap where the interest is based	<u>GBP</u>
Swap)		on the beginning or the original interest period. Also called in- arrears swap, swap-in-arrears, reset swap, and arrears swap.	<u>USD</u>
		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 LIBOB rates have or have not broken through a	EUR
Barrier Cap	InterestRate:CapFloor	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	<u>GBP</u>
		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.	USD
	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	EUR
Barrier Floor		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	<u>GBP</u>
		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.	USD
		A constant maturity swap, also known as a CMC, is a	<u>GBP</u>
		swap that allows the purchaser to fix the duration of	<u>USD</u>
		received flows on a swap.	EUR
Constant Maturity Swan			JPY
(CMS)	InterestRate:IRSwap:FixedFloat	The floating leg of an interest rate swap typically	<u>CHF</u>
		resets against a published index. The floating leg of a	AUD
		constant maturity swap fixes against a point on the	<u>NOK</u>
		swap curve on a periodic basis.	<u>SEK</u>
			DKK

LLOYDS PRODUCT NAME	PRODUCT CLASSIFICATION	PRODUCT DESCRIPTION	MATERIAL ECONOMIC TERMS
		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	<u>GBP</u>
		lockout date. An inverse floater swap is similar to a vanilla swap in that one of	USD
		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	EUR
		reference rate decreases.	<u>JPY</u>
Inverse Floater on CMS	InterestRate:IRSwap:FixedFloat	How is the second leg calculated? The rate is calculated as follows: Fixed rate – floating reference rate x gearing factor	CHF
		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.	AUD
			<u>NOK</u>
			<u>SEK</u>
			<u>DKK</u>
		A constant maturity swap (CMS) spread note is a derivative with a payoff based on the difference of	<u>GBP</u>
			<u>USD</u>
			EUR
			<u>JPY</u>
CMS Spread Swap	InterestRate:IRSwap:FixedFloat		<u>CHF</u>
		two swap rates of specific maturities.	AUD
			<u>NOK</u>
			<u>SEK</u>
			<u>DKK</u>

LLOYDS PRODUCT NAME	PRODUCT CLASSIFICATION	PRODUCT DESCRIPTION	MATERIAL ECONOMIC TERMS
			<u>GBP</u>
			<u>USD</u>
CMS Cap / Floor			EUR
			<u>JPY</u>
	InterestRate:CapFloor	CMS cap/floors pay a typical cap/floor pay-off but	<u>CHF</u>
		based on the swap rate instead of a Libbl rate.	AUD
			<u>NOK</u>
			<u>SEK</u>
			<u>DKK</u>
			<u>GBP</u>
	InterestRate:CapFloor	A constant maturity swan (CMC) spread note is a	<u>USD</u>
		estRate: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	EUR
			<u>JPY</u>
Digital CMS			<u>CHF</u>
		will be made, provided that a certain, predetermined	AUD
		price threshold (of the underlying asset) is not	<u>NOK</u>
		achieved at a specified moment of time.	<u>SEK</u>
			<u>DKK</u>
		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 cocurity for another in order to change the maturity (in the	EUR
Callable Reset in Arrears Interest Rate Swaps	InterestRate:Exotic	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	<u>GBP</u>
		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.	USD

LLOYDS PRODUCT NAME	PRODUCT CLASSIFICATION	PRODUCT DESCRIPTION	MATERIAL ECONOMIC TERMS
Adjustable Duration Swap		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	EUR
	InterestRate:Exotic	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	<u>GBP</u>
		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.	<u>USD</u>
Flexible Notional Swap		A Flexible Notional Swap gives a borrower a fixed rate that can be	<u>EUR</u>
	InterestRate:Exotic	applied against a range of loan balances. It is an effective tool to mitigate interest rate exposure during the construction phase of a	<u>GBP</u>
		project with an uncertain draw schedule.	<u>USD</u>
		A European Flipper Swap is an agreement between you and Lloyds TSB to exchange interest payments relating to a pre-agreed	EUR
European Flipper Swap	InterestRate:Exotic	amount ('Notional Amount'), on specified dates, for a specified period.	<u>GBP</u>
		exchange for your agreement to pay Lloyds TSB a floating rate of interest that is subject to an adjustment.	<u>USD</u>
			EUR
Range Rate Swap	InterestRate:Exotic	Package components: Swap, Cap & Floor, Tenor	<u>GBP</u>
		whichever is lowest in components.	USD
		A Participating Interest Rate Swap is an agreement between you	<u>EUR</u>
Participating IR Swap	InterestRate:Exotic	and Lloyds TSB to exchange interest payments relating to a pre- agreed amount ('Notional Amount') on specified dates for a	GBP
		specified period.	USD

LLOYDS PRODUCT NAME	PRODUCT CLASSIFICATION	PRODUCT DESCRIPTION	MATERIAL ECONOMIC TERMS
		Constituent components: Pace Pate Can and Pace	EUR
Participating Base Rate Swap	InterestRate:Exotic	Rate Swap	<u>GBP</u>
			<u>USD</u>
Participating Base Rate Swap		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.	EUR
	InterestRate:Exotic	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	GBP
		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.	USD
Interest Rate Collar		An interest rate cap is a derivative in which the buyer receives	EUR
	InterestRate:Exotic	exceeds the agreed strike price. An example of a cap would be an	GBP
		agreement to receive a payment for each month the LIBOR rate exceeds 2.5%.	USD
		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 are agreed minimum (the (Elect Trigger	EUR
Enhanced Collar	InterestRate:Exotic	Rate') and maximum (the 'Cap Rate') levels. This structure protects you against increasing interest costs	GBP
		payable on a separate debt, whilst maintaining some ability to benefit from decreases in the Floating Rate Benchmark down to the Floor Trigger Rate.	<u>USD</u>
		A Structured Collar is an agreement between you and Lloyds TSB	EUR
Structured Collar	InterestRate:Exotic	that keeps the interest rate that you are required to pay for your underlying debt within pre-agreed minimum (the 'Floor Rate') and	<u>GBP</u>
		maximum (the 'Cap Rate') levels.	<u>USD</u>
		An Interest Rate Swap with Downside Protection is an agreement between you and Lloyds TSB to exchange interest payments	EUR
Interest rate swap with downside protection,	InterestRate:Exotic	specified dates, for a specified period. Llovds TSB agrees to pay you a floating rate of interest ("Floating	<u>GBP</u>
		Rate Benchmark"), in exchange for your agreement to pay Lloyds TSB a fixed rate of interest ("Fixed Rate").	<u>USD</u>

LLOYDS PRODUCT NAME	PRODUCT CLASSIFICATION	PRODUCT DESCRIPTION	MATERIAL ECONOMIC TERMS
		An interest rate swap used to alter the cash flow	EUR
Limited Liability Swap	InterestRate:Exotic	characteristics of an institution's liabilities so as to provide	<u>GBP</u>
		a better match with its assets.	<u>USD</u>
		Package components:	EUR
Leveraged Floor IR Collar	InterestRate:Exotic	Short Cap	<u>GBP</u>
		Long Floor at leveraged Notional (e.g. 2x long Floor)	<u>USD</u>
Balance Guaranteed Swap		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	EUR
	InterestRate:Exotic	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	<u>GBP</u>
		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.	USD
		Providing an IR hedge where the client has the contingent right to be able	EUR
Deal Contingent IRS	InterestRate:Exotic	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-	<u>GBP</u>
		defined contingent events.	<u>USD</u>
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).	<u>GBP</u>
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.	<u>GBP</u>

### **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				
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				
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				
Zero Coupon Indicator	STATIC	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 = <u>ACT/360</u> Tenor >=1y = ACT/365.FIXED	30/360	ACT/365.FIXED
Standard Fixed Payment Freq	STATIC	1у	Tenor <2y = 1y Tenor >=2y = 6m	Tenor <1y = 1y Tenor >=1y = 6m	6M	Tenor <2y = 1y Tenor >=2y = 6m

FIELD	ΤΥΡΕ	EUR	CAD	JPY	USD	GBP
IMM Fixed Payt Freq	STATIC	1y	1у	1у	1у	1у
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		3m	Tenor <2y = 3m Tenor >=2y = 6m
Payment Date Lag	STATIC	0	0	0	0	0

FIELD	ΤΥΡΕ	EUR	CAD	JPY	USD	GBP
Floating Payment Dates Holiday Centres	STATIC	EUTA	САТО	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	САТО	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 1 <sup>st</sup> Floating Fixing Rule	STATIC	FALSE (read only)	FALSE (read only)	FALSE (read only)	FALSE	FALSE (read only)

FIELD	ΤΥΡΕ	EUR	CAD	JPY	USD	GBP
1 <sup>st</sup> Fixing Holiday Centres	STATIC	EUTA	CATO	GBLO	GBLO, USNY	GBLO
<b>Reset in arrears</b>	STATIC	Unselected	Unselected	Unselected	Unselected	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	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				
Non-Deliverable Indicator	STATIC	Not applicable				

# Material Economic Terms For Fixed Float cont...

FIELD	ΤΥΡΕ	CHF	NOK	SEK	DKK	AUD
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	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				
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				
Zero Coupon Indicator	STATIC	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	1у	1у	1у	1у	Tenor <4y = 3m Tenor >=4y = 6m

FIELD	ΤΥΡΕ	CHF	NOK	SEK	DKK	AUD
IMM Fixed Payt Freq	STATIC	1y	1у	1у	1у	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		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		Tenor <2y = 3m Tenor >=2y = 6m	Tenor <4y = 3m Tenor >=4y = 6m
Payment Date Lag	STATIC	0	0	0	0	0

FIELD	ΤΥΡΕ	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 1 <sup>st</sup> Floating Fixing Rule	STATIC	FALSE	FALSE (read only)	FALSE (read only)	FALSE (read only)	FALSE (read only)

FIELD	ΤΥΡΕ	CHF	NOK	SEK	DKK	AUD
1 <sup>st</sup> Fixing Holiday Centres	STATIC	GBLO	NOOS	SEST	DKCO	AUSY
<b>Reset in arrears</b>	STATIC	Unselected	Unselected	Unselected	Unselected	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	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				
Non-Deliverable Indicator	STATIC	Not applicable				

### Material Economic Terms For Fixed Float cont...

FIELD	ΤΥΡΕ	СZК	HKD	NZD	SGD	ZAR
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	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				
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				
Zero Coupon Indicator	STATIC	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			6m	

FIELD	ΤΥΡΕ	СZК	HKD	NZD	SGD	ZAR
IMM Fixed Payt Freq	STATIC	1y	1y	6m	1y	1у
Fixed Rolls Holiday Center	STATIC	CZPR	НКНК	NZAU, NZWE	SGSI	ZAJO
Fixed Payment Dates Holiday Centres	STATIC	CZPR	НКНК	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)				
Currency (Floating)	STATIC	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		6m	3m
Payment Date Lag	STATIC	0	0	0	0	0

FIELD	ΤΥΡΕ	СZК	НКД	NZD	SGD	ZAR
Floating Payment Dates Holiday Centres	STATIC	CZPR	нкнк	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	НКНК	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	НКНК	NZWE	SGSI, GBLO	ZAJO
Different 1 <sup>st</sup> Floating Fixing Rule	STATIC	FALSE (read only)				

FIELD	ΤΥΡΕ	СZК	HKD	NZD	SGD	ZAR
1 <sup>st</sup> Fixing Holiday Centres	STATIC	CZPR	нкнк	NZWE	SGSI	ZAJO
<b>Reset in arrears</b>	STATIC	Unselected	Unselected	Unselected	Unselected	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	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				
Non-Deliverable Indicator	STATIC	Not applicable				

# 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					
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					
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

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			
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			
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)			

FIELD	ΤΥΡΕ	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	САТО	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	САТО	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

#### Material Economic Terms For Basis Swaps Cont...

FIELD	ΤΥΡΕ	NOK	SEK	DKK	AUD	СΖК
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 The duration of the The du enor calculated from tenor calculated from 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	СΖК
Floating Leg 1 and 2 Basis	STATIC	ACT/360	ACT/360	ACT/360	ACT/365.FIXED ACT/360 for AUD- LIBOR-BBA	ACT/360

FIELD	ΤΥΡΕ	NOK	SEK	DKK	AUD	СΖК
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				
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	None	None	None	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)	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)

FIELD	ΤΥΡΕ	NOK	SEK	DKK	AUD	СΖК
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
FIELD	TYPE	NOK	SEK	DKK	AUD	CZK
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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

### Material Economic Terms For Basis Swaps Cont...

FIELD	ΤΥΡΕ	НКД	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	НКД	NZD	SGD	ZAR
Floating Leg 1 and 2 Basis	STATIC	ACT/365.FIXED	ACT/365.FIXED	ACT/365.FIXED	ACT/365.FIXED

FIELD	ΤΥΡΕ	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			
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	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)

FIELD	ΤΥΡΕ	HKD	NZD	SGD	ZAR
Month End Rolls	STATIC	FALSE	FALSE	FALSE	FALSE
Floating Leg 1 and 2 Holiday Centres	STATIC	нкнк	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	нкнк	NZAU, NZWE	SGSI	ZAJO
Floating Leg 1 and 2 Fixing Dates	STATIC	0	0	-2	0

FIELD	ΤΥΡΕ	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	нкнк	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	нкнк	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

# **Material Economic Terms For OIS**

FIELD	ΤΥΡΕ	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 theThe duration of theTtenor calculated fromtenor calculated fromtenorthe Start Datethe Start Datethe 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

FIELD	ΤΥΡΕ	EUR	CAD	JPY	USD	GBP
Fixed Roll Dates Holiday Centres	STATIC	EUTA	САТО	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	САТО	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				

FIELD	ΤΥΡΕ	EUR	CAD	JPY	USD	GBP
Notional (Floating)	STATIC	Same as Notional (Fixed)				
Currency (Floating)	STATIC	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- <u>COMPOUND</u> 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				

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

# Material Economic Terms For OIS Cont...

FIELD	ΤΥΡΕ	CHF	SEK	DKK	HKD
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	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			
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

FIELD	ΤΥΡΕ	CHF	SEK	DKK	HKD
Fixed Roll Dates Holiday Centres	STATIC	CHZU	SEST	DKCO	нкнк
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	нкнк
Fixing Days Offset (Days)	STATIC	-1	-1	-1	0
Fixing Dates Holiday Centres	STATIC	CHZU	SEST	DKCO	нкнк
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

FIELD	ΤΥΡΕ	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	SEK-SIOR-OIS- COMPOUND COMPOUND	
Float Roll Freq	STATIC	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			
Fixing Days Offset (Days)	STATIC	-1	-1	-1	0
Fixing Dates Holiday Centres	STATIC	CHZU	SEST	DKCO	нкнк
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

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

### Material Economic Terms For OIS Cont...

FIELD	ΤΥΡΕ	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

FIELD	ΤΥΡΕ	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	

FIELD	ΤΥΡΕ	SGD	AUD	NZD	
Notional	STATIC	Same as Notional	Same as Notional	Same as Notional	
(Floating)	517.110	(Fixed)	(Fixed)	(Fixed)	
Currency	STATIC	Same as Currency	Same as Currency	Same as Currency	
(Floating)	STATIC	(Fixed)	(Fixed)	(Fixed)	
Floating Rate	STATIC	SGD-SONAR-OIS-VWAP-	AUD-AONIA-OIS-	NZD-NZIONA-OIS-	
Index	STATIC	COMPOUND	COMPOUND	COMPOUND	
Eleat Boll Erea	STATIC	Tenor <1y = 1t	If Tenor <1y then 1T	Tenor <1y = 1t	
Float Roll Freq	STATIC	Tenor >=1y = 1y	If Tenor >=1y then 1Y	Tenor >=1y = 1y	
Float Basis	STATIC	ACT/365.FIXED	ACT/365.FIXED	ACT/365.FIXED	
Float		MODE	MODE	MODE	
Convention	SIAIIC	INIGEI	WODI		
Float Adj Period	STATIC	ATIC MODF MODF		MODE	
End Convention	JIANC				
Float Adj Final	STATIC	MODE	MODE	MODE	
Convention	JIANC	WODI	WODI	WODI	
	STATIC	Tenor <1y = 1t	If Tenor <1y then 1T	Tenor <1y = 1t	
Float Payt Freq	STATIC	Tenor >=1y = 1y	If Tenor >=1y then 1Y	Tenor >=1y = 1y	
Fixing Days	CTATIC	0	0	0	
Offset (Days)	STATIC	U	U	U	
Fixing Dates	CTATIC				
Holiday Centres	STATIC	SGSI, GBLO	AUSY	NZAU, NZWE	
Stub Indicator	STATIC	Unselected OR Indicates	Unselected OR Indicates	Unselected OR Indicates	
Stub mulcator	STATIC	trade has a stub period	trade has a stub period	trade has a stub period	

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FIELD	ΤΥΡΕ	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

# Material Economic Terms For Cross Currency Basis

FIELD	ΤΥΡΕ	EUR	CAD	JPY	USD	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	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				
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

FIELD	ΤΥΡΕ	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				
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	САТО	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

FIELD	ΤΥΡΕ	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	САТО	JPTO, GBLO	USNY, GBLO	GBLO
Floating Leg 1 or 2 (Roll Dates) Adjust Float Start Date	STATIC	FALSE	FALSE	FALSE	FALSE	FALSE

FIELD	ΤΥΡΕ	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	САТО	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	САТО	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	САТО	GBLO	GBLO, USNY	GBLO

FIELD	ΤΥΡΕ	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				
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"

FIELD	ΤΥΡΕ	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"

FIELD	ΤΥΡΕ	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				

### Material Economic Terms For Cross Currency Basis Cont...

FIELD	TYPE	CHF	NOK	SEK	DKK	AUD
		The date which the	The date which the			
Trade Date	STATIC	parties enter into the	parties enter into the			
		transaction	transaction	transaction	transaction	transaction
		The duration of the	The duration of the			
End Date	STATIC	tenor calculated from	tenor calculated from	tenor calculated from	tenor calculated from	tenor calculated from
		the Start Date	the Start Date	the Start Date	the Start Date	the Start Date
Start Date (days					2 DKCO Business Days	
from Trade	STATIC	2 CHZU Business Days	2 NOOS Business Days	2 SEST Business Days	(0 for DKK-CIBOR-	1 AUSY Business Days
date)					DKNA13)	
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	STATIC	0	0	0	0	0
Floating						
Floating Leg 1	STATIC	CHE	NOK	SEK	סאא	
and 2 Currency	SIAIIC		NOK	JER	DRK	700
Floating Leg 1	STATIC	ACT/360	ACT/360	ACT/360	ACT/360	ACT/365 FIXED
and 2 Basis	517(110	///////////////////////////////////////	///////////////////////////////////////	///////////////////////////////////////	///////////////////////////////////////	
Floating Leg 1	STATIC	Зm	Зm	Зm	Зm	Зm
and 2 Payt Freq	5.7.10	5				5
Floating Leg 1	STATIC	3m	3m	Зm	3m	Зm
and 2 Roll Freq	517/110	511	511	511	511	511
Floating Leg 1	STATIC	2m	2m	2m	2m	2m
and 2 Reset Freq	STATIC	5111	5111	5111	5111	5111
Floating Leg 1						
and 2 Comp	STATIC	None	None	None	None	None
Method						

FIELD	ΤΥΡΕ	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				
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

FIELD	ΤΥΡΕ	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

FIELD	ΤΥΡΕ	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

FIELD	ΤΥΡΕ	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				
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"

FIELD	ΤΥΡΕ	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"

FIELD	ΤΥΡΕ	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				

# Material Economic Terms For Cross Currency Basis cont...

FIELD	TYPE	СΖК	HKD	NZD	SGD	ZAR
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	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				
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

FIELD	ΤΥΡΕ	СΖК	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				
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	нкнк	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

FIELD	TYPE	СΖК	HKD	NZD	SGD	ZAR
Floating Leg 1 and 2 Payment Date Holiday Centers	STATIC	CZPR	нкнк	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	НКНК	NZWE	SGSI	ZAJO
Floating Leg 1 and 2 (Fixing Dates) Different 1st Fixing Rule	STATIC	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				
Floating Leg 1 or 2 (Roll Dates) Holiday Centres	STATIC	CZPR	нкнк	NZAU, NZWE	SGSI	ZAJO

FIELD	ΤΥΡΕ	СZК	НКD	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	нкнк	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	нкнк	NZWE	SGSI, GBLO	ZAJO
Floating Leg 1 or 2 Different 1st Fixing Rule	STATIC	FALSE (read only)				
Floating Leg 1 or 2 1st Fixing Holiday Centres	STATIC	CZPR	нкнк	NZAU, NZWE	SGSI	ZAJO

FIELD	TYPE	СΖК	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				
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"
FIELD	ΤΥΡΕ	СZК	НКД	NZD	SGD	ZAR
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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"

FIELD	ΤΥΡΕ	СΖК	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				

# **Material Economic Terms For FRAs**

FIELD	ΤΥΡΕ	EUR	JPY	CAD	USD	GBP
Trade Date	STATIC	The date which the parties enter into the transaction				
Cpty	STATIC	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

FIELD	ΤΥΡΕ	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	САТО	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				

### Material Economic Terms For FRAs Cont...

FIELD	ΤΥΡΕ	CHF	NOK	SEK	DKK	СΖК
Trade Date	STATIC	The date which the parties enter into the transaction				
Cpty	STATIC	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

FIELD	ΤΥΡΕ	CHF	NOK	SEK	DKK	СΖК
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				

### Material Economic Terms For FRAs cont...

FIELD	ΤΥΡΕ	НКD	SGD	ZAR	AUD	NZD
Trade Date	STATIC	The date which the parties enter into the transaction				
Cpty	STATIC	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

FIELD	ΤΥΡΕ	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	нкнк	SGSI	ZAJO	AUSY	NZAU, NZWE
Fixing Days Offset	STATIC	0	-2	0	0	0
Fixing Date Holidays: Holiday Centres	STATIC	нкнк	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				

# **Material Economic Terms For Swaptions**

FIELD	Туре	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	Same as Notional	Same as Notional	Same as Notional
Notional (Floating)		(Fixed)	(Fixed)	(Fixed)	(Fixed)
Currency (Floating)	STATIC	Same as Currency (Fixed)	Same as Currency (Fixed)	Same as Currency (Fixed)	Same as Currency (Fixed)
Premium Payment	STATIC	Calculated	Calculated	Calculated	Calculated
Date	STATIC	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	САТО	GBLO; JPTO	GBLO; USNY
Expiry Date Business Day Convention	STATIC	FOLL	FOLL	FOLL	FOLL
Option Expiry Earliest Time	STATIC	9am	9am	9am	9am
<b>Option Expiry Time</b>	STATIC	11am	11am	3pm	11am
Option Expiry Time Location	STATIC	BEBR	САТО	JPTO	USNY

FIELD	Туре	EUR	CAD	JPY	USD
Option Style	STATIC	Static = European	Static = European	Static = European	Static = European
		Variable = Bermudan	Variable = Bermudan	Variable = Bermudan	Variable = Bermudan
Exercise Calc Agent	STATIC	SD	SD	SD	SD
Automatic Exercise	STATIC	Settlement = Cash = TRUE	FALSE	FALSE	FALSE
		Settlement = Physical =			
		FALSE			
Automatic Exercise	STATIC	0	N/A	N/A	N/A
Threshold					
Written Exercise	STATIC	FALSE	FALSE	FALSE	FALSE
Confirmation					
Required					
Premium Payment	STATIC	EUR	CAD	JPY	USD
Ссу					
Premium Payment	STATIC	Calculated;	Calculated;	Calculated;	Calculated;
Date		As default spot date for ccy			
Premium Payment	STATIC	FOLL	FOLL	FOLL	FOLL
Date Business Day					
Convention					
Premium Holiday	STATIC	EUTA	CATO	JPTO, GBLO	USNY, GBLO
Centres					
Cash Settlement	STATIC	11am	11am	3pm	11am
Valuation Time					
Cash Settlement	STATIC	0	0	0	0
Valuation Date					
Cash Settlement	STATIC	2	1	2	2
Payment Date					
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

FIELD	Туре	EUR	CAD	JPY	USD
Settlement Rate	STATIC	ISDA Source	Reference Banks	Reuters Screen 17143	Reference Banks
Source					
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	STATIC	Not applicable	Not applicable	Not applicable	Not applicable
Indicator					
Roll Date	STATIC	Calculated from last day of			
		adjustment	adjustment	adjustment	adjustment
Standard Fixed Basis	STATIC	30/360	ACT/365.FIXED	Tenor <1y = ACT/360	30/360
				Tenor >=1y = ACT/365.FIXED	
Standard Fixed	STATIC	1у	Tenor <2y = 1y	Tenor <1y = 1y	6M
Payment Freq			Tenor >2y = 6m	Tenor >=1y = 6m	
IMM Fixed Payt Freq	STATIC	1у	1у	1у	1у
Fixed Convention	STATIC	MODF	MODF	MODF	MODF
Fixed Adj End	STATIC	MODF	MODF	MODF	MODF
Convention					
Fixed Rolls Holiday	STATIC	EUTA	CATO	JPTO, GBLO	USNY, GBLO
Center				_	
Float Roll Freq	STATIC	Tenor $<2y = 3m$	3m	6m	3m
		1enor >=2y = 6m			
Float Payt Freq	STATIC	Tenor <2y = 3m	Tenor <2y = 3m	6m	3m
		Tenor $>=2y = 6m$	Tenor $>=2y = 6m$		
Float Basis	STATIC	ACT/360	ACT/365.FIXED	ACT/360	ACT/360
Float Convention	STATIC	MODF	MODF	MODF	MODF

FIELD	Туре	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			
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	САТО	JPTO, GBLO	USNY, GBLO
Floating Rate Fixing Days Offset	STATIC	-2	0	-2	-2
1 <sup>st</sup> Fixing Date Holiday Centres	STATIC	EUTA	САТО	GBLO	GBLO, USNY
Fixing Dates Holiday Centres	STATIC	EUTA	САТО	GBLO	GBLO
Different 1 <sup>st</sup> 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

# **Material Economic Terms For Swaptions**

FIELD	Туре	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			
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
<b>Option Expiry Time</b>	STATIC	11am	11am	12pm	11am
Option Expiry Time Location	STATIC	GBLO	GBLO	NOOS	SEST

FIELD	Туре	GBP	CHF	NOK	SEK
		Static = European	Static = European	Static = European	Static = European
Option Style	STATIC	Variable = Bermudan	Variable = Bermudan	Variable = Bermudan	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			
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			
Cash Settle Currency	STATIC	GBP	CHF	NOK	SEK
<b>Quotation Rate</b>	STATIC	Mid	Mid	Mid	Mid

FIELD	Туре	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	1у	1y	1у
IMM Fixed Payt Freq	STATIC	1y	1y	1у	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	3m
Float Basis	STATIC	ACT/365.FIXED	ACT/360	ACT/360	ACT/360
Float Convention	STATIC	MODF	MODF	MODF	MODF

FIELD	Туре	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
1 <sup>st</sup> Fixing Date Holiday Centres	STATIC	GBLO	GBLO	NOOS	SEST
Fixing Dates Holiday Centres	STATIC	GBLO	GBLO	NOOS	SEST
Different 1 <sup>st</sup> 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

# Material Economic Terms For Swaptions Cont...

FIELD	Туре	DKK	AUD	СZК	HKD
Trade Date	STATIC	The date which the parties			
	JIAIIC	enter into the transaction			
Start Date (days	STATIC	2 DKCO Business Days	1 ALISY Business Davs	2 C7PR Business Davs	0 HKHK Business Days
from Trade date)	5174110	(0 for DKK-CIBOR-DKNA13)			
		The duration of the tenor			
End Date	STATIC	calculated from the Start			
		Date	Date	Date	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
National (Floating) STATIC		Same as Notional	Same as Notional	Same as Notional	Same as Notional
Notional (Floating)	JIAIIC	(Fixed)	(Fixed)	(Fixed)	(Fixed)
Currency (Floating) STATI		Same as Currency	Same as Currency	Same as Currency	Same as Currency
currency (ribating)	JIAIIC	(Fixed)	(Fixed)	(Fixed)	(Fixed)
Premium Payment	STATIC	Calculated	Calculated	Calculated	Calculated
Date	JIANC	As default Start Date for ccy			
Expiry Date	STATIC	The last day of the Expiry			
	JIANC	Period subject to adjustment			
Expiry Date Business	STATIC	DKCO	ΔΗ Ιςγ	GBLO: C7PR	нкнк
Day Center	517/110				
Expiry Date Business	STATIC	FOLL	FOLL	FOLI	FOLI
Day Convention	517(110		1011	1011	
Option Expiry	STATIC	9am	9am	9am	9am
Earliest Time	517/110		50111	50111	5011
<b>Option Expiry Time</b>	STATIC	11am	10am	11am	11am
Option Expiry Time Location	STATIC	DKCO	AUSY	CZPR	нкнк

FIELD	Туре	DKK	AUD	СZК	HKD
Ontion Style	STATIC	Static = European	Static = European	Static = European	Static = European
	STATIC	Variable = Bermudan	Variable = Bermudan	Variable = Bermudan	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	СZК	НКД
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	нкнк
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

FIELD	Туре	DKK	AUD	СΖК	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	1у	Tenor <4y = 3m Tenor >=4y = 6m	1у	3m
IMM Fixed Payt Freq	STATIC	1y	Tenor <4y = 3m Tenor >=4y = 6m	1у	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	нкнк
Float Roll Freq	STATIC	Tenor <2y = 3m Tenor >=2y = 6m	Tenor <4y = 3m Tenor >=4y = 6m	6m	3m
Float Payt Freq	STATIC		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

FIELD	Туре	DKK	AUD	СZК	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	нкнк
Floating Rate Fixing Days Offset	STATIC	-2	0	-2	0
1 <sup>st</sup> Fixing Date Holiday Centres	STATIC	DKCO	AUSY	CZPR	нкнк
Fixing Dates Holiday Centres	STATIC	DKCO	AUSY	CZPR	нкнк
Different 1 <sup>st</sup> 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

# **Material Economic Terms For Swaptions**

FIELD	Туре	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
<b>Option Expiry Time</b>	STATIC	11am	11:15 AM	11am
Option Expiry Time Location	STATIC	NZWE	SGSI	ZAJO

FIELD	Туре	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

FIELD	Туре	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	1у	1у
<b>Fixed Convention</b>	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

FIELD	Туре	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
1 <sup>st</sup> Fixing Date Holiday Centres	STATIC	NZWE	SGSI	ZAJO
Fixing Dates Holiday Centres	STATIC	NZWE	SGSI, GBLO	ZAJO
Different 1 <sup>st</sup> 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

### **Material Economic Terms For Inflation**

FIELD	Туре	HICPx EUR	French CPI exTob	German CPI	Irish CPI	Italian CPI
Trade Date	STATIC	The date which the				
Trade Date	SIAIIC	transaction	transaction	transaction	transaction	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				
Cpty	STATIC	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	1у	1у	1у	1у	1у
Fixed Basis	STATIC	1/1	1/1	1/1	1/1	1/1
Fixed Payment Freq	STATIC	Same as tenor value				
Notional (Floating)	STATIC	Same as the Notional (Fixed)				
Currency (Floating)	STATIC	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				
Index	STATIC	EUR-EXT-CPI	FRC-EXT-CPI	DEM-CPI	IRL-CPI	ITL-WC-INT-CPI

FIELD	Туре	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

### **Material Economic Terms For Inflation cont...**

FIELD	Туре	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	1у	1у	1у	1у
Fixed Basis	STATIC	1/1	1/1	1/1	1/1
Fixed Payment Freq	STATIC	Same as tenor value			
Notional (Floating)	STATIC	Same as the Notional (Fixed)			
Currency (Floating)	STATIC	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			
Index	STATIC	ESP-R-CPI	UK-RPI	USA-CPI-U	CAD-CPI

FIELD	Туре	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	STATIC	None	None	None	None
Method					
Index Source	STATIC	SPIPCYOY (Bloomberg)	UKRPI (Bloomberg)	CPURNSA (Bloomberg)	CACPI (Bloomberg)
Related Bond (ISIN)	STATIC	Blank	Blank	Blank	Blank
Fixed Business Day	STATIC	MODF	MODF	MODF	MODF
Convention					
Roll Dates Holiday	STATIC	EUTA	GBLO	USNY, GBLO	САТО
Centres					
Adjust Fixed Start	STATIC	FALSE	FALSE	FALSE	FALSE
Date					
Adjust Float Start	STATIC	FALSE	FALSE	FALSE	FALSE
Date					
Adjust Fixed Period	STATIC	FALSE	FALSE	FALSE	FALSE
End Dates					
Adjust Final Fixed	STATIC	TRUE	TRUE	TRUE	TRUE
Period End Date					
Adjust Float Period	STATIC	FALSE	FALSE	FALSE	FALSE
End Dates					
Adjust Final Float	STATIC	TRUE	TRUE	TRUE	TRUE
Period End Date					
Payment Dates	STATIC	EUTA	GBLO	USNY, GBLO	CATO
Holiday Centres					
Master Agreement	STATIC	ISDA	ISDA	ISDA	ISDA
Inflation	STATIC	2008 ISDA	2008 ISDA	2008 ISDA	2008 ISDA
Definitions					
Definitions	STATIC	2006 ISDA	2006 ISDA	2006 ISDA	2006 ISDA

# **Material Economic Terms For CapFloor**

FIELD	ТҮРЕ	EUR	JPY	CAD	USD	GBP
Trade Date	STATIC	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				
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

FIELD	ТҮРЕ	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

FIELD	ТҮРЕ	EUR	JPY	CAD	USD	GBP
Roll Dates Holiday Centres	STATIC	EUTA	JPTO, GBLO	САТО	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
1 <sup>st</sup> Fixing Days Offset	STATIC	-2	-2	0 -2 for CAD-LIBOR- BBA	-2	0
1 <sup>st</sup> 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

# Material Economic Terms For CapFloor cont...

FIELD	ТҮРЕ	CHF	NOK	SEK	DKK	HKD
Trade Date	STATIC	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				
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

FIELD	ТҮРЕ	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				
Roll Date	STATIC	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

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

# Material Economic Terms For CapFloor cont...

FIELD	ТҮРЕ	СΖК	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	СΖК	ZAR	NZD	AUD
Floating Rate Designated Maturity	STATIC	6m	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

FIELD	ТҮРЕ	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
FIELD	ТҮРЕ	CZK	ZAR	NZD	AUD
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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
1 <sup>st</sup> Fixing Days Offset	STATIC	-2	0	0	0 2 GBLO Business Days for AUD-LIBOR-BBA
1 <sup>st</sup> 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

# Material Economic Terms For Callable Swap

FIELD	ΤΥΡΕ	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			
Zero Coupon Indicator	STATIC	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 = <u>ACT/360</u> Tenor >=1y = ACT/365.FIXED	30/360
Standard Fixed Payment Freq	STATIC	1у	Tenor <2y = 1y Tenor >=2y = 6m	Tenor <1y = 1y Tenor >=1y = 6m	6M

FIELD	ΤΥΡΕ	EUR	CAD	JPY	USD
IMM Fixed Payt Freq	STATIC	1у	1γ	1y	1у
Fixed Rolls Holiday Center	STATIC	EUTA	САТО	JPTO, GBLO	USNY, GBLO
Fixed Payment Dates Holiday Centres	STATIC	EUTA	САТО	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	САТО	JPTO, GBLO	USNY, GBLO

FIELD	ΤΥΡΕ	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	САТО	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	САТО	GBLO	GBLO
Different 1 <sup>st</sup> Floating Fixing Rule	STATIC	FALSE (read only)	FALSE (read only)	FALSE (read only)	FALSE
1 <sup>st</sup> Fixing Holiday Centres	STATIC	EUTA	САТО	GBLO	GBLO, USNY
Reset in arrears	STATIC	Unselected	Unselected	Unselected	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	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

FIELD	ΤΥΡΕ	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	САТО	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

# Material Economic Terms For Callable Swap cont...

FIELD	ΤΥΡΕ	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			
Zero Coupon Indicator	STATIC	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	1у	1у

FIELD	ΤΥΡΕ	GBP	CHF	NOK	SEK
IMM Fixed Payt Freq	STATIC	1y	1y	1y	1у
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

FIELD	ΤΥΡΕ	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 1 <sup>st</sup> Floating Fixing Rule	STATIC	FALSE (read only)	FALSE	FALSE (read only)	FALSE (read only)
1 <sup>st</sup> 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			
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

FIELD	ΤΥΡΕ	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

# Material Economic Terms For Callable Swap cont...

FIELD	ΤΥΡΕ	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			
Zero Coupon Indicator	STATIC	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	1у	Tenor <4y = 3m Tenor >=4y = 6m	6m	3m

FIELD	ΤΥΡΕ	DKK	AUD	NZD	ZAR
IMM Fixed Payt Freq	STATIC	1y	Tenor <4y = 3m Tenor >=4y = 6m	6m	1у
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

FIELD	ΤΥΡΕ	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 1 <sup>st</sup> Floating Fixing Rule	STATIC	FALSE (read only)	FALSE (read only)	FALSE (read only)	FALSE (read only)
1 <sup>st</sup> 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			
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

FIELD	ΤΥΡΕ	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

## **Material Economic Terms For LIBOR in Arrears**

FIELD	ΤΥΡΕ	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	1γ	6M	Tenor <2y = 1y Tenor >=2y = 6m
IMM Fixed Payt Freq	STATIC	1γ	1у	1у
Fixed Rolls Holiday Center	STATIC	EUTA, GBLO	USNY, GBLO	GBLO
Fixed Payment Dates Holiday Centres	STATIC	EUTA, GBLO	USNY, GBLO	GBLO

FIELD	ΤΥΡΕ	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

FIELD	ΤΥΡΕ	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 1 <sup>st</sup> Floating Fixing Rule	STATIC	FALSE (read only)	FALSE	FALSE (read only)
1 <sup>st</sup> 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	ΝΑ	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

# **Material Economic Terms For CMS**

FIELD	TYPE	EUR	JPY	USD	GBP	CHF
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	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				
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				
Zero Coupon Indicator	STATIC	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

FIELD	ΤΥΡΕ	EUR	JPY	USD	GBP	CHF
Standard Fixed Basis	STATIC	30/360	Tenor <1y = <u>ACT/360</u> 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

FIELD	ΤΥΡΕ	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
1 <sup>st</sup> Fixing Holiday Centres	STATIC	EUTA	GBLO	GBLO, USNY	GBLO	GBLO
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	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				
Non-Deliverable Indicator	STATIC	Not applicable				

## Material Economic Terms For CMS cont...

FIELD	ΤΥΡΕ	NOK	SEK	DKK	AUD
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	STATIC	2 NOOS Business Days	2 SEST Business Days	2 DKCO Business Days	1 AUSY Business Days
from Trade date)				(0 for DKK-CIBOR-DKNA13)	
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	STATIC	Opposite of Pay/Rec Fixed			
(My Entity)					
Zero Coupon	STATIC	Unselected or indicates zero			
Indicator		coupon	coupon	coupon	coupon
Roll Date	STATIC	Calculated from last day of			
		swap (w/o stub or adjustment			
Month End Rolls	STATIC	FALSE	FALSE	FALSE	FALSE

FIELD	ΤΥΡΕ	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		Tenor <2y = 3m Tenor >=2y = 6m	Tenor <4y = 3m Tenor >=4y = 6m	
Payment Date Lag	STATIC	0	0	0	0	

FIELD	ΤΥΡΕ	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
1 <sup>st</sup> Fixing Holiday Centres	STATIC	NOOS	SEST	DKCO	AUSY
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	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

# Material Economic Terms For CMS Cap / Floor

FIELD	ΤΥΡΕ	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

FIELD	ΤΥΡΕ	EUR	JPY	CAD	USD	GBP
		Unselected OR	Unselected OR	Unselected OR	Unselected OR	Unselected OR
Stub Indicator	STATIC	Indicates trade has a	Indicates trade has a	Indicates trade has a	Indicates trade has a	Indicates trade has a
		stub period	stub period	stub period	stub period	stub period
		Calculated from last	Calculated from last	Calculated from last	Calculated from last	Calculated from last
Roll Date	STATIC	day of cap/floor (w/o	day of cap/floor (w/o	day of cap/floor (w/o	day of cap/floor (w/o	day of cap/floor (w/o
		stub or adjustment)	stub or adjustment)	stub or adjustment)	stub or adjustment)	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	САТО	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
1 <sup>st</sup> Fixing Days Offset	STATIC	-2	-2	0 -2 for CAD-LIBOR-BBA	-2	0
1 <sup>st</sup> 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

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

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

FIELD	ΤΥΡΕ	CHF	NOK	SEK	DKK	HKD
		The date which the				
Trade Date	STATIC	parties enter into the				
		transaction	transaction	transaction	transaction	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				
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

FIELD	ΤΥΡΕ	CHF	ΝΟΚ	SEK	DKK	HKD
Stub Indicator	STATIC	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	нкнк
Payment Dates Payment Lag	STATIC	0	0	0	0	0
Float Payment Dates Holiday Centres	STATIC	CHZU	NOOS	SEST	DKCO	НКНК
1 <sup>st</sup> Fixing Days Offset	STATIC	-2	-2	-2	0	0
1 <sup>st</sup> Fixing Holiday Centres	STATIC	GBLO	NOOS	SEST	DKCO	НКНК

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

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

FIELD	ΤΥΡΕ	СZК	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

FIELD	ΤΥΡΕ	СΖК	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
1 <sup>st</sup> Fixing Days Offset	STATIC	-2	0	0	0 2 GBLO Business Days for AUD-LIBOR-BBA
1 <sup>st</sup> Fixing Holiday Centres	STATIC	CZPR	ZAJO	NZWE	AUSY

FIELD	ΤΥΡΕ	СΖК	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

## Material Economic Terms For Interest Rate Exotic Swaps

FIELD	ΤΥΡΕ	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

# **Material Economic Terms For Collars**

FIELD	ТҮРЕ	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

# Material Economic Terms For Base Rate Swaps

FIELD	ΤΥΡΕ	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	ΤΥΡΕ	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

# Material Economic Terms For Rate Lock

FIELD	ΤΥΡΕ	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	ΤΥΡΕ	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	1у
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

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FIELD	ΤΥΡΕ	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 1 <sup>st</sup> Floating Fixing Rule	STATIC	FALSE (read only)
1 <sup>st</sup> 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

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