

#: MS#124
Date: June 7, 2012
To: Distribution
From: Legal Department
Subject: Revisions to the MarkitSERV Operating Procedures (the "Operating Procedures") – Equity Derivatives

On February 6, 2012, MarkitSERV implemented an enhancement to DSMatch for DSMatch Equity Derivatives products, adding "TRY-TRLIBOR-BAT-MID" as an available floating rate option. This notice refers to updates specific to the Operating Procedures, such updates effective as of February 6, 2012. Capitalized terms used herein and not otherwise defined shall have those meaning referenced in the Operating Procedures.

Appendices G (Equity Share Swaps) and H (Equity Index Swaps) have been updated with the above referenced floating rate option. See attached blacklines of MarkitSERV Appendix G and H.

The enhancements referred to above are reflected on the attached documents and are effective upon implementation, unless otherwise noted. By submitting affected transactions to the applicable system, the User agrees to waive any applicable notice requirements relating to the changes.

Any questions or comments regarding this Important Notice or MarkitSERV in general should be directed to your account manager, CAG@markitserv.com or to Chise Yamamoto, Equity Derivatives Product Management, at 646-505-2306, chise.yamamoto@markitserv.com.

**TRANSACTION RECORD DESCRIPTION:
EQUITY SHARE SWAPS**

This Transaction Record Description relates to the Eligible Product and Eligible Transactions set forth below. It is a part of, and subject in all respects to, the most recent version of the Company Operating Procedures for Automated Confirmation and Matching System, published by MarkitSERV to which it is an Appendix (the "Operating Procedures"). Unless the context otherwise indicates, all terms used defined in the Operating Procedures shall have the same meanings in this Transaction Record Description.

Eligible Product: **Equity Share Swaps**

Eligible Transactions: **New Trades**

Full Terminations (can apply to all Equity Share Swaps, regardless of whether the terminated trade was originally confirmed through the System)

Partial Terminations (can apply to all Equity Share Swaps, regardless of whether the partially terminated trade was originally confirmed through the System)

Increases (can apply to all Equity Share Swaps, regardless of whether the increased trade was originally confirmed through the System)

Amendments (can apply only to Equity Share Swaps where the amended trade was originally confirmed through the System)

Transaction Record Description for New Trades

Replaced Document:

The Replaced Document for new trades that are equity share swaps shall in all cases be a "Transaction Supplement" (or any similar document not so named) that is referred to (or described) in a master confirmation agreement, and in some cases a master confirmation annex, that has been executed by two Users for the purpose of evidencing such new trades between them (each, a "Transaction Supplement"). Related Master Documents shall be:

- Master Agreement – uniquely identified by date – consisting of an ISDA Master Agreement (or similar document not so named) that has been executed by the relevant two Users. Any reference in a Transaction Record or a Master Confirmation Agreement to a Master Agreement shall be to the Master Agreement as it may have been, and may subsequently be, amended, supplemented or modified by the parties thereto.

- Master Confirmation Agreement – uniquely identified by date – constituting a Master Confirmation Agreement (or similar document not so named) relating to equity share swaps that has been executed by the relevant two Users and subject to a Master Agreement. If the two relevant Users have entered into more than one Master Confirmation Agreement with the same date, the Master Confirmation Agreements may be distinguished by the designation of Master Confirmation Transaction Type, Product Type, Sub-Product Type (if applicable) and any other data elements related to the Transaction Record.
- Master Confirmation Annex – uniquely identified by date – constituting a Master Confirmation Annex (or similar document not so named) relating to equity share swap transactions, executed by Users (or otherwise designated as applicable pursuant to the governing Master Confirmation Agreement) and subject to the governing Master Confirmation Agreement.

For the avoidance of doubt, where a Master Confirmation Transaction Type may refer to one or more Master Confirmation Agreements or Master Confirmation Annexes, the applicable Master Confirmation Agreement or Master Confirmation Annex will be identified by date.

The Company shall not be responsible for a User's failure to properly identify the Master Agreement, Master Confirmation Agreement or Master Confirmation Annex.

Notwithstanding any provision in the related Master Documents, each User agrees that the submission of Transaction Records by it and any other User through the System shall constitute an acceptable method under such Master Documents for evidencing and confirming the terms to be specified in any Transaction Supplement referenced in or to be governed by such Master Documents. Each User further agrees that Confirmed Transaction Records designating the Eligible Product and Eligible Transaction governed by this Transaction Record Description and referencing the relevant Master Documents shall (1) have the same legal effect as a fully executed Replaced Document entered into pursuant to and subject to the terms of such Master Documents and (2) shall evidence a new equity share swap transaction agreed between two Users whose terms and provisions will be set forth in, governed by, construed in accordance with and subject to the Confirmed Transaction Records themselves, such Master Documents and these Operating Procedures, including this Transaction Record Description.

In the event that the features specified in a Transaction Record differ from those specified in the relevant Master Document, the features specified in such Transaction Record shall govern unless otherwise agreed between the relevant Users.

The governing law of the Master Documents shall also govern the obligations created by any Transaction Record.

Each User agrees that this Transaction Record Description is not intended to govern and may not be used with respect to transactions that constitute equity share or other equity options (whether or not so named), or any other transaction that is not an equity share

swap. Such other transactions may only be submitted through the System in accordance with the applicable Transaction Record Description set forth in the relevant Appendix to the Operating Procedures (including, where applicable, the Legal Notice With Respect to Certain Options Issued by U.S. Persons set forth therein).

In addition, in connection with each New Trade submitted pursuant to this Transaction Record Description, each User shall be deemed to represent and warrant that it is an "eligible contract participant" as defined in Section 1a(12)(A) or (B) of the Commodity Exchange Act, as amended.

Transaction Record Data Elements:

The data elements for each Transaction Record governed by this Transaction Record Description are named in the table below and shall have the meanings set forth or contemplated in the relevant Master Documents (unless the context clearly indicates an intent to identify product and transaction type, trade reference numbers, a transaction date or the Master Documents themselves), including meanings that may be set forth in any other resource identified in the Master Documents. In the event of any inconsistency between a Transaction Record and the relevant Master Documents, the Transaction Record shall govern (unless otherwise agreed between Users). The table below sets forth information relating to certain data elements that Users will be required to provide. Actual Transaction Records submitted by Users may be different in terms of appearance and in the manner in which information is to be provided (e.g., data elements may be specified in FpML). Users should consult the Applicable Publications for further information on the inputting of data.

#	Data Element Name	Required/Optional/Conditional (R/O/C)	Matching (Y/N)*	Means of Specifying Information	Validation
1	Product Type	R	Y	“EquityShareSwap”	Company will maintain a table of valid Eligible Product identifiers
1A	Transaction Type	R	Y	“New Trade”	Company will maintain a table of valid Eligible Transaction identifiers
2	Trade Reference Number	R	N	Unique identifier input by User	40 character limit
3	Submitting User Message ID	O	N	Users may include an additional processing number for internal purposes (e.g., tracking)	70 character limit
4	Master Confirmation Transaction Type*	R	Y	Specify "EquityAmericas", "EquityEuropean", "EquityEuropeanNE", "ISDA2005EquityAsiaExcludingJapanInterdealer", "EquityAsia", "EquityAsianNE", "ISDA2007EquityFinanceSwapEuropean", "ISDA2008EquityFinanceSwapAsiaExcludingJapan", "ISDA2004EquityAmericasInterdealer", "ISDA2005EquityAsiaExcludingJapanInterdealerRev2", "ISDA2008EquityFinanceSwapAsiaExcludingJapanRev1", "ISDA2009EquityAmericas", "GlobalMCA", "GlobalMCANE", "ISDA2009EquityEuropean", "ISDA2009EquityInterdealerPanAsia" or "ISDA2010FairValueShareSwapEuropeanInterdealer" "GlobalMCA" and "GlobalMCANE" may not be used with the Bullet Compounding Sub-Product.	"EquityAmericas", "EquityEuropean", "EquityEuropeanNE", "ISDA2005EquityAsiaExcludingJapanInterdealer", "EquityAsia", "EquityAsianNE", "ISDA2007EquityFinanceSwapEuropean", "ISDA2008EquityFinanceSwapAsiaExcludingJapan", "ISDA2004EquityAmericasInterdealer", "ISDA2005EquityAsiaExcludingJapanInterdealerRev2", "ISDA2008EquityFinanceSwapAsiaExcludingJapanRev1", "ISDA2009EquityAmericas", "GlobalMCA", "GlobalMCANE", "ISDA2009EquityEuropean", "ISDA2009EquityInterdealerPanAsia" or "ISDA2010FairValueShareSwapEuropeanInterdealer"
5	Trade Date	R	Y	Any valid date	Valid date format

#	Data Element Name	Required/Optional/Conditional (R/O/C)	Matching (Y/N)*	Means of Specifying Information	Validation
6	Effective Date	R	Y	Any valid date	Valid date format
7	Master Confirm Date	R	Y	Date of Master Confirmation Agreement	Valid date format
8	Master Confirmation Annex Date	C-not allowed when Master Confirmation Transaction Type is "GlobalMCA" or "GlobalMCANE"; otherwise, optional.	Y	Date of Master Confirmation Annex	Valid date format
9	Shares ID/Exchange ID	C-Shares ID required. Exchange ID optional when the Master Confirmation Transaction Type is "GlobalMCA" or "GlobalMCANE"; otherwise, not allowed.	Y	Shares ID specified by RIC (Reuters Instrument Code) including the suffix identifying the exchange (Reuters Exchange Code, or REC) or Exchange ID specified by up to 10 REC (Reuters Exchange Code) identifiers comma delimited or the value "MULTI" or "COMPO". Text is case-sensitive. "COMPO" is only valid for Master Confirmation Transaction Type "ISDA2009EquityEuropean".	None
10	Related Exchange ID	C-optional where Master Confirmation Transaction Type is "ISDA2007EquityFinanceSwapEuropean", "ISDA2008EquityFinanceSwapAsiaExcludingJapan", "ISDA2008EquityFinanceSwapAsiaExcludingJapanRev1", "GlobalMCA", "GlobalMCANE" or "ISDA2009EquityInterdealerPanAsia". Otherwise, required.	Y	Specified by up to 10 REC (Reuters Exchange Code) identifiers, or the value "ALL", or the value "N/A"	None
11	Equity Amount Payer	R	Y	Company number assigned to Equity Amount Payer	Company will maintain table of User IDs*

#	Data Element Name	Required/Optional/Conditional (R/O/C)	Matching (Y/N)*	Means of Specifying Information	Validation
12	Number of Shares/Baskets	R	Y	Expressed as a number with up to 5 decimal places	Positive number
13	Equity Notional Amount	C-optional where Master Confirmation Transaction Type is "ISDA2009EquityEuropean", "EquityEuropean" or "EquityEuropeanNE"; otherwise, required.	Y	Expressed as a number with up to 2 decimal places; currency	Positive number and ISO currency code
14	Equity Notional Reset	R	Y	Specify "Y" or "N"	"Y" or "N"
15	Type of Return*	R	Y	Specify "Total" or "Price"	"Total" or "Price"
16	Initial Price	C-optional where Master Confirmation Transaction Type is "ISDA2009EquityEuropean", "EquityEuropean" or "EquityEuropeanNE"; otherwise, required.	Y	Up to seven decimal places may be used; currency	Positive number; ISO currency code
17	Valuation Date(s)	C-not allowed when "First Valuation Date" is populated; otherwise, required.	Y	List of dates, up to 360 dates	Valid date format
18	Settlement Currency*	R	Y	Specify currency	ISO currency code
19	Cash Settlement Payment Date	C-optional where Master Confirmation Transaction Type is "ISDA2007EquityFinanceSwapEuropean", "ISDA2008EquityFinanceSwapAsia ExcludingJapan", "ISDA2008EquityFinanceSwapAsia ExcludingJapanRev1", "GlobalMCA", "GlobalMCANE" or "ISDA2010FairValueShareSwapEuro	Y	Positive integer	Positive integer

#	Data Element Name	Required/Optional/Conditional (R/O/C)	Matching (Y/N)*	Means of Specifying Information	Validation
		peanInterdealer". Otherwise, required			
20	Floating/Fixed Amount Payer	C-required where the Master Confirmation Transaction Type is "GlobalMCA" or "GlobalMCANE". Not allowed when Fully Funded has a value of "Y"; required if Sub-Product Type is "BulletCompounding". Otherwise, optional where the Master Confirmation Transaction Type is "EquityAmericas", "EquityEuropean", "EquityEuropeanNE", "EquityAsia" or "EquityAsiaNE"; required in all other cases.	Y	Company number assigned to Floating/Fixed Amount Payer	Company will maintain table of User IDs*
21	Floating/Fixed Rate Option*	C- not allowed when "Floating/Fixed Amount Payer" is not populated. If the Sub-Product Type is "Bullet Compounding", Fixed Rate not allowed. Otherwise, required.	Y	Any valid Floating/Fixed Rate Option. If the Master Confirmation Transaction Type is "ISDA2009EquityEuropean", "ISDA2007EquityEuropean" or "ISDA2007EquityFinanceSwapEuropean", may also be a number with up to 3 whole numbers and 6 decimal places. Zero is not a valid value.	Valid format for Floating/Fixed Rate Option
22	Designated Maturity*	C- not allowed when "Floating/Fixed Amount Payer" is not populated or when Floating/Fixed Rate Option is "Fixed Rate". Otherwise, required.	Y	Positive integer	Positive integer
23	Spread	C- not allowed when "Floating/Fixed Amount Payer" is not populated or when Floating/Fixed Rate Option is "Fixed Rate". Otherwise, required.	Y	Expressed as a percentage (numerical – 5.550 would match 5.55)	Any decimal number with up to 5 digits to the left of the decimal point and up to 5 to the right.
24	Floating/Fixed Rate Day Count Fraction	C- not allowed when "Floating/Fixed Amount Payer" is not populated. Otherwise, required.	Y	Any valid Floating/Fixed Rate Day Count Fraction	Valid format for Floating/Fixed Rate Day Count Fraction*

#	Data Element Name	Required/Optional/Conditional (R/O/C)	Matching (Y/N)*	Means of Specifying Information	Validation
25	Business Days	<p>C-if Sub-Product Type is "BulletCompounding", (i) optional when Master Confirmation Transaction Type is "ISDA2009EquityEuropean" or "ISDA2009EquityInterdealerPanAsia" and Floating/Fixed Payment Dates and First Floating/Fixed Payment Date are not populated; and (ii) otherwise, required. Optional where Master Confirmation Transaction Type is "GlobalMCA" or "GlobalMCANE". Optional where Master Confirmation Transaction Type is "ISDA2009EquityEuropean", "ISDA2009EquityInterdealerPanAsia" or "ISDA2010FairValueShareSwapEuropeanInterdealer" and Floating/Fixed Payment Dates and First Floating/Fixed Payment Date are not populated. Not allowed when "Floating/Fixed Amount Payer" is not populated or where Master Confirmation Transaction Type is "ISDA2007EquityFinanceSwapEuropean", "ISDA2008EquityFinanceSwapAsia ExcludingJapan" or "ISDA2008EquityFinanceSwapAsia ExcludingJapanRev1". Not allowed when the Master Confirmation Transaction Type is "ISDA2004EquityAmericasInterdealer". Otherwise, required.</p>	Y	List of Business Center codes, up to 5 Business Centers codes	Valid Business Center code(s)*

#	Data Element Name	Required/Optional/Conditional (R/O/C)	Matching (Y/N)*	Means of Specifying Information	Validation
26	(Floating/Fixed) Payment Dates*	C- not allowed when "Floating/Fixed Amount Payer" is not populated or when "First (Floating/Fixed) Payment Date" is populated. Otherwise, optional.	Y	List of dates, up to 360 dates	Valid date format
27	Dividend Period*	C- optional when Type of Return is "Total" and Master Confirmation Transaction Type is "EquityAmericas", "EquityEuropean", "EquityEuropeanNE", "EquityAsia" or "EquityAsiaNE". Otherwise, not allowed.	Y	Specify "FirstPeriod" or "SecondPeriod"	"FirstPeriod" or "SecondPeriod"
28	Dividend Amount**	C- optional when Type of Return is "Total" and Master Confirmation Transaction Type is "EquityAmericas", "EquityEuropean", "EquityEuropeanNE", "Equity Asia" or "EquityAsiaNE". Otherwise, not allowed.	Y	Specify "RecordAmount", "ExAmount", or "PaidAmount"	"RecordAmount", "ExAmount", or "PaidAmount"
29	Dividend Percentage*	C-required when Type of Return is "Total" and Master Confirmation Transaction Type is "ISDA2007EquityFinanceSwapEuropean", "ISDA2008EquityFinanceSwapAsia ExcludingJapan", or "ISDA2008EquityFinanceSwapAsia ExcludingJapanRev1". Optional when Type of Return is "Total" and the Master Confirmation Transaction Type is "EquityAsia", "EquityAsiaNE", "GlobalMCA", "GlobalMCANE", "ISDA2009EquityInterdealerPanAsia"	Y	Expressed as a percentage (numerical – 5.550 would match 5.55)	Any decimal number with up to 3 digits to the left of the decimal point and up to 5 to the right.

#	Data Element Name	Required/Optional/Conditional (R/O/C)	Matching (Y/N)*	Means of Specifying Information	Validation
		", "EquityAmericas", "EquityEuropean", "EquityEuropeanNE" or "ISDA2004EquityAmericasInterdealer". Otherwise, not allowed.			

#	Data Element Name	Required/Optional/Conditional (R/O/C)	Matching (Y/N)*	Means of Specifying Information	Validation
30	Dividend Payment Date*	<p>C- required when Type of Return is "Total" and Master Confirmation Transaction Type is "ISDA2007EquityFinanceSwapEuropean", "ISDA2008EquityFinanceSwapAsiaExcludingJapan", "ISDA2008EquityFinanceSwapAsiaExcludingJapanRev1", "ISDA2009EquityEuropean", "ISDA2009EquityInterdealerPanAsia" or "ISDA2010FairValueShareSwapEuropeanInterdealer". Optional when Type of Return is "Total" and the Master Confirmation Transaction Type is "EquityAsia", "EquityAsiaNE", "EquityAmericas", "EquityEuropean", "EquityEuropeanNE", "ISDA2009EquityAmerica" or "ISDA2004EquityAmericasInterdealer". Otherwise, not allowed.</p>	Y	<p>1) Specify "ExDate", "DividendPaymentDate", "RecordDate", "TerminationDate", "EquityPaymentDate", "FollowingPaymentDate", "AdHocDate", "CumulativeEquityPaid", "CumulativeLiborPaid", "CumulativeEquityExDiv", "CumulativeLiborExDiv", "SharePayment", "CashSettlement Payment Date". "Floating/Fixed Amount Payment Date" "CashSettlementPaymentDate-IssuerPayment" or "ExDividendPaymentDate"</p> <p>2) For Master Confirmation Transaction Types of "ISDA2008EquityFinanceSwapAsiaExcludingJapan", "ISDA2007EquityFinanceSwapEuropean" or "ISDA2008EquityFinanceSwapAsiaExcludingJapanRev1" only use the following values: "SharePayment", "CashSettlementPaymentDate" or "Floating/FixedAmountPaymentDate"</p> <p>3) For the "ISDA2009EquityInterdealerPanAsia" Master Confirmation Transaction Type, only the following values may be used: "SharePayment", "CashSettlementPaymentDate" or "CashSettlementPaymentDate-IssuerPayment"</p> <p>4) For the Master Confirmation Transaction Type "ISDA2009EquityEuropean", only the following values may be used: "SharePayment", "CashSettlementPaymentDate", or "FloatingAmountPaymentDate".</p> <p>5) For the Master Confirmation Transaction Type "ISDA2010FairValueShareSwapEuropeanInterdealer", only the following values may be used: "SharePayment", "CashSettlementPaymentDate", "FloatingAmountPaymentDate", "ExDividendPaymentDate"</p>	<p>"ExDate", "DividendPaymentDate", "RecordDate", "TerminationDate", "EquityPaymentDate", "FollowingPaymentDate", "AdHocDate", "CumulativeEquityPaid", "CumulativeLiborPaid", "CumulativeEquityExDiv", "CumulativeLiborExDiv", "SharePayment", "CashSettlement Payment Date", "Floating/Fixed Amount Payment Date", "CashSettlementPaymentDate-IssuerPayment" or "ExDividendPaymentDate"</p>

#	Data Element Name	Required/Optional/Conditional (R/O/C)	Matching (Y/N)*	Means of Specifying Information	Validation
31	Early Termination Right*	C-not allowed where Master Confirmation Transaction Type is "ISDA2008EquityFinanceSwapAsia ExcludingJapan" or "ISDA2008EquityFinanceSwapAsia ExcludingJapanRev1". Otherwise, optional.	Y	Specify "N" if Early Termination Right is not applicable; blank means that the applicable terms are specified in the relevant Master Confirmation Agreement or Master Confirmation Annex	"N" if not applicable
32	Independent Amount Percentage*	O	Y	Expressed as a percentage (numerical – 5.550 would match 5.55); in addition, independent amount payer and independent amount receiver would be indicated by Company number assigned to the relevant User	Any decimal number with up to 3 digits to the left of the decimal point and up to 5 to the right; Company will maintain table of User IDs to be used for payer and receiver
33	Independent Amount*	C- allowed only when Independent Amount Percentage is not specified	Y	Expressed as a positive number with up to 2 decimal places; currency	Positive number; ISO currency code
34	Local Jurisdiction/Taxes	C- required when the Master Confirmation Transaction Type is "ISDA2005EquityAsiaExcludingJapanInterdealer" or "ISDA2005EquityAsiaExcludingJapanInterdealerRev2". Optional when Master Confirmation Transaction Type is "ISDA2009EquityInterdealerPanAsia". Otherwise, not allowed.	Y	Specify one of "India", "Indonesia", "Korea", "Malaysia", "Taiwan", "Thailand", "China", "Pakistan", "Vietnam", "Afghanistan", "Hong Kong", "Japan", "Singapore", Australia, New Zealand, Philippines", or "Not Applicable" The only valid value for the Master Confirmation Transaction Type of "ISDA2009EquityInterdealerPanAsia" is "NotApplicable".	"India", "Indonesia", "Korea", "Malaysia", "Taiwan", "Thailand", "China", "Pakistan", "Vietnam", "Afghanistan", "Hong Kong", "Japan", "Singapore", Australia, New Zealand, Philippines" or "Not Applicable"
35	Re-investment of Dividends	C- required when the Master Confirmation Transaction Type is "ISDA2005EquityAsiaExcludingJapanInterdealer" or "ISDA2005EquityAsiaExcludingJapanInterdealerRev2" and the Type of Return is "Total". Otherwise, not allowed.	Y	Valid values are "Y" or "N"	"Y" or "N"

#	Data Element Name	Required/Optional/Conditional (R/O/C)	Matching (Y/N)*	Means of Specifying Information	Validation
36	FX Rate*	C- optional when the Master Confirmation Transaction Type is "ISDA2005EquityAsiaExcludingJapanInterdealer" or "ISDA2005EquityAsiaExcludingJapanInterdealerRev2". Otherwise, not allowed.	Y	Expressed as a positive number with 5 decimal places.	Positive Number
37	(Floating/Fixed) Payment Dates Business Day Convention	C- not allowed when "Floating/Fixed Amount Payer" is not populated. Otherwise, required.	Y	Valid values are "Following", "FRN", "ModFollowing", "Preceding", "ModPreceding", "None" and "NotApplicable". Blank means "NotApplicable".	"Following", "FRN", "ModFollowing", "Preceding", "ModPreceding", "None" or "NotApplicable".
38	Futures Price Valuation	C- not allowed when the Master Confirmation Transaction Type is "ISDA2005EquityAsiaExcludingJapanInterdealer", "ISDA2007EquityFinanceSwapEuropean", "ISDA2008EquityFinanceSwapAsiaExcludingJapan", "ISDA2005EquityAsiaExcludingJapanInterdealerRev2", "ISDA2008EquityFinanceSwapAsiaExcludingJapanRev1", "ISDA2009EquityEuropean" or "ISDA2009EquityInterdealerPanAsia". Otherwise, optional.	Y	Specify "Y" or "N"	"Y" or "N"
39	Exchange Traded Contract	C- required when Futures Price Valuation is included with a value of "Y". Optional when the Master Confirmation Transaction Type is "ISDA2010FairValueShareSwapEuropeanInterdealer" Otherwise, not allowed.	Y	Specify year and month of the Exchange Traded Contract.	Valid date format

#	Data Element Name	Required/Optional/Conditional (R/O/C)	Matching (Y/N)*	Means of Specifying Information	Validation
40	Multiplier	C- optional when Futures Price Valuation is included with a value of "Y". Otherwise, not allowed.	Y	Specify positive integer	Positive integer
41	Fully Funded	C- not allowed if the Sub-Product Type is "BulletCompounding" or when the Master Confirmation Transaction Type is "ISDA2005EquityAsiaExcludingJapanInterdealer", "ISDA2007EquityFinanceSwapEuropean", "ISDA2008EquityFinanceSwapAsiaExcludingJapan", "ISDA2005EquityAsiaExcludingJapanInterdealerRev2", "ISDA2008EquityFinanceSwapAsiaExcludingJapanRev1", "ISDA2009EquityEuropean" or "ISDA2009EquityInterdealerPanAsia". Otherwise, optional.	Y	Specify "Y" only	"Y"
42	Fully Funded Amount	C- required when Fully Funded has a value of "Y". Otherwise, not allowed.	Y	Specify number with up to two decimals.	Number with up to two decimals.
43	Fully Funded Amount Currency	C- required when Fully Funded has a value of "Y". Otherwise, not allowed.	Y	Specify Currency Code	Valid Currency Code
44	15A-6 Rule*	C- not allowed where the Master Confirmation Transaction Type is "GlobalMCA" or "GlobalMCANE". Otherwise, optional.	N	Specify "Y" or "N" only	"Y" or "N"

#	Data Element Name	Required/Optional/Conditional (R/O/C)	Matching (Y/N)*	Means of Specifying Information	Validation
45	Initial Price Currency	C- required when Initial Price is populated and the Master Confirmation Transaction Type is "EquityAsia", "EquityAsiaNE", "ISDA2007EquityFinanceSwapEuropean", "ISDA2008EquityFinanceSwapAsiaExcludingJapan", "ISDA2008EquityFinanceSwapAsiaExcludingJapanRev1", "GlobalMCA", "GlobalMCANE", "ISDA2009EquityInterdealerPanAsia" or "ISDA2009EquityEuropean", "EquityEuropean" or "EquityEuropeanNE". Otherwise, optional.	Y	Specify Currency Code Note: For "ISDA2007EquityFinanceSwapEuropean", "ISDA2008EquityFinanceSwapAsiaExcludingJapan" or "ISDA2008EquityFinanceSwapAsiaExcludingJapanRev1" Master Confirmation Transaction Types, the Initial Price Currency should have the same value as the Settlement Currency	Valid Currency Code
46	Gross Price Currency	C- required when the Initial FX Rate is populated. Otherwise, not allowed.	Y	Specify Currency Code	Valid Currency Code
47	Initial FX Rate	C- optional when the Master Confirmation Transaction Type is "EquityAsia" or "EquityAsiaNE". Otherwise, not allowed.	Y	Expressed as a positive number with up to 5 decimal places. Do not enter "%".	Positive number with up to five decimal places.
48	Commission	C- optional when the Master Confirmation Transaction Type is "EquityAsia" or "EquityAsiaNE". Otherwise, not allowed.	Y	Expressed as a positive number with up to 5 decimal places. Do not enter "%".	Positive number with up to five decimal places.
49	Final Price Default Election	C- optional where Master Confirmation Transaction Type is "ISDA2007EquityFinanceSwapEuropean", "ISDA2008EquityFinanceSwapAsiaExcludingJapan", "ISDA2008EquityFinanceSwapAsiaExcludingJapanRev1",	Y	Specify "Close" or "Hedge Execution"	"Close" or "Hedge Execution"

#	Data Element Name	Required/Optional/Conditional (R/O/C)	Matching (Y/N)*	Means of Specifying Information	Validation
		"ISDA2009EquityEuropean", "ISDA2009EquityInterdealerPanAsia", "EquityAsia", or "EquityAsiaNE", "EquityAmericas", "EquityEuropean", "EquityEuropeanNE" or "ISDA2010FairValueShareSwapEuropeanInterdealer". Otherwise, not allowed			
50	Share Payment/Ex Dividend Payment	C- optional where the Dividend Payment Date field has a value of "Share Payment" or "ExDividendPaymentDate". Otherwise, not allowed.	Y	Specify a number of Currency Business Days	Non-negative integer
51	Contractual Supplements	C- if the Master Confirmation Transaction Type is "ISDA2009EquityAmericas", (i) required when Depository Receipt Election is "Y" and (ii) not allowed when Depository Receipt Election is "N" or not populated. Otherwise, optional. The "ISDAMarch2004EquityCanadianSupplement" value may only be populated where Master Confirmation Transaction Type is "Equity Americas" or "ISDA2004EquityAmericasInterdealer".	Y	1) The following values selected should be semicolon delimited: "ISDAMarch2004EquityCanadianSupplement", "ISDA2007FullLookthroughDepositoryReceiptSupplement" or "ISDA2007PartialLookthroughDepositoryReceiptSupplement" 2) Either the "ISDA2007FullLookthroughDepositoryReceiptSupplement" or "ISDA2007PartialLookthroughDepositoryReceiptSupplement" may be specified but not both.	1) The following values selected should be semicolon delimited: "ISDAMarch2004EquityCanadianSupplement", "ISDA2007FullLookthroughDepositoryReceiptSupplement" or "ISDA2007PartialLookthroughDepositoryReceiptSupplement" 2) Either the "ISDA2007FullLookthroughDepositoryReceiptSupplement" or "ISDA2007PartialLookthroughDepositoryReceiptSupplement" may be specified but not both.
52	First Valuation Date	C-not allowed when "Valuation Dates" is populated; otherwise, required.	Y	Specify any valid date on or after Trade Date	Valid date format

#	Data Element Name	Required/Optional/Conditional (R/O/C)	Matching (Y/N)*	Means of Specifying Information	Validation
53	Last Valuation Date	C-required when "First Valuation Date" is populated; otherwise, not allowed.	Y	Specify any valid date	Valid date format
54	Valuation Frequency	C-required when "First Valuation Date" is populated; otherwise, not allowed.	Y	Specify an integer multiplier of a period "D", "W", "M" or "Y" (e.g., "1M" for one month)	An integer multiplier of a period "D", "W", "M" or "Y"
55	Valuation Roll Convention	C- required when "First Valuation Date" is populated; otherwise, not allowed.	Y	If Valuation Frequency period is "M" or "Y", specify "EOM" or any integer from 1-30 If Valuation Frequency period is "W", specify "MON", "TUE", "WED", "THU", "FRI", "SAT" or "SUN" If Valuation Frequency period is D, specify "None"	"EOM", any integer from 1-30, "MON", "TUE", "WED", "THU", "FRI", "SAT" "SUN", or "NONE", as applicable.
56	First (Floating/Fixed) Payment Date	C-not allowed when "Floating/Fixed Amount Payer" is not populated or when "Floating/Fixed Payment Dates" is populated. Otherwise, optional.	Y	Specify any valid date on or after Trade Date	Valid date format
57	Last (Floating/Fixed) Payment Date	C-required when "First (Floating/Fixed) Payment Date" is populated; otherwise, not allowed.	Y	Specify any valid date	Valid date format
58	(Floating/Fixed) Payment Frequency	C-required when "First (Floating/Fixed) Payment Date" is populated; otherwise, not allowed.	Y	Specify an integer multiplier of a period "D", "W", "M" or "Y" (e.g., "1M" for one month)	An integer multiplier of a period "D", "W", "M" or "Y"
59	(Floating/Fixed) Payment Roll Convention	C-required when "First (Floating/Fixed) Payment Date" is populated; otherwise, not allowed.	Y	If Valuation Frequency period is "M" or "Y", specify "EOM" or any integer from 1-30 If Valuation Frequency period is "W", specify "MON", "TUE", "WED", "THU", "FRI", "SAT" or "SUN"	"EOM", any integer from 1-30, "MON", "TUE", "WED", "THU", "FRI", "SAT" "SUN", or "NONE", as applicable.

#	Data Element Name	Required/Optional/Conditional (R/O/C)	Matching (Y/N)*	Means of Specifying Information	Validation
				If Valuation Frequency period is D, specify "None"	
60	Compounding Spread	C-required if Sub-Product Type is BulletCompounding; otherwise, not allowed.	Y	Expressed as a signed percentage. Enter 1.50000 for 1.5%. Do not enter % sign in cell. Zero or a negative value <u>is</u> valid.	0 to 5 whole numbers with 0 to 5 decimal places
61	Sub-Product Type	O	Y	Specify "BulletCompounding", if applicable.	"BulletCompounding"
62	Final Price	C-optional when Master Confirmation Transaction Type is "ISDA2009EquityAmericas" or "EquityAmericas". Otherwise, not allowed.	Y	Specify "Closing Price" or "VWAP Price"	"Closing Price" or "VWAP Price"
63	ADTV Limitation Percentage	C-optional when Master Confirmation Transaction Type is "ISDA2009EquityAmericas" or "EquityAmericas". Otherwise, not allowed.	Y	Specify a positive number with up to 5 whole numbers and up to 5 decimal places. Enter 1.50000 for 1.5%. Do not enter % sign in cell. Zero is not allowed.	Positive number with up to 5 whole numbers and up to 5 decimal places.
64	ADTV Limit Period	C-required when ADTV Limitation Percentage is populated. Otherwise, not allowed.	Y	Limitation period for Average Daily trading volume in number of days	Number with 0 decimal places
65	Averaging Dates	C-not allowed if First Averaging Date is populated. Optional when Master Confirmation Transaction Type is "ISDA2009EquityAmericas", "EquityAmericas" or "ISDA2004EquityAmericasInterdealer". Otherwise, not allowed.	Y	A comma-separated string of valid dates. The maximum number of dates is 20.	Valid date format

#	Data Element Name	Required/Optional/Conditional (R/O/C)	Matching (Y/N)*	Means of Specifying Information	Validation
66	First Averaging Date	C-not allowed if Averaging Dates is populated. Optional when Master Confirmation Transaction Type is "ISDA2009EquityAmericas", "EquityAmericas" or "ISDA2004EquityAmericaInterdealer". Otherwise, not allowed.	Y	Any valid date	Valid date format
67	Last Averaging Date	C-required if First Averaging Date is populated. Otherwise, not allowed.	Y	Any valid date	Valid date format
68	Averaging Frequency	C-required if First Averaging Date is populated. Otherwise, not allowed.	Y	Specified as an integer multiplier of a period "D", "W", "M", or "Y" (e.g. "1M" for 1 month). Exact matching is required (e.g. "12M" will not match "1Y").	An integer multiplier of a period "D", "W", "M" or "Y"
69	Averaging Roll Convention	C-required if First Averaging Date is populated. Otherwise, not allowed.	Y	The value provided for the Roll Convention will be dependent on the Averaging Frequency. If the period is "Y" or "M", "EOM" or any integer from 1 to 30 If the period is "W": "MON", "TUE", "WED", "THU", "FRI", "SAT", "SUN" If the period "D" then specify "NONE"	Valid values for roll convention
70	Linear Interpolation	C-optional when Master Confirmation Transaction Type is "ISDA2009EquityAmericas", "EquityAmericas", "ISDA2009EquityEuropean", "GlobalMCA", "GlobalMCANE", "ISDA2009EquityInterdealerPanAsia" or "ISDA2010FairValueShareSwapEuropeanInterdealer". Otherwise, not	Y	Specify "LinearZeroYield" or "None"	"LinearZeroYield" or "None"

#	Data Element Name	Required/Optional/Conditional (R/O/C)	Matching (Y/N)*	Means of Specifying Information	Validation
		allowed.			
71	Maximum Stock Loan Rate	C-optional when Master Confirmation Transaction Type is "ISDA2009EquityAmericas", "EquityAmericas", "GlobalMCA" or "GlobalMCANE". Otherwise, not allowed.	Y	Specify a positive number with up to 5 whole numbers and up to 5 decimal places. Enter 1.50000 for 1.5% Do not enter % sign in cell. Zero is not allowed.	Positive number with up to 5 whole numbers and up to 5 decimal places
72	Initial Stock Loan Rate	C-optional when Master Confirmation Transaction Type is "ISDA2009EquityAmericas" or "EquityAmericas". Otherwise, not allowed.	Y	Specify a positive number with up to 5 whole numbers and up to 5 decimal places. Enter 1.50000 for 1.5% Do not enter % sign in cell. Zero is not allowed.	Positive number with up to 5 whole numbers and up to 5 decimal places
73	Depository Receipt Election	C-optional when Master Confirmation Transaction Type is "ISDA2009EquityAmericas". Otherwise, not allowed.	Y	Specify "Y" or "N"	"Y" or "N"
74	Declared Cash Dividend Percentage	C-required when Master Confirmation Transaction Type is "ISDA2009EquityEuropean" or "ISDA2010FairValueShareSwapEuropeanInterdealer". Optional when Master Confirmation Transaction Type is "GlobalMCA" or "GlobalMCANE". Otherwise not allowed.	Y	Specify a number with up to 5 decimal places. Enter 1.50000 for 1.5% Do not enter % sign in cell. Zero is valid.	Number with up to 5 decimal places
75	Declared Cash Equivalent Dividend Percentage	C-optional when Master Confirmation Transaction Type is "ISDA2009EquityEuropean", "GlobalMCA", "GlobalMCANE" or "ISDA2010FairValueShareSwapEuropeanInterdealer". Otherwise not allowed.	Y	Specify a number with up to 5 decimal places. Enter 1.50000 for 1.5% Do not enter % sign in cell. Zero is valid.	Number with up to 5 decimal places

#	Data Element Name	Required/Optional/Conditional (R/O/C)	Matching (Y/N)*	Means of Specifying Information	Validation
76	Component Security Index Annex	C-optional when Master Confirmation Transaction Type is "GlobalMCA" or "GlobalMCANE". Otherwise, not allowed.	Y	Specify "Y" or "N"	"Y" or "N"
77	Applicable Product Regional Annex	C-optional when Master Confirmation Transaction Type is "GlobalMCA" or "GlobalMCANE". Otherwise, not allowed.	Y	Specify SSS (US) SSS (AEUS) SSS (EMEA) SSS (AEJA) SSS (AEJA) SSS(Japan) SIS (US) SIS (US) SIS (AEUS) SIS (EMEA) SIS (AEJA) SIS (AEJA) SIS(Japan) SIS(Japan) SB(SR)S (US) SB(SR)S (AEUS) SB(SR)S (EMEA) SB(SR)S (AEJA) SB(SR)S (Japan)	SSS (US) SSS (AEUS) SSS (EMEA) SSS (AEJA) SSS(Japan) SIS (US) SIS (AEUS) SIS (EMEA) SIS (AEJA) SIS(Japan) SB(SR)S (US) SB(SR)S (AEUS) SB(SR)S (EMEA) SB(SR)S (AEJA) SB(SR)S (Japan)
78	Final Price Fee Percent	C-optional when Final Price Fee Amount is not populated and the Master Confirmation Transaction Type is "GlobalMCA" or "GlobalMCANE". Otherwise, not allowed.	Y	Specify 0 to 5 whole numbers with 0 to 5 decimal places. Enter 1.50000 for 1.5% Do not enter % sign in cell. Zero is not allowed.	0 to 5 whole numbers with 0 to 5 decimal places
79	Final Price Fee Amount	C-optional when Final Price Fee Percent is not populated and Master Confirmation Transaction Type is "GlobalMCA" or "GlobalMCANE". Otherwise, not allowed.	Y	Specify 0 to 12 whole numbers with 0 to 2 decimal places	0 to 12 whole numbers with 0 to 2 decimal places
80	Final Price Fee Currency	C-required when Final Price Fee Amount is populated. Otherwise not allowed	Y	Valid 3-character currency code.	Valid Currency Code

#	Data Element Name	Required/Optional/Conditional (R/O/C)	Matching (Y/N)*	Means of Specifying Information	Validation
81	Strike Date	C-optional when Master Confirmation Transaction Type is "ISDA2009EquityEuropean", "ISDA2010FairValueShareSwapEuropeanInterdealer", "EquityEuropean" or "EquityEuropeanNE". Otherwise, not allowed.	Y	Any valid date. This date cannot be on or before the Trade Date. Note: This field should only be used in a forwarding starting transaction	Valid date format
82	Hedging Party	C-optional when Master Confirmation Transaction Type is "ISDA2009EquityEuropean" or "ISDA2010FairValueShareSwapEuropeanInterdealer". Required when the Master Confirmation Transaction Type is "ISDA2009EquityInterdealerPanAsia". Otherwise, not allowed.	Y	Specify DTCC Participant ID of one of the parties, or specify "Both".	DTCC Participant ID or "Both".
83	Initial Price Election	C-optional when Strike Date is populated. Otherwise, not allowed.	Y	Specify "HedgeExecution", "AgreedInitialPrice" or "Close"	"HedgeExecution", "AgreedInitialPrice" or "Close"
84	Dividend Settlement Currency	C-optional when Master Confirmation Transaction Type is "ISDA2009EquityEuropean" or "ISDA2010FairValueShareSwapEuropeanInterdealer". Otherwise, not allowed.	Y	Specify "IssuerPaymentCurrency" or "SettlementCurrency"	"IssuerPaymentCurrency" or "SettlementCurrency"
85	Treatment of Non-Cash Dividends	C-optional when Master Confirmation Transaction Type is "ISDA2009EquityEuropean". Otherwise, not allowed.	Y	Specify "CashEquivalent" or "PotentialAdjustmentEvent"	"CashEquivalent" or "PotentialAdjustmentEvent"
86	Composition of Dividends	C-optional when Master Confirmation Transaction Type is "ISDA2009EquityEuropean". Otherwise, not allowed.	Y	Specify "EquityAmountReceiverElection" or "CalculationAgentElection"	"EquityAmountReceiverElection" or "CalculationAgentElection"

#	Data Element Name	Required/Optional/Conditional (R/O/C)	Matching (Y/N)*	Means of Specifying Information	Validation
87	Break Fee Election*	C-optional when Master Confirmation Transaction Type is "ISDA2009EquityEuropean", "ISDA2009EquityInterdealerPanAsia" or "ISDA2004EquityAmericasInterdealer", unless Early Termination Right is populated with N. Otherwise, not allowed.	Y	Specify "FlatFee", "AmortizedFee", "FundingFee", "FlatFeeAndFundingFee" or "AmortizedFeeAndFundingFee" or "Applicable". "Applicable" can only be used with, and is the only valid value for, a Master Confirmation Transaction Type of "ISDA2004EquityAmericasInterdealer".	"FlatFee", "AmortizedFee", "FundingFee", "FlatFeeAndFundingFee" or "AmortizedFeeAndFundingFee" or "Applicable"
88	Break Fee Rate	C-required when Break Fee Election is populated but not allowed when Break Fee Election is "Funding Fee" when Master Confirmation Transaction Type is "ISDA2009EquityEuropean" or "ISDA2009EquityInterdealerPanAsia". Optional if Master Confirmation Transaction Type is "EquityAsia" or "EquityAsiaNE". Otherwise, not allowed.	Y	Enter 1.50000 for 1.5%. Do not enter % sign in cell. Zero is valid.	0 to 5 whole numbers with 0 to 5 decimal places
89	Linear Interpolation Period	C-optional when Master Confirmation Transaction Type is "ISDA2009EquityEuropean", "ISDA2010FairValueShareSwapEuropeanInterdealer" or "ISDA2009EquityInterdealerPanAsia" and Linear Interpolation is "LinearZeroYield". Otherwise, not allowed	Y	Specify "Initial", "InitialAndFinal", "Final" or "AnyPeriod"	"Initial", "InitialAndFinal", "Final" or "AnyPeriod"
90	Valuation Date Convention*	O	Y	Specify "PRECEDING", "FOLLOWING" or "MODFOLLOWING"	"PRECEDING", "FOLLOWING" or "MODFOLLOWING"

#	Data Element Name	Required/Optional/Conditional (R/O/C)	Matching (Y/N)*	Means of Specifying Information	Validation
91	Optional Early Termination Electing Party	C-Not allowed when Early Termination Right is populated with N. Otherwise, optional.	Y	Specify DTCC Participant ID of one of the parties, or specify "Both".	DTCC Participant ID or "Both".
92	Optional Early Termination Date*	C-Not allowed when Early Termination Right is populated with N. Otherwise, Optional.	Y	Specify "AnyDay" "ValuationDate" "ResetDate" or "AfterFirstResetDate"	"AnyDay" "ValuationDate" "ResetDate" or "AfterFirstResetDate"
93	Settlement Type	C-optional when Master Confirmation Transaction Type is "GlobalMCA" or "GlobalMCANE". Otherwise, not allowed.	Y	Specify "Cross-Currency" or "Composite"	"Cross-Currency" or "Composite"
94	Roll Over Commission	C-optional when Master Confirmation Transaction Type is "EquityAsia" or "EquityAsiaNE". Otherwise, not allowed.	Y	Enter 1.50000 for 1.5%. Do not enter % sign in cell. Zero is valid.	0 to 5 whole numbers with 0 to 5 decimal places
95	Reference Currency	Conditional, Required when Settlement Type is populated. Otherwise, not allowed	Y	Valid 3-character currency code.	Valid Currency Code
96	Compounding	C-optional when Master Confirmation Transaction Type is "ISDA2010FairValueShareSwapEuropeanInterdealer", "GlobalMCA", "GlobalMCANE", "EquityEuropean" or "EquityEuropeanNE". Otherwise, not allowed.	Y	Specify "Y" "Flat" or "SpreadExclusive"	"Y" "Flat" or "SpreadExclusive"
97	Determining Party	C-optional when Master Confirmation Transaction Type is "ISDA2009EquityInterdealerPanAsia". Otherwise, not allowed.	Y	Specify DTCC Participant ID of one of the parties, or specify "Both".	DTCC Participant ID or "Both".
98	Calculation Agent	C-optional when Master Confirmation Transaction Type is "ISDA2009EquityInterdealerPanAsia". Otherwise, not allowed.	Y	Specify DTCC Participant ID of one of the parties, or specify "Both".	DTCC Participant ID or "Both".

#	Data Element Name	Required/Optional/Conditional (R/O/C)	Matching (Y/N)*	Means of Specifying Information	Validation
99	Reference Price Source	C-optional when Master Confirmation Transaction Type is "ISDA2009EquityInterdealerPanAsia". Otherwise, not allowed.	Y	Specify one of "BankOfCanada", "BankOfJapan", "Bloomberg", "FederalReserve", "FHLBSF", "ISDA", "Reuters", "SAFEX", or "Telerate" Note: Specifies the publisher of the rates to be used to calculate the cash settlement amount.	"BankOfCanada", "BankOfJapan", "Bloomberg", "FederalReserve", "FHLBSF", "ISDA", "Reuters", "SAFEX", or "Telerate"
100	Reference Price Page	C-optional when Reference Price Source is populated. Otherwise, not allowed.	Y	Up to 255 alphanumeric characters Note: Specifies the page used by the publisher of the rates to be used to calculate the cash settlement amount.	Number with 0 decimal places
101	Reference Price Time	C-optional when Reference Price Source is populated. Otherwise, not allowed.	Y	Any valid time.	Valid time format
102	Compounding Dates	C-required when Compounding is populated. Otherwise, not allowed.	Y	Any valid date.	Valid date format
103	Notional Amount (Floating)	C-optional when Type of Return is "Price" and the Master Confirmation Transaction Type is "ISDA2009EquityEuropean", "EquityEuropean", "EquityEuropeanNE" or "EquityAmericas". Otherwise, Not Allowed.	Y	Specify a Notional Amount for the Floating leg. Zero is not a valid value.	0 to 12 whole numbers with 0 to 2 decimal places
104	Specified Exchange	C-optional when Master Confirmation Transaction Type is "ISDA2010FairValueShareSwapEuropeanInterdealer". Otherwise, not allowed.	Y	Specify up to ten REC (Reuters Exchange Code) identifiers comma delimited or the value "RE".	0 to 10 whole numbers

The following **Notes** apply to the above table:

- **Valid date format:** Valid date formats will be set forth in the Applicable Publications.
- **Item 4, Master Confirm Transaction Type:** This refers to a "Product Type" that would otherwise be specified in a written Transaction Supplement. The related Master Confirmation Agreement (data element 7) and/or Master Confirmation Annex (data element 8) provides that certain terms apply to the subject Eligible Transaction depending on the designated Product Type. The Company will not be responsible for verifying that the terms of such Master Confirmation Agreement and/or Master Confirmation Annex function properly with the items specified in the Transaction Record.
- **Items 11 and 20, Equity Amount Payer and Floating/Fixed Amount Payer:** These are the designations of the Users that are parties to the transaction. The designation of a Floating/Fixed Amount Payer is optional. The submitted transmission must be identified as originating from the Family of either the Equity Amount Payer or the Floating/Fixed Amount Payer (if any), or it will not be accepted. If no Floating/Fixed Amount Payer is specified, items 21-26 and 37 are not allowed.
- **Item 12, Number of Shares/Baskets:** When the Master Confirmation Transaction Type is Global MCA and the Applicable Product Regional Annex is populated with any of SB(SR)S (US), SB(SR)S (AEUS), SB(SR)S (EMEA), SB(SR)S (AEJA) or SB(SR)S (Japan), then the Number of Shares/Baskets shall mean the Number of Baskets as defined in the Global MCA and the swap will be a Share Basket Swap Transaction for purposes of the Equity Definitions.
- **Item 15, Type of Return:** The Type of Return will be (i) Total Return, if "Total" is specified and (ii) Price Return, if "Price" is specified.
- **Item 21, Floating/Fixed Rate Option:** If this field is required, Users must either submit a value that adheres to the FpML Floating Rate Index Scheme (which refers to the list of Rate Options set forth in Section 7.1 of the 2000 Definitions or the 2006 Definitions, each published by ISDA), or if a numeric value is submitted then the "Fixed Rate" is implied.
- **Item 22, Designated Maturity:** If this field is required, Users must submit an integer followed by one of the following period designations: "D" (for days), "W" (for weeks), "M" (for months), or "Y" (for years). For example, "1M" would correspond to a Designated Maturity of 1 month. Exact matching is required (e.g., "12M" will not match "1Y").
- **Item 24, Floating/Fixed Rate Day Count Fraction:** If this field is required, Users must submit one of the following FpML values: 1/1, ACT/ACT.ISDA, ACT/ACT.ISMA, ACT/ACT.AFB, ACT/365.FIXED, ACT/360, 30/360, 30E/360, ACT/ACT.ICMA and 30E/360.ISDA or such other values as may be specified from time to time by the Company.
- **Item 25, Business Days:** If this field is required, each 4-Character Business Center code submitted by Users must adhere to the FpML Business Center Scheme.

- **Item 26, (Floating/Fixed) Payment Dates:** If provided, these are the Floating Rate Payer Payment Dates or Fixed Rate Payer Payment Dates, as applicable. If a party is specified in "Floating /Fixed Amount Payer", leaving this item and "First (Floating/Fixed) Payment Date" blank means the Payment Dates are each Cash Settlement Payment Date.
- **Item 27, Dividend Period:** The Dividend Period will be (i) First Period, if "FirstPeriod" is specified and (ii) Second Period, if "SecondPeriod" is specified.
- **Item 28, Dividend Amount:** The Dividend Amount will be (i) the Record Amount, if "RecordAmount" is specified; (ii) the Ex Amount, if "ExAmount" is specified and (iii) the Paid Amount, if "PaidAmount" is specified.
- **Item 29, Dividend Percentage:** For any Transaction Record submitted to the System from and including June 25, 2009 up to and including the release date of any revision to this Appendix that makes this field optional rather than required (regardless of when such Transaction Record is Confirmed), where the Master Confirmation Transaction Type is "EquityAsia" and the Dividend Percentage field is populated with 0.00001%, it shall mean the Dividend Percentage field is not applicable.
- **Item 30, Dividend Payment Date:** If "SharePayment", "Ex Dividend Payment Date", "Cash Settlement Payment Date" or "Floating/Fixed Amount Payment Date" is specified, the Dividend Payment Date will be the applicable date determined pursuant to the Master Confirmation Agreement or Master Confirmation Annex (and if "SharePayment" or "Ex Dividend Payment Date" is specified and a number of Currency Business Days is specified in "Share Payment/Ex Dividend Payment", such number of Currency Business Days (in lieu of any number specified in the Master Confirmation Agreement or Master Confirmation Annex) will be used to determine the Dividend Payment Date). Otherwise, subject to any terms of the applicable Master Confirmation Agreement or Master Confirmation Annex, the Dividend Payment Date will be (i) the date during the related Dividend Period that the Shares have commenced trading ex-dividend on the Exchange, if "ExDate" is specified; (ii) the date during the related Dividend Period that the cash dividend is paid by the Issuer to the holders of record of a Share, if "DividendPayment Date" is specified; (iii) the termination date of the Equity Share Swap, if "TerminationDate" is specified; (iv) the Cash Settlement Payment Date relating to the end of the relevant Dividend Period during which the cash dividend is paid by the Issuer to the holders of record of a Share, if "CumulativeEquityPaid" is specified; (v) the Cash Settlement Payment Date relating to the end of the relevant Dividend Period during which the Shares have commenced trading ex-dividend on the Exchange, if "CumulativeEquityExDiv" is specified; (vi) the Payment Date relating to the end of the relevant Dividend Period during which the cash dividend is paid by the Issuer to the holders of record of a Share, if "CumulativeLiborPaid" is specified; and (vii) the Payment Date relating to the end of the relevant Dividend Period during which the Shares have commenced trading ex-dividend on the Exchange, if "CumulativeLiborExDiv" is specified. Where Master Confirmation Transaction Type is "ISDA2007EquityFinanceSwapEuropean" or "ISDA2008EquityFinanceSwapAsiaExcludingJapan" or

“ISDA2008EquityFinanceSwapAsiaExcludingJapanRev1” or “ISDA2009EquityEuropean” only the following values may be used: “SharePayment”, “CashSettlement Payment Date” or “Floating/FixedAmountPaymentDate”. Where Master Confirmation Transaction Type is “ISDA2009EquityInterdealerPanAsia”, only the following values may be used: “SharePayment”, “CashSettlementPaymentDate” or “CashSettlementPaymentDate-IssuerPayment”. Where the Master Confirmation Transaction Type is “ISDA2010FairValueShareSwapEuropeanInterdealer”, only the following values may be used: “SharePayment”, “CashSettlementPaymentDate”, “FloatingAmountPaymentDate” or “ExDividendPaymentDate”. “Share Payment” shall mean Ex Payment Date as defined in the 2009 Interdealer Master Equity Derivatives Confirmation Agreement when the Master Confirmation Transaction Type is “ISDA2009EquityEuropean”. “Cash Settlement Payment Date” shall mean Cash Settlement Payment Date-Ex Dividend defined in the 2009 Pan Asia Interdealer Master Equity Derivatives Confirmation Agreement when the Master Confirmation Transaction Type is “ISDA2009EquityInterdealerPanAsia”.

- *Item 31, Early Termination Right:* If specified as not applicable, any mutual early termination right (or similar concept) under the Master Documents will not apply. If this field is left blank, the applicable terms specified in the Master Documents will apply.
- *Items 32 and 33, Independent Amount Percentage and Independent Amount:* A Transaction Record relating to an Eligible Transaction may indicate an Independent Amount Percentage or Independent Amount (as defined in the governing Credit Support Annex, or similar document not so named, relating to the Master Agreement referred to in the applicable Master Confirmation Agreement). An Independent Amount Percentage must be expressed as a percentage and should be understood as a percentage of the Equity Notional Amount. An Independent Amount must be expressed as an amount in the applicable currency. If an Independent Amount Percentage or Independent Amount is applicable, the parties must also identify the independent amount payer and independent amount receiver by Company assigned ID, similar to how Equity Amount Payer and Floating/Fixed Amount Payer are designated. One or another of the Equity Amount Payer or Floating/Fixed Amount Payer (if any) must also be the independent amount payer or receiver. If an Independent Amount Percentage or Independent Amount is not indicated, it does not necessarily mean that there is no Independent Amount, rather that any Independent Amount applicable to the transaction or a portfolio containing the transaction may be specified in a different document (e.g., an applicable Credit Support Annex, Master Confirmation Agreement, Master Agreement or similar document) and is not specified in the related Transaction Record.
- *Item 36, FX Rate:* If the field is blank the FX Rate shall mean “the rate determined as of the relevant Valuation Date by the Calculation Agent at which the relevant Currency of the Shares can be exchanged for the Settlement Currency.”
- *Item 44 Rule 15a-6:* If “Y” is specified with respect to this item in a party's Transaction Record, then such party is acting pursuant to or in reliance on Rule 15a-6 under the Securities Exchange Act in connection with the

transaction. This indication is for informational purposes only, and the parties are responsible for specifying the consequences, if any, of such indication or status in their Master Confirmation Agreement, Master Agreement or other applicable document.

- **Item 49, Final Price Default Election:** The Final Price Default Election shall mean the “Final Price Election” as defined in the 2009 European Interdealer Master Equity Derivatives Confirmation Agreement or the 2009 Pan Asia Interdealer Master Equity Derivatives Confirmation Agreement when the Master Confirmation Transaction Type is “ISDA2009EquityEuropean” or “ISDA2009EquityInterdealerPanAsia”, respectively.
- **Item 50, Share Payment/Ex Dividend Payment:** “Share Payment” shall mean Ex Payment Date as defined in the 2009 European Interdealer Master Equity Derivatives Confirmation Agreement when the Master Confirmation Transaction Type is “ISDA2009EquityEuropean”.
- **Item 51, Contractual Supplements:** Users may identify that the "ISDAMarch2004EquityCanadianSupplement" and/or one of the "ISDA2007FullLookthroughDepositoryReceiptSupplement" or "ISDA2007PartialLookthroughDepositoryReceiptSupplement" applies to the relevant transaction. The parties are responsible for verifying that any such designation functions properly with the relevant Master Confirmation Agreement.
- **Item 56, First (Floating/Fixed) Payment Date:** If "Floating/Fixed Amount Payer" is specified but neither this field nor “Floating/Fixed Payment Dates” are specified, the Payment Dates are each Cash Settlement Payment Date.
- **Item 60, Compounding Spread:** This rate may be used to determine the Floating/Fixed Amount (or other applicable amount) for swaps with a Sub-Product Type of “BulletCompounding”.
- **Item 61, Sub-Product Type:** By specifying “BulletCompounding”, Users may indicate that the transaction is a bullet swap or other swap for which the Floating/Fixed Amount(s) are determined through compounding.
- **Item 70, Linear Interpolation:** When the Linear Interpolation field is populated with LinearZeroYield, it shall mean that Linear Interpolation is applicable. When the field is populated with None, it shall mean that Linear Interpolation is not applicable.
- **Item 87, Break Fee Election:** When Break Fee Election is populated with Applicable, it shall mean the Interest Breakage Costs are applicable as specified in the 2004 Americas Interdealer Master Equity Derivatives Confirmation Agreement.
- **Item 90, Valuation Date Convention.** Notwithstanding Section 6.2 of Equity Definitions, if the Valuation Date Convention field is populated, the Valuation Date shall be adjusted as set forth in Section 4.12 (Business Day Convention) of the 2006 ISDA Definitions based on the specified convention in this field. For such purposes, the words "Business Day" in Section 4.12 shall be replaced with the words "Scheduled Trading Day".
- **Item 92, Optional Early Termination Date.** When the Master Confirmation Transaction Type is "ISDA2004EquityAmericasInterdealer" and "ValuationDate" is specified for the Optional Early Termination

Date, for purposes of any Transaction Record submitted to the System, the definition of "Mutual Early Termination Right" in the SS General Terms Confirmation is hereby amended by replacing the words "a Scheduled Trading Day" in the fifth line of clause (a) with "any Valuation Date"; *provided however*, that if an amendment agreement relating to the "ISDA2004EquityAmericasInterdealer" Master Confirmation Transaction Type has been executed by the relevant Users and the Mutual Early Termination Right amendment has been included therein, then the relevant terms of the Mutual Early Termination Right amendment shall apply and the language in this Item 92 will not apply.

Transaction Record Description for Full Terminations, Partial Terminations and Increases

Replaced Document and Data Elements:

The Replaced Document in respect of full terminations, partial terminations or increases shall in all cases be a full termination agreement, partial termination agreement or increase agreement, as the case may be (each a "Relevant Agreement"), that would have been fully executed between the parties to a transaction in an equity share swap that is being terminated in full, terminated in part or increased (regardless of whether the equity share swap was confirmed through the System, outside the system through the use of master confirmation agreements and transaction supplements, or through some other means). The purpose of the Relevant Agreement would be to evidence: the identity of the transaction being terminated in full, terminated in part or increased, the effective date of such termination in full, termination in part or increase, the notional amount of such termination in part or increase, and the payment, if any, to be made between the parties in connection with such termination in full, termination in part or increase. Notwithstanding any provision in any document evidencing and/or governing any equity share swap intended to be terminated in full, terminated in part or increased, each User agrees that the submission of Transaction Records by it and any other User through the System for full termination, partial termination or increase of such transaction, as the case may be, shall constitute an acceptable method under such document(s) for evidencing and confirming the full termination, partial termination or increase of such transaction. Each User further agrees that Confirmed Transaction Records designating the product and transaction type governed by this Transaction Record Description and relating to the full termination, partial termination or increase of a transaction in an equity share swap shall constitute such User's agreement to terminate in full, terminate in part or increase such transaction, as of the Termination Effective Date identified in such Confirmed Transaction Records and to receive or pay the Payment Amount identified in such Confirmed Transaction Records on the Payment Settlement Date identified in such Confirmed Transaction Records. With respect to full terminations, following such termination and payment, neither party shall have any obligation to the other under such transaction, and with respect to partial terminations, neither party shall have any obligation to the other under such transaction with respect to portion of the original transaction so terminated following such termination and payment.

Where the transaction being fully terminated, partially terminated or increased, as the case may be, was originally confirmed through the System, it will be identified by User Trade Reference Numbers for the original transaction, which numbers are recorded by the System for each Confirmed Transaction Record. Where the transaction being fully terminated, partially terminated or increased was not originally confirmed through the System, it will be identified by the data elements specified for New Trades on the above table, which are intended to correspond to the same named items in the transaction being fully terminated, partially terminated or increased. Users are responsible for assuring that these elements are sufficient to uniquely identify the transaction to be fully terminated, partially terminated or increased. **With respect to full terminations, partial terminations and increases confirmed through the System, matching on data elements specified for New Trades are for identification purposes only, and shall not be effective to retroactively change the terms of the transaction being fully terminated, partially terminated or increased.**

If a transaction is being partially terminated or increased, such transaction will be partially terminated or increased to the extent of the decrease (in the case of partial termination) or increase (in case of an increase) in the Equity Notional Amount indicated in item 12 of the Transaction Record Data Elements in the table below, with the outstanding Equity Notional Amount effective after the effective date of the partial termination or increase being the amount specified in item 13 of the Transaction Record Data Elements in the table below.

Each User agrees that this Transaction Record Description is not intended to govern and may not be used with respect to full terminations, partial terminations or increases of transactions that constitute equity share or other equity options (whether or not so named), or any other transaction other than an equity share swap. Such other full terminations, partial terminations or increases may only be submitted through the System in accordance with the applicable Transaction Record Description set forth in the relevant Appendix to the Operating Procedures, if any (including, where applicable, the Legal Notice With Respect to Certain Options Issued by U.S. Persons set forth therein).

In addition, in connection with each partial termination or increase submitted pursuant to this Transaction Record Description, each User shall be deemed to represent and warrant that it is an "eligible contract participant" as defined in Section 1a(12)(A) or (B) of the Commodity Exchange Act, as amended.

#	Data Element Name	Required/Optional/Conditional (R/O/C)	Matching (Y/N)	Means of Specifying Information	Validation
	For All Full Terminations, Partial Terminations and Increases				
1	Product Type	R	Y	“EquityShareSwap”	Company will maintain a table of valid Eligible Product identifiers.
1A	Transaction Type	R	Y	Full Termination, Partial Termination or Increase	Company will maintain a table of valid Eligible Transaction identifiers.
2	Trade Reference Number for Original Transaction*	R	N	Unique identifier input by User. To fully terminate, partially terminate or increase a transaction confirmed through System, must match data element 2 in original Transaction Record.	40 character limit
3	Submitting User Reference Number Supplement	R	N	Unique identifier input by User to distinguish between multiple unconfirmed transactions.	16 character limit
4	Submitting User Message ID	O	N	Users may include in an additional processing number for internal purposes (e.g., tracking)	250 character limit
5	Payer	R	Y	Company number assigned to User	Company will maintain a table of User IDs*
6	Payee	R	Y	Company number assigned to User	Company will maintain a table of User IDs*
7	Payment Amount	O	Y	Amount of full termination payment, partial termination payment or increase payment	Any positive number with up to 12 digits to the left of the decimal point and up to 2 to the right
8	Payment Currency	C- required if item 7 is completed	Y	Currency of full termination payment, partial termination payment or increase payment	ISO currency code
9	Payment Settlement Date	C- required if item 7 is	Y	Date of full termination payment, partial	Valid date format*

		completed		termination payment or increase payment	
10	Termination/Increase Trade Date	R	Y	Trade Date of the full termination, partial termination or increase transaction	Valid date format
11	Termination/Increase Effective Date	R	Y	Effective date of the full termination, partial termination or increase	Valid date format
12	Affected Notional Amount/Currency*	C- optional when Post Trade Affected Number of Shares is populated. Otherwise, required.	Y	Up to two decimal places may be used; currency	Positive number; ISO currency code
13	Outstanding Notional Amount*	C-required when Affected Notional Amount is populated. Otherwise, not allowed	Y	Up to two decimal places may be used; currency	Positive number; ISO currency code
14	Post Trade Independent Amount Percentage	C-optional if Transaction Type is "PartialTermination"; otherwise, not allowed	Y	Expressed as a percentage (numerical – 5.550 would match 5.55), without "%" sign. Zero is not a valid input.	Any positive number with up to 3 digits to the left of the decimal point and up to 5 to the right
15	Post Trade Independent Amount	C- optional if Transaction Type is "PartialTermination" and Post Trade Independent Amount Percentage is not specified; otherwise, not allowed	Y	The outstanding Independent Amount, if applicable, after the transaction has been partially terminated	Positive Integer
16	Post Trade Independent Amount Currency	C- required if Post Trade Independent Amount is specified	Y	Currency of Independent Amount after the partial termination	ISO currency code
17	Post Trade Independent Amount Payer	C- required if Post Trade Independent Amount Percentage or Post Trade Independent Amount is specified; otherwise, not allowed	Y	Company number assigned to User	Company will maintain a table of User IDs
18	Post Trade Independent Amount Receiver	C- required if Post Trade Independent Amount Percentage or Post Trade Independent Amount is	Y	Company number assigned to User	Company will maintain a table of User IDs

		specified; otherwise, not allowed			
19	Post Trade Initial Price*	O	Y	Up to seven decimal places may be used	Positive number
20	Post Trade Initial Price Currency	C- required if Post Trade Initial Price is specified	Y	Currency of Post Trade Initial Price	ISO currency code
21	Post Trade Affected Number of Shares*	C- required when the Master Confirmation Transaction Type is "EquityAsia" or "EquityAsiaNE". Otherwise, optional.	Y	Up to five decimal places may be used	Positive number
22	Post Trade Gross Price Currency	C- required when Post Trade Initial FX Rate is populated. Otherwise, not allowed.	Y	Specify Currency Code	Valid Currency Code
23	Post Trade Initial FX Rate	C- optional when the Master Confirmation Transaction Type is "EquityAsia" or "EquityAsiaNE" and Post Trade Initial Price Currency is populated. Otherwise, not allowed.	Y	Expressed as a positive number with up to 5 decimal places. Do not enter "%".	Positive number with up to five decimal places.
24	Post Trade Commission	C- optional when the Master Confirmation Transaction Type is "EquityAsia" or "EquityAsiaNE". Otherwise, not allowed.	Y	Expressed as a positive number with up to 5 decimal places. Do not enter "%".	Positive number with up to five decimal places.
25	Post Trade Outstanding Number of Shares	C- optional when Post Trade Affected Number of Shares is populated. Otherwise, not allowed.	Y	Up to five decimal places may be used	Positive number
26	Post Aggregate Averaging Price*	C-not allowed if Master Confirmation Transaction Type is "GlobalMCA" or "GlobalMCANE"; otherwise, optional.	Y	Specify 0 to 7 whole number with 0 to 7 decimal places.	0 to 7 whole number with 0 to 7 decimal places.
27	Prior Notional Amount	C-optional when Master Confirmation Transaction Type is "GlobalMCA" or "GlobalMCANE" for Full Terminations. Otherwise, not	Y	Number of Prior Notional Amount	0 to 12 whole numbers with 0 to 2 decimal places

		allowed.			
28	Prior Notional Amount Currency	Required when Prior Notional Amount is populated. Otherwise, not allowed	Y	Valid 3-character currency code.	Valid Currency Code
	Additional Elements for When Original Trade not in System Based on New Trade Template*	C- required if original transaction is not in the System			

*The following Notes apply to the above table:

- **General:** With respect to full terminations, partial terminations or increases of transactions not originally confirmed through the System, Users must specify in the relevant Transaction Record all data elements set forth in the table for New Trades. These data elements need not be included in Transaction Records for full terminations, partial terminations or increases of transactions originally confirmed through the System.
- **Valid date format:** Valid date formats will be set forth in the Applicable Publications.
- **Item 2, Submitting User Reference Number for Original Transaction:** Although the Submitting User Reference Numbers for an original transaction that are submitted by the separate parties to a full termination, partial termination or increase need not, and will not, match, the status of Confirmed for a full termination, partial termination or increase of a transaction originally confirmed through the System will require that each such Submitting User Reference Numbers for an original transaction match exactly data element 2 in the Transaction Record submitted by that User for the original transaction as Confirmed. Where the fully terminated, partially terminated or increased trade was not originally confirmed through the System, this number will be used solely as the transaction reference number for the full termination, partial termination or increase itself. In that case, this data element will not be used to identify the transaction to be fully terminated, partially terminated or increased (rather the data elements required for New Trades will be used) and the full termination, partial termination or increase will not be ineffective due to the failure of this number to conform to the actual User trade reference number for the original transaction.
- **Items 5 and 6, Payer and Payee:** These are the designations of the Users that are parties to the transaction. The submitted transmission must be identified as originating from the Family of either the Payer or Payee, or it will not be accepted.

- ***Item 12, Affected Notional Amount:*** This represents the decrease in the Equity Notional Amount in case of a partial termination and the increase in the Equity Notional Amount in case of an increase.
- ***Item 13, Outstanding Notional Amount:*** The outstanding Equity Notional Amount after giving effect to the applicable partial termination or increase.
- ***Item 19, Post Trade Initial Price:*** The Final Price per Share, Unit or Basket applicable to the full termination or partial termination or the Initial Price applicable to the Increase. This item, if affirmed or matched by parties, shall be a binding term and may be specified in addition to the Payment Amount specified in item 7.
- ***Item 21, Post Trade Affected Number of Shares:*** This represents the increase in the number of Shares for an Increase and the decrease in the number of Shares for a Partial Termination.
- ***Item 26, Post Aggregate Averaging Price:*** This represents the average of the purchase price of all of the Shares previously purchased (including after taking into account the relevant Partial Termination or Increase).

Transaction Record Description for Amendments

Replaced Document:

The Replaced Document for amendments to transactions that are equity share swaps shall in all cases be a "Transaction Supplement" (or any similar document not so named) that is referred to (or described) in a master confirmation agreement, and in some cases a master confirmation annex, that has been executed by two Users for the purpose of evidencing such amendments between them (each, a "Transaction Supplement"). Related Master Documents shall be:

- Master Agreement – uniquely identified by date – consisting of an ISDA Master Agreement (or similar document not so named) that has been executed by the relevant two Users. Any reference in a Transaction Record or a Master Confirmation Agreement to a Master Agreement shall be to the Master Agreement as it may have been, and may subsequently be, amended, supplemented or modified by the parties thereto.
- Master Confirmation Agreement – uniquely identified by date – constituting a Master Confirmation Agreement (or similar document not so named) relating to equity share swaps that has been executed by the relevant two Users and subject to a Master Agreement. If the two relevant Users have entered into more than one Master Confirmation Agreement with the same date, the Master Confirmation Agreements may be distinguished by the designation of Master Confirmation Transaction Type, Product Type, Sub-Product Type (if applicable) and any other data elements related to the Transaction Record.
- Master Confirmation Annex – uniquely identified by date – constituting a Master Confirmation Annex (or similar document not so named) relating to equity share swap transactions, executed by Users (or otherwise designated as applicable pursuant to the governing Master Confirmation Agreement) and subject to the governing Master Confirmation Agreement.

For the avoidance of doubt, where a Master Confirmation Transaction Type may refer to one or more Master Confirmation Agreements or Master Confirmation Annexes, the applicable Master Confirmation Agreement or Master Confirmation Annex will be identified by date.

The Company shall not be responsible for a User's failure to properly identify the Master Agreement, Master Confirmation Agreement or Master Confirmation Annex.

Notwithstanding any provision in the related Master Documents, each User agrees that the submission of Transaction Records by it and any other User through the System shall constitute an acceptable method under such Master Documents for evidencing and confirming the terms to be specified in any Transaction Supplement referenced in or to be governed by such Master Documents. Each User further agrees that Confirmed Transaction Records designating the Eligible Product and Eligible Transaction governed

by this Transaction Record Description and referencing the relevant Master Documents shall (1) have the same legal effect as a fully executed Replaced Document entered into pursuant to and subject to the terms of such Master Documents and (2) shall evidence an amended and restated equity share swap transaction agreed between two Users whose terms and provisions will be set forth in, governed by, construed in accordance with and subject to the Confirmed Transaction Records themselves, such Master Documents and these Operating Procedures, including this Transaction Record Description.

In the event that the features specified in a Transaction Record differ from those specified in the relevant Master Document, the features specified in such Transaction Record shall govern unless otherwise agreed between the relevant Users.

The governing law of the Master Documents shall also govern the obligations created by any Transaction Record.

Each User agrees that this Transaction Record Description is not intended to govern and may not be used with respect to amendments to transactions that constitute equity share or other equity options (whether or not so named), or any other transaction that is not an equity share swap. Such other amendments may only be submitted through the System in accordance with the applicable Transaction Record Description set forth in the relevant Appendix to the Operating Procedures (including, where applicable, the Legal Notice With Respect to Certain Options Issued by U.S. Persons set forth therein).

In addition, in connection with each Amendment submitted pursuant to this Transaction Record Description, each User shall be deemed to represent and warrant that it is an "eligible contract participant" as defined in Section 1a(12)(A) or (B) of the Commodity Exchange Act, as amended.

Amendments Processing:

Any terms of the original trade may be changed through the amendment process with the exception of the parties to the trade. An amendment Transaction Record includes all the fields of a new trade plus Amendment Trade Date, Amendment Effective Date, and the fields required to describe the payment, if any, associated with the amendment (Amendment Payer, Amendment Payment Date, and Amendment Payment Amount). The identification of the parties to the trade (Equity Amount Payer and Floating Amount Payer) submitted on an amendment Transaction Record must be the same as the original confirmed trade, or the Transaction Record will be rejected.

Provisions of the transaction as amended are set forth as if a new Transaction Supplement were executed. Amendment Trade Date sets forth the trade date of the amendment, and Amendment Effective Date sets forth the effective date of the amendment. Otherwise, the Transaction Record amends and restates the amended trade. The optional fields that describe the payment specify which party pays the other party.

Amendment transactions will only be accepted for transactions that are confirmed in the System. If an amendment is submitted with a transaction reference number that is not

found in the Company's database or is associated in the Company's database with an unconfirmed transaction of any type (including new trades, terminations and assignments), the Transaction Record will be rejected.

Transaction Record Data Elements:

The data elements for each Transaction Record governed by this Transaction Record Description are named in the table below and shall have the meanings set forth or contemplated in the relevant Master Documents (unless the context clearly indicates an intent to identify product and transaction type, trade reference numbers, a transaction date or the Master Documents themselves), including meanings that may be set forth in any other resource identified in the Master Documents. In the event of any inconsistency between a Transaction Record and the relevant Master Documents, the Transaction Record shall govern (unless otherwise agreed between Users). The table below sets forth information relating to certain data elements that Users will be required to provide. Actual Transaction Records submitted by Users may be different in terms of appearance and in the manner in which information is to be provided (e.g., data elements may be specified in FpML). Users should consult the Applicable Publications for further information on the inputting of data.

#	Data Element Name	Required/Optional/Conditional (R/O/C)	Matching (Y/N)*	Means of Specifying Information	Validation
1	Product Type	R	Y	“EquityShareSwap”	Company will maintain a table of valid Eligible Product identifiers
1A	Transaction Type	R	Y	Amendment	Company will maintain a table of valid Eligible Transaction identifiers
2	Trade Reference Number	R	N	Unique identifier input by User	40 character limit
3	Submitting User Message ID	O	N	Users may include an additional processing number for internal purposes (e.g., tracking)	70 character limit
4	Amendment Trade Date	R	Y	Any date	Valid date format
5	Amendment Effective Date	R	Y	Any date	Valid date format
6	Amendment Payer	C	Y	Company number assigned to User	Company will maintain table of User IDs*
7	Amendment Payment Date	C	Y	Any date	Valid date format
8	Amendment Payment Amount	O	Y	Positive integer and currency	Positive integer and ISO currency code
	Additional Elements Based on New Trade Template*	C- required if original transaction is not in the System			

The following **Notes** apply to the above table:

- **Valid date format:** Valid date formats will be set forth in the Applicable Publications.
- **Item 6, Amendment Payer:** This is the designation of the User that is the payer of the Amendment Payment Amount with respect to the amendment.

Annex

Certain Floating Rate Options

Unless otherwise defined in the applicable ISDA definitions, a Master Confirmation Agreement or a Master Confirmation Annex, the following Floating Rate Options specified in a Transaction Record shall have the indicated meanings:

EUR-EONIA	“EUR-EONIA” means, for a Reset Date, a reference rate equal to the overnight rate as calculated by the European Central Bank and appearing on the Reuters Screen EONIA Page in respect of that day, if that day is a TARGET Settlement Day or in respect of the TARGET Settlement Day immediately preceding that day, if that day is not a TARGET Settlement Day.
GBP-SONIA	“GBP-SONIA” means, for a Reset Date, a reference rate equal to the overnight rate as calculated by the Wholesale Markets Brokers’ Association and appearing on the Reuters Screen SONIA Page in respect of that day. If such rate does not appear on the Reuters Screen SONIA Page in respect of a Reset Date, the rate for that day will be determined by the Calculation Agent.
USD-Federal Funds Target	“USD-FEDERAL FUNDS TARGET” means, for a Reset Date, a reference rate equal to the overnight rate as appearing on the Reuters Screen USFFTARGET= Page in respect of that day. If such rate does not appear on the Reuters Screen USFFTARGET= Page in respect of a Reset Date, the rate for that day will be the rate for the immediately preceding day for which such rate appears on the Reuters Screen under the abovementioned heading.
USD-Federal Funds-Open	“USD-FEDOPEN” means, for a Reset Date, a reference rate equal to the overnight rate as appearing on the Reuters Screen USONFF=GCMN Page in respect of that day. If such rate does not appear on the Reuters Screen USONFF=GCMN Page in respect of a Reset Date, the rate for that day will be determined by the Calculation Agent.
JPY-BOJ-TONAT	“JPY-BOJ-TONAT” means, for a Reset Date, a reference rate equal to the Tokyo OverNight Average rate (TONA) as published by the Bank of Japan on the Reuters Screen TONAT Page as of approximately 10:00 a.m., Tokyo time, on the next following Tokyo Banking Day. If such rate does not appear on the Reuters Screen TONAT Page in respect of a Reset Date, the rate for that day will be determined by the Calculation Agent.
CAD-LIBOR-BBA-ON	“CAD-LIBOR-BBA-ON” means that the rate for a Reset Date will be the rate for deposits in Canadian Dollars for a period of the Designated Maturity which appears on the Reuters Screen LIBOR01 Page as of 11:00 a.m., London time, on the Reset Date. If such rate does not appear on the Reuters Screen LIBOR01 Page, the rate for that Reset Date will be determined as if the parties had specified “CAD-LIBOR-Reference Banks” as the applicable Floating Rate Option.
CHF-TOIS	“CHF-TOIS” means, for a Reset Date, a reference rate equal to the overnight rate for tomorrow next deposits in Swiss Francs which appears on the Reuters Screen CHFTOIS= Page as of 11:00 a.m., Zurich time, on the day that is one Zurich Banking Day preceding that day. If such rate does not appear on the Reuters Screen CHFTOIS= Page in respect of a Reset Date, the rate for that day will be determined by the Calculation Agent.
DKK-LIBOR-BBA-SN	“DKK-LIBOR-BBA-SN” means, for a Reset Date, a reference rate equal to the overnight rate as appearing on the Reuters Screen DKKSNSFR= Page in respect of that day. If such rate does not appear on the Reuters Screen DKKSNSFR= Page in respect of a Reset Date, the rate for that day will be determined by the Calculation Agent.

HKD-HONIX	<p>“HKD-HONIX” means, for a Reset Date, a reference rate equal to the overnight rate as calculated by the Hong Kong Brokers’ Association and appearing on the Reuters Screen HONIX Page as at 5:30 p.m., Hong Kong time, in respect of that day. If such rate does not appear on the Reuters Screen HONIX Page in respect of a Reset Date, the rate for that day will be determined by the Calculation Agent.</p>
NOK-NIBOR-BBA	<p>For trades using an overnight benchmark (e.g. where Designated Maturity = 1day), “NOK-NIBOR-BBA” means, for a Reset Date, a reference rate equal to the overnight rate as appearing on the Reuters Screen OINOKTND= Page on the day that is two Oslo Banking Days preceding that Reset Date. If such rate does not appear on the Reuters Screen OINOKTND= Page in respect of a Reset Date, the rate for that day will be determined by the Calculation Agent.</p> <p>For trades using a benchmark greater than overnight (e.g. where Designated Maturity = 1 week, 2 weeks, 1 month etc.), “NOK-NIBOR-BBA” means, for a Reset Date, a reference rate for a period of the Designated Maturity as appearing on the Reuters Screen NIBR= Page on the day that is two Oslo Banking Days preceding that Reset Date. If such rate does not appear on the Reuters Screen NIBR= Page in respect of a Reset Date, the rate for that day will be determined by the Calculation Agent.</p>
NOK-NOWA	<p>“NOK-NOWA” means, for a Reset Date, a reference rate equal to the overnight rate as appearing on the Reuters Screen NOWA= Page in respect of that day. If such rate does not appear on the Reuters Screen NOWA= Page in respect of a Reset Date, the rate for that day will be determined by the Calculation Agent.</p>
NZD-LIBOR-BBA	<p>“NZD-LIBOR-BBA”, for a Reset Date in the relevant Calculation Period, is a reference rate equal to the overnight rate as appearing on the Reuters Screen NZDSNFSR= Page as of 11:00 a.m., London time, on the day that is two London Banking Days preceding that Reset Date. If such rate does not appear on the Reuters Screen NZDSNFSR= Page in respect of a Reset Date, the rate for that day will be determined by the Calculation Agent.</p>
USD-LIBOR-BBA-ON	<p>“USD-LIBOR-BBA-ON” means USD-LIBOR-BBA, provided that Section 7.1(ab)(xxii) and (xxv) of the 2006 Definitions shall be amended by deleting the words "the day that is two London Banking Days preceding that Reset Date" and replacing them with "the relevant Reset Date". However, if such Reset Date is not a London and New York Banking Day, the Floating Rate Option for such Reset Date shall be the rate as of the first immediately preceding London and New York Banking Day, determined in accordance with the abovementioned provisions.</p>
SGD-SONAR	<p>"SGD-SONAR" means, for a Reset Date, a reference rate equal to the overnight rate as calculated by the Association of banks in Singapore and appearing on the Reuters Screen ABSIRFIX01 Page under the heading "SGD SWAP OFFER" as of 11:00 a.m., Singapore time, in respect of that day. If such rate does not appear on the Reuters Screen ABSIRFIX01 Page in respect of a Reset Date, the rate for that day will be determined by the Calculation Agent.</p>
PLN-WIBOR-WIBOmid	<p>“PLN-WIBOR-WIBOmid” means the rate for a Reset Date will be the average between the bid and ask rate for deposits in Polish Zloty for a period of the Designated Maturity which appears on the Reuters Screen WIBO Page as of 11:00a.m., Warsaw time, on the day that is two Warsaw Banking Days preceding that Reset Date. If such rate does not appear on the Reuters Screen WIBO Page, the rate for that Reset Date will be determined by the Calculation Agent</p>
<u>TRY-TRLIBOR-BAT-MID</u>	<p><u>“TRY-TRLIBOR-BAT-MID” means that the rate for a Reset Date will be the average between the bid and ask rate for deposits in Turkish Lira for a period of the Designated Maturity which appears on the Reuters Screen TRYIBOR = Page as of 11:15a.m., Istanbul time, on the day that is two Istanbul Banking Days preceding that Reset Date. If such rate does not appear on the Reuters Screen TRYIBOR= Page, the rate for that Reset Date will be determined by the</u></p>

	<u>Calculation Agent-</u>
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**TRANSACTION RECORD DESCRIPTION:
EQUITY INDEX SWAPS**

This Transaction Record Description relates to the Eligible Product and Eligible Transactions set forth below. It is a part of, and subject in all respects to, the most recent version of the Company Operating Procedures for Automated Confirmation and Matching System, published by MarkitSERV to which it is an Appendix (the "Operating Procedures"). Unless the context otherwise indicates, all terms used defined in the Operating Procedures shall have the same meanings in this Transaction Record Description.

Eligible Product: **Equity Index Swaps**

Eligible Transactions: **New Trades**

Full Terminations (can apply to all Equity Index Swaps, regardless of whether the terminated trade was originally confirmed through the System)

Partial Terminations (can apply to all Equity Index Swaps, regardless of whether the partially terminated trade was originally confirmed through the System)

Increases (can apply to all Equity Index Swaps, regardless of whether the increased trade was originally confirmed through the System)

Amendments (can apply only to Equity Index Swaps where the amended trade was originally confirmed through the System)

Transaction Record Description for New Trades

Replaced Document:

The Replaced Document for new trades that are equity index swaps shall in all cases be a "Transaction Supplement" (or any similar document not so named) that is referred to (or described) in a master confirmation agreement, and in some cases a master confirmation annex, that has been executed by two Users for the purpose of evidencing such new trades between them (each, a "Transaction Supplement"). Related Master Documents shall be:

- Master Agreement – uniquely identified by date – consisting of an ISDA Master Agreement (or similar document not so named) that has been executed by the relevant two Users. Any reference in a Transaction Record or a Master Confirmation Agreement to a Master Agreement shall be to the Master Agreement as it may have been, and may subsequently be, amended, supplemented or modified by the parties thereto.

- Master Confirmation Agreement – uniquely identified by date – constituting a Master Confirmation Agreement (or similar document not so named) relating to equity index swaps that has been executed by the relevant two Users and subject to a Master Agreement. If the two relevant Users have entered into more than one Master Confirmation Agreement with the same date, the Master Confirmation Agreements may be distinguished by the designation of Master Confirmation Transaction Type, Product Type, Sub-Product Type (if applicable) and any other data elements related to the Transaction Record.
- Master Confirmation Annex – uniquely identified by date – constituting a Master Confirmation Annex (or similar document not so named) relating to equity index swap transactions, executed by Users (or otherwise designated as applicable pursuant to the governing Master Confirmation Agreement) and subject to the governing Master Confirmation Agreement.

For the avoidance of doubt, the applicable Master Confirmation Agreement or Master Confirmation Annex will be identified by date and the Master Confirmation Transaction Type specified will, where applicable, be used to select among the Master Confirmation Agreements or Master Confirmation Annexes identified with that date.

The Company shall not be responsible for a User's failure to properly identify the Master Agreement, Master Confirmation Agreement or Master Confirmation Annex.

Notwithstanding any provision in the related Master Documents, each User agrees that the submission of Transaction Records by it and any other User through the System shall constitute an acceptable method under such Master Documents for evidencing and confirming the terms to be specified in any Transaction Supplement referenced in or to be governed by such Master Documents. Each User further agrees that Confirmed Transaction Records designating the Eligible Product and Eligible Transaction governed by this Transaction Record Description and referencing the relevant Master Documents shall (1) have the same legal effect as a fully executed Replaced Document entered into pursuant to and subject to the terms of such Master Documents and (2) shall evidence a new equity index swap transaction agreed between two Users whose terms and provisions will be set forth in, governed by, construed in accordance with and subject to the Confirmed Transaction Records themselves, such Master Documents and these Operating Procedures, including this Transaction Record Description.

In the event that the features specified in a Transaction Record differ from those specified in the relevant Master Document, the features specified in such Transaction Record shall govern unless otherwise agreed between the relevant Users.

The governing law of the Master Documents shall also govern the obligations created by any Transaction Record.

Each User agrees that this Transaction Record Description is not intended to govern and may not be used with respect to transactions that constitute equity index or other equity options (whether or not so named), or any other transaction that is not an equity index

swap. Such transactions may only be submitted through the System in accordance with the applicable Transaction Record Description set forth in the relevant Appendix to the Operating Procedures (including, where applicable, the Legal Notice With Respect to Certain Options Issued by U.S. Persons set forth therein).

In addition, in connection with each New Trade submitted pursuant to this Transaction Record Description, each User shall be deemed to represent and warrant that it is an "eligible contract participant" as defined in Section 1a(12)(A) or (B) of the Commodity Exchange Act, as amended.

Without limiting any other provisions of the Operating Procedures or the User Agreement, each User submitting an equity index swap trade shall be deemed to represent, warrant and agree with the Company that it has obtained, and will maintain in effect during the term of such trade, any license or other rights with respect to the underlying index required in connection with the execution of such trade and the submission and confirmation thereof through the System.

Transaction Record Data Elements:

The data elements for each Transaction Record governed by this Transaction Record Description are named in the table below and shall have the meanings set forth or contemplated in the relevant Master Documents (unless the context clearly indicates an intent to identify product and transaction type, trade reference numbers, a transaction date or the Master Documents themselves), including meanings that may be set forth in any other resource identified in the Master Documents. In the event of any inconsistency between a Transaction Record and the relevant Master Documents, the Transaction Record shall govern (unless otherwise agreed between Users). The table below sets forth information relating to certain data elements that Users will be required to provide. Actual Transaction Records submitted by Users may be different in terms of appearance and in the manner in which information is to be provided (e.g., data elements may be specified in FpML). Users should consult the Applicable Publications for further information on the inputting of data.

#	Data Element Name	Required/Optional/Conditional (R/O/C)	Matching (Y/N)*	Means of Specifying Information	Validation
1	Product Type	R	Y	"EquityIndexSwap"	Company will maintain a table of valid Eligible Product identifiers
1A	Transaction Type	R	Y	New Trade	Company will maintain a table of valid Eligible Transaction identifiers
2	Trade Reference Number	R	N	Unique identifier input by User	40 character limit
3	Submitting User Message ID	O	N	Users may include an additional processing number for internal purposes (e.g., tracking)	70 character limit
4	Master Confirmation Transaction Type*	R	Y	Specify "EquityAmericas", "EquityEuropean", "EquityEuropeanNE", "ISDA2005EquityAsiaExcludingJapanInterdealer", "EquityAsia", "EquityAsiaNE", "ISDA2004EquityAmericasInterdealer", "ISDA2005EquityAsiaExcludingJapanInterdealer Rev2", "ISDA2009EquityAmericas", "ISDA2009EquityEuropean", "GlobalMCA", "GlobalMCANE", "ISDA2009EquityInterdealerPanAsia" or "ISDA2007EquityEuropean" "GlobalMCA" and "GlobalMCANE" may not be used with the Bullet Compounding Sub product.	"EquityAmericas", "EquityEuropean", "EquityEuropeanNE", "ISDA2005EquityAsiaExcludingJapanInterdealer", "EquityAsia", "EquityAsiaNE", "ISDA2005EquityAsiaExcludingJapanInterdealer Rev2", "ISDA2009EquityAmericas", "ISDA2009EquityEuropean", "GlobalMCA", "GlobalMCANE", "ISDA2009EquityInterdealerPanAsia" or "ISDA2007EquityEuropean"
5	Trade Date	R	Y	Any valid date	Valid date format
6	Effective Date	R	Y	Any valid date	Valid date format
7	Master Confirm Date	R	Y	Date of Master Confirmation Agreement	Valid date format
8	Master Confirmation Annex Date	C-not allowed when the Master Confirmation Transaction Type is "GlobalMCA" or "GlobalMCANE". Otherwise, optional.	Y	Date of Master Confirmation Annex	Valid date format

#	Data Element Name	Required/Optional/Conditional (R/O/C)	Matching (Y/N)*	Means of Specifying Information	Validation
9	Index	R	Y	Specified by RIC (Reuters Instrument Code)	None
10	Exchange ID*	C-Optional if Master Confirmation Transaction Type is "GlobalMCA", "GlobalMCANE", "ISDA2009EquityAmericas" or "ISDA2009EquityInterdealerPanAsia". Otherwise, required.	Y	Specified by up to 10 REC (Reuters Exchange Code) identifiers, or the value "MULTI" or "COMPO". "COMPO" is only valid for Master Confirmation Transaction Type "ISDA2009EquityEuropean".	None
11	Related Exchange ID	C-Optional if Master Confirmation Transaction Type is "GlobalMCA", "GlobalMCANE", "ISDA2009EquityAmericas" or "ISDA2009EquityInterdealerPanAsia". Otherwise, required.	Y	Specified by up to 10 REC (Reuters Exchange Code) identifiers, or the value "ALL", or the value "N/A"	None
12	Equity Amount Payer	R	Y	Company number assigned to Equity Amount Payer	Company will maintain table of User IDs*
13	Number of Units/Baskets	C-if Sub-Product Type is "BulletCompounding", (i) required if Master Confirmation Transaction Type is "ISDA2009EquityEuropean", "ISDA2007EquityEuropean" or "ISDA2009EquityInterdealerPanAsia", (ii) otherwise, optional. Required when Futures Price Valuation has a value of "Y". Required when Master Confirmation Transaction Type is "GlobalMCA" or "GlobalMCANE", "ISDA2009EquityEuropean",	Y	Expressed as a number with up to 5 decimal places	Positive number

#	Data Element Name	Required/Optional/Conditional (R/O/C)	Matching (Y/N)*	Means of Specifying Information	Validation
		"ISDA2007EquityEuropean" or "ISDA2009EquityInterdealerPanAsia". Otherwise, optional.			
14	Equity Notional Amount	C-optional when Master Confirmation Transaction Type is "ISDA2009EquityEuropean", "ISDA2007EquityEuropean", "EquityAmericas", "EquityEuropean" or "EquityEuropeanNE". Otherwise, required.	Y	Expressed as a number with up to 2 decimal places; currency	Positive number and ISO currency code
15	Equity Notional Reset	R	Y	Specify "Y" or "N"	"Y" or "N"
16	Type of Return*	R	Y	Specify "Total" or "Price"	"Total" or "Price"
17	Initial Price	C-optional when Master Confirmation Transaction Type is "ISDA2009EquityEuropean", "ISDA2007EquityEuropean", "EquityAmericas", "EquityEuropean" or "EquityEuropeanNE". Otherwise, required.	Y	Up to seven decimal places may be used; currency	Positive number; ISO currency code
18	Valuation Date(s)	C-not allowed when "First Valuation Date" is populated; otherwise, required.	Y	List of dates, up to 360 dates	Valid date format
19	Settlement Currency	R	Y	Specify currency	ISO currency code
20	Cash Settlement Payment Date	C-optional when Master Confirmation Transaction Type is "GlobalMCA", "GlobalMCANE", "ISDA2009EquityEuropean" or	Y	Positive integer	Positive integer

#	Data Element Name	Required/Optional/Conditional (R/O/C)	Matching (Y/N)*	Means of Specifying Information	Validation
		"ISDA2007EquityEuropean". Not allowed if Master Confirmation Transaction Type is "ISDA2009EquityAmericas". Otherwise, required.			
21	Floating/Fixed Amount Payer	C-required when Master Confirmation Transaction Type is "GlobalMCA" or "GlobalMCANE". Not allowed when Fully Funded has a value of "Y"; required if Sub-Product Type is "BulletCompounding". Otherwise, optional where the Master Confirmation Transaction Type is "EquityAmericas", "EquityEuropean", "EquityEuropeanNE", "EquityAsia" or "EquityAsiaNE"; required in all other cases.	Y	Company number assigned to Floating/Fixed Amount Payer	Company will maintain table of User IDs*
22	Floating/Fixed Rate Option*	C- not allowed when "Floating/Fixed Amount Payer" is not populated. If the Sub-Product Type is "Bullet Compounding", Fixed Rate not allowed. Otherwise, required.	Y	Any valid Floating/Fixed Rate Option. If the Master Confirmation Transaction Type is "ISDA2009EquityEuropean", "ISDA2007EquityEuropean" or "ISDA2007EquityFinanceSwapEuropean", may also be a number with up to 3 whole numbers and up to 6 decimal places. Zero is not a valid value.	Valid format for Floating/Fixed Rate Option
23	Designated Maturity*	C- not allowed when "Floating/Fixed Amount Payer" is not populated or when Floating/Fixed Rate Option is "Fixed Rate". Otherwise, required.	Y	Positive integer	Positive integer
24	Spread	C- not allowed when "Floating/Fixed Amount Payer" is not populated or when Floating/Fixed Rate Option is "Fixed Rate". Otherwise, required.	Y	Expressed as a percentage (numerical – 5.550 would match 5.55)	Any decimal number with up to 5 digits to the left of the decimal point and up to 5 to the right.

#	Data Element Name	Required/Optional/Conditional (R/O/C)	Matching (Y/N)*	Means of Specifying Information	Validation
25	Floating/Fixed Rate Day Count Fraction	C- not allowed when "Floating/Fixed Amount Payer" is not populated. Otherwise, required.	Y	Any valid Floating/Fixed Rate Day Count Fraction	Valid format for Floating/Fixed Rate Day Count Fraction*
26	Business Days	C-optional when the Master Confirmation Transaction Type is "GlobalMCA" or "GlobalMCANE" and when Floating/Fixed Payment Dates and First Floating/Fixed Payment Date are not populated for the following Master Confirmation Transaction types: "ISDA2009EquityAmericas", "ISDA2007EquityEuropean", "ISDA2009EquityEuropean" or "ISDA2009EquityInterdealerPanAsia". Not allowed when "Floating/Fixed Amount Payer" is not populated or when the Master Confirmation Transaction Type is "ISDA2004EquityAmericasInterdealer" Otherwise, required.	Y	List of Business Center codes, up to 5 Business Centers codes	Valid Business Center code(s)*
27	(Floating/Fixed) Payment Dates*	C- not allowed when "Floating/Fixed Amount Payer" is not populated or when "First (Floating/Fixed) Payment Date" is populated. Optional in all other cases.	Y	List of dates, up to 360 dates	Valid date format
28	Dividend Period	C-optional when Type of Return is "Total" and Master Confirmation Transaction Type is "EquityAmericas", "EquityEuropean", "EquityEuropeanNE", "EquityAsia" or "EquityAsiaNE". Otherwise, not allowed.	Y	Specify "FirstPeriod" or "SecondPeriod"	"FirstPeriod" or "SecondPeriod"

#	Data Element Name	Required/Optional/Conditional (R/O/C)	Matching (Y/N)*	Means of Specifying Information	Validation
29	Dividend Amount	C-optional when Type of Return is "Total" and Master Confirmation Transaction Type is "EquityAmericas", "EquityEuropean", "EquityEuropeanNE", "EquityAsia" or "EquityAsiaNE". Otherwise, not allowed.	Y	Specify "RecordAmount", "ExAmount", or "PaidAmount"	"RecordAmount", "ExAmount", or "PaidAmount"
30	Dividend Percentage*	C-optional when Type of Return is "Total" and the Master Confirmation Transaction Type is "EquityAsia", "EquityAsiaNE", "GlobalMCA", "GlobalMCA NE", "EquityAmericas" or "EquityEuropean" or "EquityEuropeanNE". Otherwise, not allowed.	Y	Expressed as a percentage (numerical – 5.550 would match 5.55)	Any decimal number with up to 3 digits to the left of the decimal point and up to 5 to the right.
31	Dividend Payment Date*	C-optional when Type of Return is "Total" and the Master Confirmation Transaction Type is "EquityAsia", "EquityAsiaNE", "ISDA2009EquityAmericas", "ISDA2009EquityEuropean", "ISDA2007EquityEuropean", "ISDA2009EquityInterdealerPanAsia", "EquityAmericas", "EquityEuropean" or "EquityEuropeanNE". Otherwise, not allowed.	Y	1) Specify "ExDate", "DividendPaymentDate", "RecordDate", "TerminationDate", "EquityPaymentDate", "FollowingPaymentDate", "AdHocDate", "CumulativeEquityPaid", "CumulativeLiborPaid", "CumulativeEquityExDiv", "CumulativeLiborExDiv", "Floating/FixedAmountPaymentDate" or "CashSettlementPaymentDate-IssuerPayment" 2) For Master Confirmation Transaction Types of "ISDA2008EquityFinanceSwapAsiaExcludingJapan", "ISDA2007EquityFinanceSwapEuropean" or "ISDA2008EquityFinanceSwapAsiaExcludingJapanRev1" only the following values may be used: "SharePayment", "CashSettlementPaymentDate" or "Floating/FixedAmountPaymentDate" 3) For the "ISDA2009EquityInterdealerPanAsia"	"ExDate", "DividendPaymentDate", "RecordDate", "TerminationDate", "EquityPaymentDate", "FollowingPaymentDate", "AdHocDate", "CumulativeEquityPaid", "CumulativeLiborPaid", "CumulativeEquityExDiv" or "CumulativeLiborExDiv"

#	Data Element Name	Required/Optional/Conditional (R/O/C)	Matching (Y/N)*	Means of Specifying Information	Validation
				Master Confirmation Transaction Type, only the following values may be used: "SharePayment", "CashSettlementPaymentDate" or "CashSettlementPaymentDate-IssuerPayment" 4) For the Master Confirmation Transaction Types "ISDA2007EquityEuropean" and "ISDA2009EquityEuropean", only the following values may be used: "ExDate", "SharePayment", "CashSettlementPaymentDate" or "FloatingAmountPaymentDate".	
32	Early Termination Right*	O	Y	Specify "N" if Early Termination Right is not applicable; blank means that the applicable terms are specified in the relevant Master Confirmation Agreement or Master Confirmation Annex	"N" if not applicable
33	Independent Amount Percentage*	O	Y	Expressed as a percentage (numerical – 5.550 would match 5.55); in addition, independent amount payer and independent amount receiver would be indicated by Company number assigned to the relevant User	Any decimal number with up to 3 digits to the left of the decimal point and up to 5 to the right; Company will maintain table of User IDs to be used for payer and receiver
34	Independent Amount*	C- allowed only when Independent Amount Percentage is not specified	Y	Expressed as a positive number with up to 2 decimal places; currency	Positive number; ISO currency code
35	FX Rate	C- optional when the Master Confirmation Transaction Type is "ISDA2005EquityAsiaExcludingJapanInterdealer" or "ISDA2005EquityAsiaExcludingJapanInterdealerRev2". Otherwise, not allowed.	Y	Expressed as a positive number with 5 decimal places.	Positive Number
36	(Floating/Fixed) Payment Dates Business Day Convention	C- not allowed when "Floating/Fixed Amount Payer" is not populated. Otherwise, required.	Y	Valid values are "Following", "FRN", "ModFollowing", "Preceding", "ModPreceding", "None" and "NotApplicable". Blank means "NotApplicable".	"Following", "FRN", "ModFollowing", "Preceding", "ModPreceding", "None" or "NotApplicable".

#	Data Element Name	Required/Optional/Conditional (R/O/C)	Matching (Y/N)*	Means of Specifying Information	Validation
37	Futures Price Valuation	C- not allowed when the Master Confirmation Transaction Type is "ISDA2005EquityAsiaExcludingJapanInterdealer" or "ISDA2005EquityAsiaExcludingJapanInterdealerRev2". Otherwise, optional.	Y	Specify "Y" or "N"	"Y" or "N"
38	Exchange Traded Contract	C- required when Futures Price Valuation is included with a value of "Y". Otherwise, not allowed.	Y	Specify year and month of the Exchange Traded Contract.	Valid date format
39	Multiplier	C- optional when Futures Price Valuation is included with a value of "Y". Otherwise, not allowed.	Y	Specify positive integer	Positive integer
40	Fully Funded	C- not allowed if the Sub-Product Type is "BulletCompounding" or when the Master Confirmation Transaction Type is "ISDA2005EquityAsiaExcludingJapanInterdealer", "ISDA2005EquityAsiaExcludingJapanInterdealerRev2", "ISDA2009EquityAmericas", "ISDA2009EquityEuropean" or "ISDA2007EquityEuropean". Otherwise, optional.	Y	Specify "Y" only	"Y"
41	Fully Funded Amount	C- required when Fully Funded has a value of "Y". Otherwise, not allowed.	Y	Specify number with up to two decimals.	Number with up to two decimals.

#	Data Element Name	Required/Optional/Conditional (R/O/C)	Matching (Y/N)*	Means of Specifying Information	Validation
42	Fully Funded Amount Currency	C- required when Fully Funded has a value of "Y". Otherwise, not allowed.	Y	Specify Currency Code	Valid Currency Code
43	15A-6 Rule*	C-not allowed if the Master Confirmation Transaction Type is "GlobalMCA" or "GlobalMCANE". Otherwise, optional.	N	Specify "Y" or "N" only	"Y" or "N"
44	Initial Price Currency	C- required when Initial Price is populated and the Master Confirmation Transaction Type is "EquityAsia", "EquityAsiaNE", "ISDA2009EquityEuropean", "ISDA2007EquityEuropean", "EquityAmericas", "EquityEuropean" or "EquityEuropeanNE". Otherwise, optional. Not allowed if Initial Price is not populated.	Y	Specify Currency Code Note: For a Master Confirmation Transaction Type of "ISDA2007EquityFinanceSwapEuropean", "ISDA2008EquityFinanceSwapAsiaExcludingJapan", or "ISDA2008EquityFinanceSwapAsiaExcludingJapanRev1", the Initial Price Currency should have the same value as the Settlement Currency.	Valid Currency Code
45	Gross Price Currency	C- required when the Initial FX Rate is populated. Otherwise, not allowed.	Y	Specify Currency Code	Valid Currency Code
46	Initial FX Rate	C- optional when the Master Confirmation Transaction Type is "EquityAsia" or "EquityAsiaNE". Otherwise, not allowed.	Y	Expressed as a positive number with up to 5 decimal places. Do not enter "%".	Positive number with up to five decimal places.
47	Commission	C- optional when the Master Confirmation Transaction Type is "EquityAsia" or "EquityAsiaNE". Otherwise, not allowed.	Y	Expressed as a positive number with up to 5 decimal places. Do not enter "%".	Positive number with up to five decimal places.
48	Final Price Default Election	C-optional when Master Confirmation Transaction Type is "ISDA2009EquityEuropean", "ISDA2007EquityEuropean", "EquityAsia", "EquityAsiaNE", "EquityAmericas",	Y	Specify "Close" or "HedgeExecution"	"Close" or "HedgeExecution"

#	Data Element Name	Required/Optional/Conditional (R/O/C)	Matching (Y/N)*	Means of Specifying Information	Validation
		"EquityEuropean" or "EquityEuropeanNE". If the Master Confirmation Transaction Type is "ISDA2009EquityInterdealerPanAsia", and the Future Price Valuation is "Y", not allowed. otherwise, optional. Otherwise, not allowed.			
49	Share Payment	C-optional where the Dividend Payment Date field has a value of "Share Payment". Otherwise, not allowed.	Y	Specify a number of Currency Business Days	Non-negative integer
50	Contractual Supplements*	O	Y	"ISDAMarch2004EquityCanadianSupplement" value may only be populated where Master Confirmation Transaction Type is "EquityAmericas" or "ISDA2004EquityAmericasInterdealer"	"ISDAMarch2004EquityCanadianSupplement" value may only be populated where Master Confirmation Transaction Type is "EquityAmericas" or "ISDA2004EquityAmericasInterdealer"
51	First Valuation Date	C-not allowed when "Valuation Dates" is populated; otherwise, required.	Y	Specify any valid date on or after Trade Date	Valid date format
52	Last Valuation Date	C-required when "First Valuation Date" is populated; otherwise, not allowed.	Y	Specify any valid date	Valid date format
53	Valuation Frequency	C-required when "First Valuation Date" is populated; otherwise, not allowed.	Y	Specify an integer multiplier of a period "D", "W", "M" or "Y" (e.g., "1M" for one month)	An integer multiplier of a period "D", "W", "M" or "Y"
54	Valuation Roll Convention	C- required when "First Valuation Date" is populated; otherwise, not allowed.	Y	If Valuation Frequency period is "M" or "Y", specify "EOM" or any integer from 1-30 If Valuation Frequency period is "W", specify "MON", "TUE", "WED", "THU", "FRI", "SAT" or "SUN" If Valuation Frequency period is D, specify "None"	"EOM", any integer from 1-30, "MON", "TUE", "WED", "THU", "FRI", "SAT" "SUN", or "NONE", as applicable.

#	Data Element Name	Required/Optional/Conditional (R/O/C)	Matching (Y/N)*	Means of Specifying Information	Validation
55	First (Floating/Fixed) Payment Date	C-not allowed when "Floating/Fixed Amount Payer" is populated or when "Floating Payment Dates" is populated.. Otherwise, optional.	Y	Specify any valid date on or after Trade Date	Valid date format
56	Last (Floating/Fixed) Payment Date	C-required when "First (Floating/Fixed) Payment Date" is populated; otherwise, not allowed.	Y	Specify any valid date	Valid date format
57	(Floating/Fixed) Payment Frequency	C-required when "First (Floating/Fixed) Payment Date" is populated; otherwise, not allowed.	Y	Specify an integer multiplier of a period "D", "W", "M" or "Y" (e.g., "1M" for one month)	An integer multiplier of a period "D", "W", "M" or "Y"
58	(Floating/Fixed) Payment Roll Convention	C-required when "First (Floating/Fixed) Payment Date" is populated; otherwise, not allowed.	Y	If Valuation Frequency period is "M" or "Y", specify "EOM" or any integer from 1-30 If Valuation Frequency period is "W", specify "MON", "TUE", "WED", "THU", "FRI", "SAT" or "SUN" If Valuation Frequency period is D, specify "None"	"EOM", any integer from 1-30, "MON", "TUE", "WED", "THU", "FRI", "SAT" "SUN", or "NONE", as applicable.
59	Compounding Spread	C-required if Sub-Product Type is "BulletCompounding"; otherwise, not allowed.	Y	Expressed as a signed percentage. Enter 1.50000 for 1.5%. Do not enter % sign in cell. Zero or negative value is valid.	0 to 5 whole numbers with 0 to 5 decimal places.
60	Sub-Product Type	O	Y	Specify "BulletCompounding", if applicable	"BulletCompounding"
61	Linear Interpolation	C-optional when Master Confirmation Transaction Type is "GlobalMCA", "GlobalMCANE", "ISDA2009EquityAmericas", "ISDA2009EquityEuropean", "ISDA2007EquityEuropean", or "ISDA2009EquityInterdealerPanAsia". Otherwise, not allowed.	Y	Specify "LinearZeroYield" or "None"	"LinearZeroYield" or "None"

#	Data Element Name	Required/Optional/Conditional (R/O/C)	Matching (Y/N)*	Means of Specifying Information	Validation
62	Maximum Stock Loan Rate	C-optional when Master Confirmation Transaction Type is "GlobalMCA", "GlobalMCANE" or "ISDA2009EquityAmericas". Otherwise, not allowed.	Y	Enter 1.50000 for 1.5% Do not enter % sign in cell. Zero is not allowed.	0 to 5 whole numbers with 0 to 5 decimal places.
63	Initial Stock Loan Rate	C-optional when Master Confirmation Transaction Type is "ISDA2009EquityAmericas". Otherwise, not allowed.	Y	Enter 1.50000 for 1.5% Do not enter % sign in cell. Zero is not allowed.	0 to 5 whole numbers with 0 to 5 decimal places.
64	Declared Cash Dividend Percentage	C-optional when Master Confirmation Transaction Type is "ISDA2009EquityEuropean", "ISDA2007EquityEuropean", "ISDA2009EquityAmericas", "GlobalMCA" or "GlobalMCANE". Otherwise, not allowed.	Y	Enter 1.50000 for 1.5% Do not enter % sign in cell. Zero is valid.	0 to 5 whole numbers with 0 to 5 decimal places.
65	Declared Cash Equivalent Dividend Percentage	C-optional if Master Confirmation Transaction Type is "ISDA2009EquityAmericas", "ISDA2009EquityEuropean", "ISDA2007EquityEuropean", "GlobalMCA" or "GlobalMCANE". Otherwise, not allowed.	Y	Enter 1.50000 for 1.5% Do not enter % sign in cell. Zero is valid.	0 to 5 whole numbers with 0 to 5 decimal places.
66	Component Security Index Annex	C-optional if Master Confirmation Transaction Type is "GlobalMCA", "GlobalMCANE" or "ISDA2007EquityEuropean". Otherwise, not allowed. For Sub-Product type "Bullet Compounding", only optional if the Master Confirmation Transaction Type is "ISDA2007EquityEuropean".	Y	Specify "Y" or "N" only	Y or N

#	Data Element Name	Required/Optional/Conditional (R/O/C)	Matching (Y/N)*	Means of Specifying Information	Validation
67	Applicable Product Regional Annex	C-optional if Master Confirmation Transaction Type is "GlobalMCA" or "GlobalMCANE". Otherwise, not allowed.	Y	SSS (US) SSS (AEUS) SSS (EMEA) SSS (AEJA) SSS(Japan) SIS (US) SIS (AEUS) SIS (EMEA) SIS (AEJA) SIS(Japan) SB(SR)S (US) SB(SR)S (AEUS) SB(SR)S (EMEA) SB(SR)S (AEJA) SB(SR)S (Japan)	SSS (US) SSS (AEUS) SSS (EMEA) SSS (AEJA) SSS(Japan) SIS (US) SIS (AEUS) SIS (EMEA) SIS (AEJA) SIS(Japan) SB(SR)S (US) SB(SR)S (AEUS) SB(SR)S (EMEA) SB(SR)S (AEJA) SB(SR)S (Japan)
68	Final Price Fee Percent	C-optional when Final Price Fee Amount is not populated and if Master Confirmation Transaction Type is "GlobalMCA" or "GlobalMCANE". Otherwise, not allowed.	Y	Specify 0 to 5 whole numbers with 0 to 5 decimal places.	0 to 5 whole numbers with 0 to 5 decimal places.
69	Final Price Fee Amount	C-optional when Final Price Fee Percent is not populated and Master Confirmation Transaction Type is "GlobalMCA" or "GlobalMCANE". Otherwise, not allowed.	Y	Specify 0 to 12 whole numbers with 0 to 2 decimal places.	Specify 0 to 12 whole numbers with 0 to 2 decimal places.
70	Final Price Fee Currency	R-when Final Price Fee Amount is populated. Otherwise, not allowed	Y	Valid 3-character currency code.	Valid currency code
71	Strike Date	C-optional when Master Confirmation Type is "ISDA2009EquityEuropean", "ISDA2007EquityEuropean", "EquityAmericas", "EquityEuropean" or	Y	Any valid date. This date cannot be on or before the Trade date. Note: This field should only be used in a forwarding starting option	Valid date format

#	Data Element Name	Required/Optional/Conditional (R/O/C)	Matching (Y/N)*	Means of Specifying Information	Validation
		"EquityEuropeanNE". Otherwise, not allowed.			
72	Hedging Party	C-optional when Master Confirmation Transaction Type is "ISDA2009EquityEuropean". Required when the Master Confirmation Transaction Type is "ISDA2009EquityInterdealerPanAsia". Otherwise, not allowed.	Y	Specify DTCC Participant ID of one of the parties or specify "Both"	Positive number
73	Initial Price Election	C-optional when Strike Date is populated. Otherwise, not allowed.	Y	Specify "HedgeExecution", "AgreedInitialPrice" or "Close"	"HedgeExecution", "AgreedInitialPrice" or "Close"
74	Break Fee Election	C-optional when Master Confirmation Transaction Type is "ISDA2009EquityEuropean", "ISDA2007EquityEuropean", "ISDA2004EquityAmericasInterdealer" or "ISDA2009EquityInterdealerPanAsia". Not allowed when Early Termination Right is populated with N and Master Confirmation Transaction Type is "ISDA2009EquityEuropean", "ISDA2007EquityEuropean" or "ISDA2009EquityInterdealerPanAsia". Otherwise, not allowed.	Y	Specify "FlatFee" "AmortizedFee" "FundingFee" "FlatFeeAndFundingFee" or "AmortizedFeeAndFundingFee" "Applicable" "Applicable" is the only valid value for, and can only be used with, a Master Confirmation Transaction Type of "ISDA2004EquityAmericasInterdealer".	"FlatFee" "AmortizedFee" "FundingFee" "FlatFeeAndFundingFee" or "AmortizedFeeAndFundingFee" "Applicable"
75	Break Fee Rate	C-required when Break Fee Election is populated but not allowed when Break Fee Election is "Funding Fee" when Master Confirmation Transaction Type is "ISDA2009EquityEuropean",	Y	Enter 1.50000 for 1.5%. Do not enter % sign in cell. Zero is valid.	0 to 5 whole numbers with 0 to 5 decimal places.

#	Data Element Name	Required/Optional/Conditional (R/O/C)	Matching (Y/N)*	Means of Specifying Information	Validation
		"ISDA2007EquityEuropean" or "ISDA2009EquityInterdealerPanAsia". Optional if Master Confirmation Transaction Type is "EquityAsia" or "EquityAsiaNE". Otherwise, not allowed.			
76	Linear Interpolation Period	C-optional if Master Confirmation Transaction Type is "ISDA2009EquityEuropean", "ISDA2007EquityEuropean" or "ISDA2009EquityInterdealerPanAsia" and Linear Interpolation is "LinearZeroYield". Otherwise, not allowed	Y	"Initial", "InitialAndFinal", "Final" or "AnyPeriod"	"Initial", "InitialAndFinal", "Final" or "AnyPeriod"
77	Valuation Date Convention	O	Y	Specify "PRECEDING" "FOLLOWING" or "MODFOLLOWING"	"PRECEDING" "FOLLOWING" or "MODFOLLOWING"
78	Optional Early Termination Electing Party	C- Not allowed when Early Termination Right is populated with N. Otherwise, optional.	Y	Specify DTCC Participant ID of one of the parties or specify "Both"	DTCC Participant ID or "Both".
79	Optional Early Termination Date*	C- Not allowed when Early Termination Right is populated with N. Otherwise, Optional.	Y	Specify "AnyDay" "ValuationDate" "ResetDate" or "AfterFirstResetDate"	"AnyDay" "ValuationDate" "ResetDate" or "AfterFirstResetDate"
80	Settlement Type	C-optional when Master Confirmation Transaction Type is "GlobalMCA" or "GlobalMCANE". Otherwise, not allowed.	Y	Specify "Cross-Currency" or "Composite"	"Cross-Currency" or "Composite"
81	Roll Over Commission	C-optional when Master Confirmation Transaction Type is "EquityAsia" or "EquityAsiaNE". Otherwise, not allowed.	Y	Enter 1.50000 for 1.5%. Do not enter % sign in cell. Zero is valid.	0 to 5 whole numbers with 0 to 5 decimal places.

#	Data Element Name	Required/Optional/Conditional (R/O/C)	Matching (Y/N)*	Means of Specifying Information	Validation
82	Reference Currency	C- Required when Settlement Type is populated. Otherwise, not allowed	Y	Valid 3-character currency code.	Valid currency code
83	Insolvency Filing	C-optional when Master Confirmation Transaction Type is "ISDA2009EquityAmericas". Otherwise, not allowed.	Y	Y Only.	Y
84	Loss of Stock Borrow	C-optional when Master Confirmation Transaction Type is "ISDA2009EquityAmericas". Otherwise, not allowed.	Y	Y Only.	Y
85	Increased Cost of Stock Borrow	C-optional when Master Confirmation Transaction Type is "ISDA2009EquityAmericas". Otherwise, not allowed.	Y	Y Only.	Y
86	Break Funding Recovery	C-optional when Master Confirmation Transaction Type is "ISDA2009EquityAmericas". Otherwise, not allowed.	Y	Y Only.	Y
87	Index Disruption	C-optional when Master Confirmation Transaction Type is "ISDA2009EquityEuropean" or "ISDA2007EquityEuropean". Otherwise, not allowed.	Y	Specify "Postponement" or "CalculationAgentAdjustment"	"Postponement" or "CalculationAgentAdjustment"
88	Compounding	C-optional when Master Confirmation Transaction Type is "ISDA2009EquityEuropean", "ISDA2007EquityEuropean", "GlobalMCA", "GlobalMCANE", "EquityEuropean" or "EquityEuropeanNE. Otherwise, not allowed.	Y	Specify "Y", "Flat" or "SpreadExclusive"	"Y", "Flat" or "SpreadExclusive"

#	Data Element Name	Required/Optional/Conditional (R/O/C)	Matching (Y/N)*	Means of Specifying Information	Validation
89	Determining Party	C-optional when Master Confirmation Transaction Type is "ISDA2009EquityInterdealerPanAsia" or "ISDA2009EquityEuropean". Otherwise, not allowed.	Y	Specify DTCC Participant ID of one of the parties or specify "Both"	DTCC Participant ID or "Both".
90	Calculation Agent	C-optional when Master Confirmation Transaction Type is "ISDA2009EquityInterdealerPanAsia". Otherwise, not allowed.	Y	Specify DTCC Participant ID of one of the parties or specify "Both"	DTCC Participant ID or "Both".
91	Local Jurisdiction/Taxes	C-optional when the Master Confirmation Transaction Type is "ISDA2009EquityInterdealerPanAsia", Otherwise, not allowed.	Y	Specify "NotApplicable".	"NotApplicable".
92	Dividend Valuation Dates	Required when Type of Return is "Total" and the Master Confirmation Transaction Type is "ISDA2009EquityInterdealerPanAsia". Otherwise, not allowed.	Y	A comma-separated list of adjusted dates. The maximum number of dates is 360. The dates should be submitted in ascending order to facilitate matching	Valid date format
93	Dividend Payment Date (Lag)	C-optional when Type of Return is "Total" and the Master Confirmation Transaction Type is "ISDA2009EquityInterdealerPanAsia". Otherwise, not allowed.	Y	Number of Currency Business Days.	Number with 0 decimal places
94	Special Dividends	C-optional when Type of Return is "Total" and the Master Confirmation Transaction Type is "ISDA2009EquityInterdealerPanAsia". Otherwise, not allowed.	Y	Specify "N"	"N"
95	FPV Final Price Election Fallback	C-optional when Future Price Valuation is populated with "Y" and the Master Confirmation Transaction Type is "ISDA2009EquityInterdealerPanAsia". Otherwise, not allowed.	Y	Specify "FPVClose" or "FPVHedgeExecution"	"FPVClose" or "FPVHedgeExecution"

#	Data Element Name	Required/Optional/Conditional (R/O/C)	Matching (Y/N)*	Means of Specifying Information	Validation
96	Compounding Dates	C-required when Compounding is populated. Otherwise, not allowed.	Y	A comma-separated list of adjusted dates. The maximum number of dates is 360. The dates should be submitted in ascending order to facilitate matching.	Valid date format

The following Notes apply to the above table:

- **Valid date format:** Valid date formats will be set forth in the Applicable Publications.
- **Item 4, Master Confirm Transaction Type:** This refers to a "Product Type" that would otherwise be specified in a written Transaction Supplement. The related Master Confirmation Agreement (data element 7) and/or Master Confirmation Annex (data element 8) provides that certain terms apply to the subject Eligible Transaction depending on the designated Product Type. The Company will not be responsible for verifying that the terms of such Master Confirmation Agreement and/or Master Confirmation Annex function properly with the items specified in the Transaction Record.
- **Item 10, Exchange:** If "MULTI" is specified, unless otherwise specified in the relevant Master Documents, the Exchange shall be each exchange that is the principal stock exchange on which a component security of the Index is traded.
- **Items 12 and 21, Equity Amount Payer and Floating/Fixed Amount Payer:** These are the designations of the Users that are parties to the transaction. The designation of a Floating/Fixed Amount Payer is optional. The submitted transmission must be identified as originating from the Family of either the Equity Amount Payer or the Floating Amount Payer (if any), or it will not be accepted. If no Floating Amount Payer is specified, items 22-27 and 36 are not allowed.
- **Item 13, Number of Units:** If a Number of Units is not specified in this field, the Number of Units shall have the meaning, if any, specified in the relevant Master Confirmation Agreement or Master Confirmation Annex, and if not defined therein shall be a number determined by dividing the Equity Notional Amount by the Initial Price (each as of the Trade Date), subject to adjustment for any applicable partial early termination, or as otherwise agreed by the parties to the transaction.
- **Item 16, Type of Return:** The Type of Return will be (i) Total Return, if "Total" is specified and (ii) Price Return, if "Price" is specified.

- **Item 22, Floating/Fixed Rate Option:** If this field is required, Users must either submit a value that adheres to the FpML Floating Rate Index Scheme (which refers to the list of Rate Options set forth in Section 7.1 of the 2000 Definitions or the 2006 Definitions, each published by ISDA), or if a numeric value is submitted then “Fixed Rate” is implied.
- **Item 23, Designated Maturity:** If this field is required, Users must submit an integer followed by one of the following period designations: "D" (for days), "W" (for weeks), "M" (for months), or "Y" (for years). For example, "1M" would correspond to a Designated Maturity of 1 month. Exact matching is required (e.g., "12M" will not match "1Y").
- **Item 25, Floating/Fixed Rate Day Count Fraction:** If this field is required, Users must submit one of the following FpML values: 1/1, ACT/ACT.ISDA, ACT/ACT.ISMA, ACT/ACT.AFB, ACT/365.FIXED, ACT/360, 30/360, 30E/360, ACT/ACT.ICMA or 30E/360.ISDA or such other values as may be specified from time to time by the Company.
- **Item 26, Business Days:** If this field is required, each 4-Character Business Center code submitted by Users must adhere to the FpML Business Center Scheme.
- **Item 27, (Floating/Fixed) Payment Dates:** If provided, these are the Floating Rate Payer Payment Dates or Fixed Rate Payer Payment Dates, as applicable. If a party is specified in "Floating/Fixed Amount Payer", leaving this item and “First (Floating/Fixed) Payment Date” blank means the Payment Dates are each Cash Settlement Payment Date.
- **Item 30, Dividend Percentage:** For any Transaction Record submitted to the System from and including June 25, 2009 up to and including the release date of any revision to this Appendix that makes this field optional rather than required (regardless of when such Transaction Record is Confirmed), where the Master Confirmation Transaction Type is "EquityAsia", “EquityAsiaNE”, "GlobalMCA", “GlobalMCANE”, "EquityAmericas", "EquityEuropean" or “EquityEuropeanNE”. and the Dividend Percentage field is populated with 0.00001%, it shall mean the Dividend Percentage field is not applicable.
- **Item 32, Early Termination Right:** If specified as not applicable, any mutual early termination right (or similar concept) under the Master Documents will not apply. If this field is left blank, the applicable terms specified in the Master Documents will apply.
- **Items 33 and 34, Independent Amount Percentage and Independent Amount:** A Transaction Record relating to an Eligible Transaction may indicate an Independent Amount Percentage or Independent Amount (as defined in the governing Credit Support Annex, or similar document not so named, relating to the Master Agreement referred to in the applicable Master Confirmation Agreement). An Independent Amount Percentage must be expressed as a percentage and should be understood as a percentage of the Equity Notional Amount. An Independent Amount must be expressed as an amount in the applicable currency. If an Independent Amount Percentage or Independent

Amount is applicable, the parties must also identify the independent amount payer and independent amount receiver by Company assigned ID, similar to how Equity Amount Payer and Floating/Fixed Amount Payer are designated. One or another of the Equity Amount Payer or Floating/Fixed Amount Payer (if any) must also be the independent amount payer or receiver. If an Independent Amount Percentage or Independent Amount is not indicated, it does not necessarily mean that there is no Independent Amount, rather that any Independent Amount applicable to the transaction or a portfolio containing the transaction may be specified in a different document (e.g., an applicable Credit Support Annex, Master Confirmation Agreement, Master Agreement or similar document) and is not specified in the related Transaction Record.

- *Item 35, FX Rate:* If the field is blank the FX Rate shall mean “the rate determined as of the relevant Valuation Date by the Calculation Agent at which the relevant Currency of the Index can be exchanged for the Settlement Currency.”
- *Item 43, Rule 15a-6:* If "Y" is specified with respect to this item in a party's Transaction Record, then such party is acting pursuant to or in reliance on Rule 15a-6 under the Securities Exchange Act in connection with the transaction. This indication is for informational purposes only, and the parties are responsible for specifying the consequences, if any, of such indication or status in their Master Confirmation Agreement, Master Agreement or other applicable document.
- *Item 50, Contractual Supplements:* Users may identify that the "ISDAMarch2004EquityCanadianSupplement" applies to the relevant transaction. The parties are responsible for verifying that such designation functions properly with the relevant Master Confirmation Agreement.
- *Item 55, First (Floating/Fixed) Payment Date:* If "Floating/Fixed Amount Payer" is specified but neither this field nor “Floating/Fixed Payment Dates” are specified, the Payment Dates are each Cash Settlement Payment Date.
- *Item 59, Compounding Spread:* This rate may be used to determine the Floating/Fixed Amount (or other applicable amount) for swaps with a Sub-Product Type of “BulletCompounding”.
- *Item 60, Sub-Product Type:* By specifying “BulletCompounding”, Users may indicate that the transaction is a bullet swap or other swap for which the Floating/Fixed Amount(s) are determined through compounding.
- *Item 74, Break Fee Election:* When Break Fee Election is populated with Applicable, it shall mean the Interest Breakage Costs are applicable as specified in the 2004 Americas Interdealer Master Equity Derivatives Confirmation Agreement.
- *Item 79, Optional Early Termination Date.* When the Master Confirmation Transaction Type is "ISDA2004EquityAmericasInterdealer" and "ValuationDate" is specified for the Optional Early Termination Date, for purposes of any Transaction Record submitted to the System, the definition of "Mutual Early Termination Right" in the IS General Terms Confirmation is hereby amended by replacing the words "a Scheduled Trading Day" in the fifth line of clause (a) with "any Valuation Date"; *provided however*, that if an amendment

agreement relating to the "ISDA2004EquityAmericasInterdealer" Master Confirmation Transaction Type has been executed by the relevant Users and the Mutual Early Termination Right amendment has been included therein, then the relevant terms of the Mutual Early Termination Right amendment shall apply and the language in this Item 79 will not apply.

Transaction Record Description for Full Terminations, Partial Terminations and Increases

Replaced Document and Data Elements:

The Replaced Document in respect of full terminations, partial terminations or increases shall in all cases be a full termination agreement, partial termination agreement or increase agreement, as the case may be (each a "Relevant Agreement"), that would have been fully executed between the parties to a transaction in an equity index swap that is being terminated in full, terminated in part or increased (regardless of whether the equity index swap was confirmed through the System, outside the system through the use of master confirmation agreements and transaction supplements, or through some other means). The purpose of the Relevant Agreement would be to evidence: the identity of the transaction being terminated in full, terminated in part or increased, the effective date of such termination in full, termination in part or increase, the notional amount of such termination in part or increase, and the payment, if any, to be made between the parties in connection with such termination in full, termination in part or increase. Notwithstanding any provision in any document evidencing and/or governing any equity index swap intended to be terminated in full, terminated in part or increased, each User agrees that the submission of Transaction Records by it and any other User through the System for full termination, partial termination or increase of such transaction, as the case may be, shall constitute an acceptable method under such document(s) for evidencing and confirming the full termination, partial termination or increase of such transaction. Each User further agrees that Confirmed Transaction Records designating the product and transaction type governed by this Transaction Record Description and relating to the full termination, partial termination or increase of a transaction in an equity index swap shall constitute such User's agreement to terminate in full, terminate in part or increase such transaction, as of the Termination Effective Date identified in such Confirmed Transaction Records and to receive or pay the Payment Amount identified in such Confirmed Transaction Records on the Payment Settlement Date identified in such Confirmed Transaction Records. With respect to full terminations, following such termination and payment, neither party shall have any obligation to the other under such transaction, and with respect to partial terminations, neither party shall have any obligation to the other under such transaction with respect to portion of the original transaction so terminated following such termination and payment.

Where the transaction being fully terminated, partially terminated or increased, as the case may be, was originally confirmed through the System, it will be identified by User Trade Reference Numbers for the original transaction, which numbers are recorded by the System for each Confirmed Transaction Record. Where the transaction being fully terminated, partially terminated or increased was not originally confirmed through the System, it will be identified by the data elements specified for New Trades on the above table, which are intended to correspond to the same named items in the transaction being fully terminated, partially terminated or increased. Users are responsible for assuring that these elements are sufficient to uniquely identify the transaction to be fully terminated, partially terminated or increased. **With respect to full terminations, partial terminations and increases confirmed through the System, matching on data elements specified for New Trades are for identification purposes only, and shall not be effective to retroactively change the terms of the transaction being fully terminated, partially terminated or increased.**

If a transaction is being partially terminated or increased, such transaction will be partially terminated or increased to the extent of the decrease (in the case of partial termination) or increase (in case of an increase) in the Equity Notional Amount indicated in item 12 of the Transaction Record Data Elements in the table below, with the outstanding Equity Notional Amount effective after the effective date of the partial termination or increase being the amount specified in item 13 of the Transaction Record Data Elements in the table below.

Each User agrees that this Transaction Record Description is not intended to govern and may not be used with respect to full terminations, partial terminations or increases of transactions that constitute equity index or other equity options (whether or not so named), or any other transactions other than equity index swaps. Such other full terminations, partial terminations or increases may only be submitted through the System in accordance with the applicable Transaction Record Description set forth in the relevant Appendix to the Operating Procedures, if any (including, where applicable, the Legal Notice With Respect to Certain Options Issued by U.S. Persons set forth therein).

In addition, in connection with each partial termination or increase submitted pursuant to this Transaction Record Description, each User shall be deemed to represent and warrant that it is an "eligible contract participant" as defined in Section 1a(12)(A) or (B) of the Commodity Exchange Act, as amended.

Without limiting any other provisions of the Operating Procedures or the User Agreement, in connection with each partial termination or increase submitted pursuant to this Transaction Record Description, each User shall be deemed to represent, warrant and agree with the Company that it has obtained, and will maintain in effect during the term of such trade, any license or other rights with respect to the underlying index required in connection with the execution of such trade and the submission and confirmation thereof through the System.

#	Data Element Name	Required/Optional/Conditional (R/O/C)	Matching (Y/N)	Means of Specifying Information	Validation
	For All Full Terminations, Partial Terminations and Increases				
1	Product Type	R	Y	“EquityIndexSwap”	Company will maintain a table of valid Eligible Product identifiers.
1A	Transaction Type	R	Y	Full Termination, Partial Termination or Increase	Company will maintain a table of valid Eligible Transaction identifiers.
2	Trade Reference Number for Original Transaction*	R	N	Unique identifier input by User. To fully terminate, partially terminate or increase a transaction confirmed through System, must match data element 2 in original Transaction Record.	40 character limit
3	Submitting User Reference Number Supplement	R	N	Unique identifier input by User to distinguish between multiple unconfirmed transactions.	16 character limit
4	Submitting User Message ID	O	N	Users may include in an additional processing number for internal purposes (e.g., tracking)	250 character limit
5	Payer	R	Y	Company number assigned to User	Company will maintain a table of User IDs*
6	Payee	R	Y	Company number assigned to User	Company will maintain a table of User IDs*
7	Payment Amount	O	Y	Amount of full termination payment, partial termination payment or increase payment	Any positive number with up to 12 digits to the left of the decimal point and up to 2 to the right
8	Payment Currency	C- required if item 7 is completed	Y	Currency of full termination payment, partial termination payment or increase payment	ISO currency code
9	Payment Settlement Date	C- required if item 7 is completed	Y	Date of full termination payment, partial termination payment or increase payment	Valid date format*
10	Termination/Increase Trade	R	Y	Trade Date of the full termination, partial	Valid date format

	Date			termination or increase transaction	
11	Termination/Increase Effective Date	R	Y	Effective date of the full termination, partial termination or increase	Valid date format
12	Affected Notional Amount/Currency*	C- optional when Post Trade Affected Number of Units is populated. Otherwise, required.	Y	Up to two decimal places may be used; currency	Positive number; ISO currency code
13	Outstanding Notional Amount*	C-required when Affected Notional Amount is populated. Otherwise, not allowed.	Y	Up to two decimal places may be used; currency	Positive number; ISO currency code
14	Post Trade Independent Amount Percentage	C-optional if Transaction Type is "PartialTermination"; otherwise, not allowed	Y	Expressed as a percentage (numerical – 5.550 would match 5.55), without "%" sign. Zero is not a valid input.	Any positive number with up to 3 digits to the left of the decimal point and up to 5 to the right
15	Post Trade Independent Amount	C- optional if Transaction Type is "PartialTermination" and Post Trade Independent Amount Percentage is not specified; otherwise, not allowed	Y	The outstanding Independent Amount, if applicable, after the transaction has been partially terminated	Positive Integer
16	Post Trade Independent Amount Currency	C- required if Post Trade Independent Amount is specified	Y	Currency of Independent Amount after the partial termination	ISO currency code
17	Post Trade Independent Amount Payer	C- required if Post Trade Independent Amount Percentage or Post Trade Independent Amount is specified; otherwise, not allowed	Y	Company number assigned to User	Company will maintain a table of User IDs
18	Post Trade Independent Amount Receiver	C- required if Post Trade Independent Amount Percentage or Post Trade Independent Amount is specified; otherwise, not allowed	Y	Company number assigned to User	Company will maintain a table of User IDs
19	Post Trade Initial Price*	O	Y	Up to seven decimal places may be used	Positive number

20 Post Trade Initial Price Currency	C- required if Post Trade Initial Price is specified	Y	Currency of Post Trade Initial Price	ISO currency code
21 Post Trade Affected Number of Units*	C- required when the Master Confirmation Transaction Type is "EquityAsia" or "EquityAsiaNE". Otherwise, optional.	Y	Up to five decimal places may be used	Positive number
22 Post Trade Gross Price Currency	C- required when Post Trade Initial FX Rate is populated. Otherwise, not allowed.	Y	Specify Currency Code	Valid Currency Code
23 Post Trade Initial FX Rate	C- optional when the Master Confirmation Transaction Type is "EquityAsia" or "EquityAsiaNE" and Post Trade Initial Price Currency is populated. Otherwise, not allowed.	Y	Expressed as a positive number with up to 5 decimal places. Do not enter "%".	Positive number with up to five decimal places.
24 Post Trade Commission	C- optional when the Master Confirmation Transaction Type is "EquityAsia" or "EquityAsiaNE". Otherwise, not allowed.	Y	Expressed as a positive number with up to 5 decimal places. Do not enter "%".	Positive number with up to five decimal places.
25 Post Trade Outstanding Number of Units	C- optional when Post Trade Affected Number of Units is populated. Otherwise, not allowed.	Y	Up to five decimal places may be used	Positive number
26 Post Aggregate Averaging Price*	C-not allowed if Master Confirmation Transaction Type is "GlobalMCA" or "GlobalMCANE". Otherwise, optional.	Y	Up to seven decimal places may be used	Positive number
27 Prior Notional Amount	C-optional when Master Confirmation Transaction Type is "GlobalMCA" or "GlobalMCANE". Otherwise, not allowed.	Y	Number of Prior Notional Amount	0 to 12 whole numbers with 0 to 2 decimal places
28 Prior Notional Amount Currency	Required when Prior Notional Amount is populated. Otherwise, not allowed.	Y	Valid 3 character currency code	Valid currency code

Additional Elements for When Original Trade not in System Based on New Trade Template*	C- required if original transaction is not in the System			
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*The following Notes apply to the above table:

- **General:** With respect to full terminations, partial terminations or increases of transactions not originally confirmed through the System, Users must specify in the relevant Transaction Record all data elements set forth in the table for New Trades. These data elements need not be included in Transaction Records for full terminations, partial terminations or increases of transactions originally confirmed through the System.
- **Valid date format:** Valid date formats will be set forth in the Applicable Publications.
- **Item 2, Submitting User Reference Number for Original Transaction:** Although the Submitting User Reference Numbers for an original transaction that are submitted by the separate parties to a full termination, partial termination or increase need not, and will not, match, the status of Confirmed for a full termination, partial termination or increase of a transaction originally confirmed through the System will require that each such Submitting User Reference Numbers for an original transaction match exactly data element 2 in the Transaction Record submitted by that User for the original transaction as Confirmed. Where the fully terminated, partially terminated or increased trade was not originally confirmed through the System, this number will be used solely as the transaction reference number for the full termination, partial termination or increase itself. In that case, this data element will not be used to identify the transaction to be fully terminated, partially terminated or increased (rather the data elements required for New Trades will be used) and the full termination, partial termination or increase will not be ineffective due to the failure of this number to conform to the actual User trade reference number for the original transaction.
- **Items 5 and 6, Payer and Payee:** These are the designations of the Users that are parties to the transaction. The submitted transmission must be identified as originating from the Family of either the Payer or Payee, or it will not be accepted.
- **Item 12, Affected Notional Amount:** This represents the decrease in the Equity Notional Amount in case of a partial termination and the increase in the Equity Notional Amount in case of an increase.
- **Item 13, Outstanding Notional Amount:** The outstanding Equity Notional Amount after giving effect to the applicable partial termination or increase.
- **Item 19, Post Trade Initial Price:** The Final Price of the Index applicable to the full termination or partial termination or the Initial Price applicable to the Increase. This item, if affirmed or matched by parties, shall be a binding term and may be specified in addition to the Payment Amount specified in item 7.

- ***Item 21, Post Trade Affected Number of Units:*** This represents the increase in the number of Units for an Increase and the decrease in the number Units for a Partial Termination.
- ***Item 26, Post Aggregate Averaging Price:*** This represents the average of the purchase price of all of the Units previously purchased (including after taking into account the relevant Partial Termination or Increase).

Transaction Record Description for Amendments

Replaced Document:

The Replaced Document for amendments to transactions that are equity index swaps shall in all cases be a "Transaction Supplement" (or any similar document not so named) that is referred to (or described) in a master confirmation agreement, and in some cases a master confirmation annex, that has been executed by two Users for the purpose of evidencing such amendments between them (each, a "Transaction Supplement"). Related Master Documents shall be:

- Master Agreement – uniquely identified by date – consisting of an ISDA Master Agreement (or similar document not so named) that has been executed by the relevant two Users. Any reference in a Transaction Record or a Master Confirmation Agreement to a Master Agreement shall be to the Master Agreement as it may have been, and may subsequently be, amended, supplemented or modified by the parties thereto.
- Master Confirmation Agreement – uniquely identified by date – constituting a Master Confirmation Agreement (or similar document not so named) relating to equity index swaps that has been executed by the relevant two Users and subject to a Master Agreement. If the two relevant Users have entered into more than one Master Confirmation Agreement with the same date, the Master Confirmation Agreements may be distinguished by the designation of Master Confirmation Transaction Type, Product Type, Sub-Product Type (if applicable) and any other data elements related to the Transaction Record.
- Master Confirmation Annex – uniquely identified by date – constituting a Master Confirmation Annex (or similar document not so named) relating to equity index swap transactions, executed by Users (or otherwise designated as applicable pursuant to the governing Master Confirmation Agreement) and subject to the governing Master Confirmation Agreement.

For the avoidance of doubt, the applicable Master Confirmation Agreement or Master Confirmation Annex will be identified by date and the Master Confirmation Transaction Type specified will, where applicable, be used to select among the Master Confirmation Agreements or Master Confirmation Annexes identified with that date.

The Company shall not be responsible for a User's failure to properly identify the Master Agreement, Master Confirmation Agreement or Master Confirmation Annex.

Notwithstanding any provision in the related Master Documents, each User agrees that the submission of Transaction Records by it and any other User through the System shall constitute an acceptable method under such Master Documents for evidencing and confirming the terms to be specified in any Transaction Supplement referenced in or to be governed by such Master Documents. Each User further agrees that Confirmed Transaction Records designating the Eligible Product and Eligible Transaction governed

by this Transaction Record Description and referencing the relevant Master Documents shall (1) have the same legal effect as a fully executed Replaced Document entered into pursuant to and subject to the terms of such Master Documents and (2) shall evidence an amended and restated equity index swap transaction agreed between two Users whose terms and provisions will be set forth in, governed by, construed in accordance with and subject to the Confirmed Transaction Records themselves, such Master Documents and these Operating Procedures, including this Transaction Record Description.

In the event that the features specified in a Transaction Record differ from those specified in the relevant Master Document, the features specified in such Transaction Record shall govern unless otherwise agreed between the relevant Users.

The governing law of the Master Documents shall also govern the obligations created by any Transaction Record.

Each User agrees that this Transaction Record Description is not intended to govern and may not be used with respect to amendments to transactions that constitute equity index or other equity options (whether or not so named), or any other transaction that is not an equity index swap. Such other amendments may only be submitted through the System in accordance with the applicable Transaction Record Description set forth in the applicable Appendix to the Operating Procedures (including, where applicable, the Legal Notice With Respect to Certain Options Issued by U.S. Persons set forth therein).

In addition, in connection with each Amendment submitted pursuant to this Transaction Record Description, each User shall be deemed to represent and warrant that it is an "eligible contract participant" as defined in Section 1a(12)(A) or (B) of the Commodity Exchange Act, as amended.

Without limiting any other provisions of the Operating Procedures or the User Agreement, in connection with each Amendment submitted pursuant to this Transaction Record Description, each User shall be deemed to represent, warrant and agree with the Company that it has obtained, and will maintain in effect during the term of such trade, any license or other rights with respect to the underlying index required in connection with the execution of such trade and the submission and confirmation thereof through the System.

Amendments Processing:

Any terms of the original trade may be changed through the amendment process with the exception of the parties to the trade. An amendment Transaction Record includes all the fields of a new trade plus Amendment Trade Date, Amendment Effective Date, and the fields required to describe the payment, if any, associated with the amendment (Amendment Payer, Amendment Payment Date, and Amendment Payment Amount). The identification of the parties to the trade (Equity Amount Payer and Floating Amount Payer) submitted on an amendment Transaction Record must be the same as the original confirmed trade, or the Transaction Record will be rejected.

Provisions of the transaction as amended are set forth as if a new Transaction Supplement were executed. Amendment Trade Date sets forth the trade date of the amendment, and Amendment Effective Date sets forth the effective date of the amendment. Otherwise, the Transaction Record amends and restates the amended trade. The optional fields that describe the payment specify which party pays the other party.

Amendment transactions will only be accepted for transactions that are confirmed in the System. If an amendment is submitted with a transaction reference number that is not found in the Company's database or is associated in the Company's database with an unconfirmed transaction of any type (including new trades, terminations and assignments), the Transaction Record will be rejected.

Transaction Record Data Elements:

The data elements for each Transaction Record governed by this Transaction Record Description are named in the table below and shall have the meanings set forth or contemplated in the relevant Master Documents (unless the context clearly indicates an intent to identify product and transaction type, trade reference numbers, a transaction date or the Master Documents themselves), including meanings that may be set forth in any other resource identified in the Master Documents. In the event of any inconsistency between a Transaction Record and the relevant Master Documents, the Transaction Record shall govern (unless otherwise agreed between Users). The table below sets forth information relating to certain data elements that Users will be required to provide. Actual Transaction Records submitted by Users may be different in terms of appearance and in the manner in which information is to be provided (e.g., data elements may be specified in FpML). Users should consult the Applicable Publications for further information on the inputting of data

#	Data Element Name	Required/Optional/Conditional (R/O/C)	Matching (Y/N)*	Means of Specifying Information	Validation
1	Product Type	R	Y	"EquityIndexSwap"	Company will maintain a table of valid Eligible Product identifiers
1A	Transaction Type	R	Y	Amendment	Company will maintain a table of valid Eligible Transaction identifiers
2	Trade Reference Number	R	N	Unique identifier input by User	40 character limit
3	Submitting User Message ID	O	N	Users may include an additional processing number for internal purposes (e.g., tracking)	70 character limit
4	Amendment Trade Date	R	Y	Any date	Valid date format
5	Amendment Effective Date	R	Y	Any date	Valid date format
6	Amendment Payer	C	Y	Company number assigned to User	Company will maintain table of User IDs*
7	Amendment Payment Date	C	Y	Any date	Valid date format
8	Amendment Payment Amount	O	Y	Positive integer and currency	Positive integer and ISO currency code
	Additional Elements Based on New Trade Template*	C- required if original transaction is not in the System			

The following Notes apply to the above table:

- **Valid date format:** Valid date formats will be set forth in the Applicable Publications.
- **Item 6, Amendment Payer:** This is the designation of the User that is the payer of the Amendment Payment Amount with respect to the amendment.

Annex

Certain Floating Rate Options

Unless otherwise defined in the applicable ISDA definitions, a Master Confirmation Agreement or a Master Confirmation Annex, the following Floating Rate Options specified in a Transaction Record shall have the indicated meanings:

EUR-EONIA	“EUR-EONIA” means, for a Reset Date, a reference rate equal to the overnight rate as calculated by the European Central Bank and appearing on the Reuters Screen EONIA Page in respect of that day, if that day is a TARGET Settlement Day or in respect of the TARGET Settlement Day immediately preceding that day, if that day is not a TARGET Settlement Day.
GBP-SONIA	“GBP-SONIA” means, for a Reset Date, a reference rate equal to the overnight rate as calculated by the Wholesale Markets Brokers’ Association and appearing on the Reuters Screen SONIA Page in respect of that day. If such rate does not appear on the Reuters Screen SONIA Page in respect of a Reset Date, the rate for that day will be determined by the Calculation Agent.
USD-Federal Funds Target	“USD-FEDERAL FUNDS TARGET” means, for a Reset Date, a reference rate equal to the overnight rate as appearing on the Reuters Screen USFFTARGET= Page in respect of that day. If such rate does not appear on the Reuters Screen USFFTARGET= Page in respect of a Reset Date, the rate for that day will be the rate for the immediately preceding day for which such rate appears on the Reuters Screen under the abovementioned heading.
USD-Federal Funds-Open	“USD-FEDOPEN” means, for a Reset Date, a reference rate equal to the overnight rate as appearing on the Reuters Screen USONFF=GCMN Page in respect of that day. If such rate does not appear on the Reuters Screen USONFF=GCMN Page in respect of a Reset Date, the rate for that day will be determined by the Calculation Agent.
JPY-BOJ-TONAT	“JPY-BOJ-TONAT” means, for a Reset Date, a reference rate equal to the Tokyo OverNight Average rate (TONA) as published by the Bank of Japan on the Reuters Screen TONAT Page as of approximately 10:00 a.m., Tokyo time, on the next following Tokyo Banking Day. If such rate does not appear on the Reuters Screen TONAT Page in respect of a Reset Date, the rate for that day will be determined by the Calculation Agent.
CAD-LIBOR-BBA-ON	“CAD-LIBOR-BBA-ON” means that the rate for a Reset Date will be the rate for deposits in Canadian Dollars for a period of the Designated Maturity which appears on the Reuters Screen LIBOR01 Page as of 11:00 a.m., London time, on the Reset Date. If such rate does not appear on the Reuters Screen LIBOR01 Page, the rate for that Reset Date will be determined as if the parties had specified “CAD-LIBOR-Reference Banks” as the applicable Floating Rate Option.
CHF-TOIS	“CHF-TOIS” means, for a Reset Date, a reference rate equal to the overnight rate for tomorrow next deposits in Swiss Francs which appears on the Reuters Screen CHFTOIS= Page as of 11:00 a.m., Zurich time, on the day that is one Zurich Banking Day preceding that day. If such rate does not appear on the Reuters Screen CHFTOIS= Page in respect of a Reset Date, the rate for that day will be determined by the Calculation Agent.
DKK-LIBOR-BBA-SN	“DKK-LIBOR-BBA-SN” means, for a Reset Date, a reference rate equal to the overnight rate as appearing on the Reuters Screen DKKSNSFR= Page in respect of that day. If such rate does not appear on the Reuters Screen DKKSNSFR= Page in respect of a Reset Date, the rate for that day will be determined by the Calculation Agent.

HKD-HONIX	“HKD-HONIX” means, for a Reset Date, a reference rate equal to the overnight rate as calculated by the Hong Kong Brokers’ Association and appearing on the Reuters Screen HONIX Page as at 5:30 p.m., Hong Kong time, in respect of that day. If such rate does not appear on the Reuters Screen HONIX Page in respect of a Reset Date, the rate for that day will be determined by the Calculation Agent.
NOK-NIBOR-BBA	For trades using an overnight benchmark (e.g. where Designated Maturity = 1day), “NOK-NIBOR-BBA” means, for a Reset Date, a reference rate equal to the overnight rate as appearing on the Reuters Screen OINOKTND= Page on the day that is two Oslo Banking Days preceding that Reset Date. If such rate does not appear on the Reuters Screen OINOKTND= Page in respect of a Reset Date, the rate for that day will be determined by the Calculation Agent. For trades using a benchmark greater than overnight (e.g. where Designated Maturity = 1 week, 2 weeks, 1 month etc.), “NOK-NIBOR-BBA” means, for a Reset Date, a reference rate for a period of the Designated Maturity as appearing on the Reuters Screen NIBR= Page on the day that is two Oslo Banking Days preceding that Reset Date. If such rate does not appear on the Reuters Screen NIBR= Page in respect of a Reset Date, the rate for that day will be determined by the Calculation Agent.
NOK-NOWA	“NOK-NOWA” means, for a Reset Date, a reference rate equal to the overnight rate as appearing on the Reuters Screen NOWA= Page in respect of that day. If such rate does not appear on the Reuters Screen NOWA= Page in respect of a Reset Date, the rate for that day will be determined by the Calculation Agent.
NZD-LIBOR-BBA	“NZD-LIBOR-BBA”, for a Reset Date in the relevant Calculation Period, is a reference rate equal to the overnight rate as appearing on the Reuters Screen NZDSNFSR= Page as of 11:00 a.m., London time, on the day that is two London Banking Days preceding that Reset Date. If such rate does not appear on the Reuters Screen NZDSNFSR= Page in respect of a Reset Date, the rate for that day will be determined by the Calculation Agent.
USD-LIBOR-BBA-ON	“USD-LIBOR-BBA-ON” means USD-LIBOR-BBA, provided that Section 7.1(ab)(xxii) and (xxv) of the 2006 Definitions shall be amended by deleting the words “the day that is two London Banking Days preceding that Reset Date” and replacing them with “the relevant Reset Date”. However, if such Reset Date is not a London and New York Banking Day, the Floating Rate Option for such Reset Date shall be the rate as of the first immediately preceding London and New York Banking Day, determined in accordance with the abovementioned provisions.
SGD-SONAR	“SGD-SONAR” means, for a Reset Date, a reference rate equal to the overnight rate as calculated by the Association of banks in Singapore and appearing on the Reuters Screen ABSIRFIX01 Page under the heading “SGD SWAP OFFER” as of 11:00 a.m., Singapore time, in respect of that day. If such rate does not appear on the Reuters Screen ABSIRFIX01 Page in respect of a Reset Date, the rate for that day will be determined by the Calculation Agent.
PLN-WIBOR-WIBOmid	“PLN-WIBOR-WIBOmid” means the rate for a Reset Date will be the average between the bid and ask rate for deposits in Polish Zloty for a period of the Designated Maturity which appears on the Reuters Screen WIBO Page as of 11:00a.m., Warsaw time, on the day that is two Warsaw Banking Days preceding that Reset Date. If such rate does not appear on the Reuters Screen WIBO Page, the rate for that Reset Date will be determined by the Calculation Agent
<u>TRY-TRLIBOR-BAT-MID</u>	<u>“TRY-TRLIBOR-BAT-MID” means that the rate for a Reset Date will be the average between the bid and ask rate for deposits in Turkish Lira for a period of the Designated Maturity which appears on the Reuters Screen TRYIBOR = Page as of 11:15a.m., Istanbul time, on the day that is two Istanbul Banking Days preceding that Reset Date. If such rate does not appear on the Reuters Screen TRYIBOR= Page, the rate for that Reset Date will be determined by the</u>

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	<u>Calculation Agent.</u>
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