

| KEY                           |   |
|-------------------------------|---|
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| Commodities              |                    |          |      |            |
|--------------------------|--------------------|----------|------|------------|
|                          | Product Categories |          |      |            |
| Material Economic Term   | Commodity Option   | Swaption | Swap | Basis Swap |
| Trade Date               |                    |          |      |            |
| Option Style             |                    |          | N/A  | N/A        |
| Option Type (call / put) |                    |          | N/A  | N/A        |
| Seller                   |                    | N/A      | N/A  | N/A        |
| Buyer                    |                    | N/A      | N/A  | N/A        |
| Option Buyer             | N/A                |          | N/A  | N/A        |
| Option Seller            | N/A                |          | N/A  | N/A        |
| Strike Price per Unit    |                    | N/A      | N/A  | N/A        |
| Floating Price           |                    | N/A      |      | N/A        |
| Premium                  |                    |          |      |            |
| Premium Payment Date     |                    |          | N/A  | N/A        |
| Cash Settlement          | N/A                |          | N/A  | N/A        |
| Settlement Date          | N/A                |          | N/A  | N/A        |
| Business Day             |                    | N/A      |      |            |
| Settlement Date(s)       |                    | N/A      |      |            |
| Cash Settlement Amount   | N/A                |          | N/A  | N/A        |
| Exercise Period          | N/A                |          | N/A  | N/A        |

|   |     |     |     |     |
|---|-----|-----|-----|-----|
| Potential Exercise Date(s)                    | N/A |     | N/A | N/A |
| Expiration Date                               | N/A |     | N/A | N/A |
| Automatic Exercise                            |     |     | N/A | N/A |
| Written Confirmation                          |     |     | N/A | N/A |
| Commodity                                     |     |     |     |     |
| Total Notional Quantity                       |     | N/A |     |     |
| Notional Quantity per Calculation Period      |     | N/A |     |     |
| Effective Date                                | N/A | N/A |     |     |
| Termination Date                              | N/A | N/A |     |     |
| Calculation Period(s)                         |     | N/A |     | N/A |
| Fixed Price                                   | N/A | N/A |     | N/A |
| Fixed Rate Payer                              | N/A | N/A |     | N/A |
| Floating Rate Payer                           | N/A | N/A |     | N/A |
| Commodity Reference Price                     |     | N/A |     | N/A |
| Specified Price                               |     | N/A |     | N/A |
| Pricing Date(s)                               |     | N/A |     | N/A |
| Calculation Agent                             |     |     |     |     |
| Calculation Period (Floating Amount 1)        | N/A | N/A | N/A |     |
| Floating Price Payer (Floating Amount 1)      | N/A | N/A | N/A |     |
| Applicable Spread (Floating Amount 1)         | N/A | N/A | N/A |     |
| Floating Price (Floating Amount 1)            | N/A | N/A | N/A |     |
| Commodity Reference Price (Floating Amount 1) | N/A | N/A | N/A |     |
| Specified Price (Floating Amount 1)           | N/A | N/A | N/A |     |
| Delivery Date (Floating Amount 1)             | N/A | N/A | N/A |     |
| Pricing Dates (Floating Amount 1)             | N/A | N/A | N/A |     |
| Calculation Period (Floating Amount 2)        | N/A | N/A | N/A |     |

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|---|-----|-----|-----|-----|
| Floating Price Payer (Floating Amount 2)      | N/A | N/A | N/A |     |
| Applicable Spread (Floating Amount 2)         | N/A | N/A | N/A |     |
| Floating Price (Floating Amount 2)            | N/A | N/A | N/A |     |
| Commodity Reference Price (Floating Amount 2) | N/A | N/A | N/A |     |
| Specified Price (Floating Amount 2)           | N/A | N/A | N/A |     |
| Delivery Date (Floating Amount 2)             | N/A | N/A | N/A |     |
| Pricing Dates (Floating Amount 2)             | N/A | N/A | N/A |     |
| Terms of Underlying Transaction               | N/A |     | N/A | N/A |
| Physical / Contract Settlement                | N/A |     | N/A | N/A |

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| Credit                                |  |  |                         |
|---------------------------------------|--|--|-------------------------|
|                                       | Product Categories   |  |                         |
| Material Economic Term                | Index & Portfolio CDS [Auction Physical & Auction Cash Settlement] | Single-name CDS [Auction Physical & Auction Cash Settlement] | Total Return Swap (TRS) |
| Trade Date                            |  |  |                         |
| Effective Date                        |  |  |                         |
| Scheduled Termination Date            |  |  |                         |
| Termination Date                      | N/A  | N/A  |                         |
| Bond Return Payer ("Seller")          | N/A  | N/A  |                         |
| Bond Return Receiver ("Buyer")        | N/A  | N/A  |                         |
| Currency 1 Notional Amount            | N/A  | N/A  |                         |
| Currency 2 Notional Amount            | N/A  | N/A  |                         |
| Initial Spot Rate                     | N/A  | N/A  |                         |
| Current Market Price                  | N/A  | N/A  |                         |
| Independent Amount                    |  |  |                         |
| Reference Entity                      |  |  |                         |
| Financial Reference Entity Terms      |  |  |                         |
| Subordinated European Insurance Terms |  |  |                         |
| Standard Reference Obligation         |  |  |                         |

|  |     |     |  |
|--|-----|-----|--|
| Seniority Level                                  |     |     |  |
| Reference Obligation                             |     |     |  |
| Reference Assets                                 | N/A | N/A |  |
| Provisions Relating to Timing and Payment Timing | N/A | N/A |  |
| Calculation Agent                                |     |     |  |
| Calculation Agent City                           |     |     |  |
| Business Day                                     |     |     |  |
| Business Day Convention                          |     |     |  |
| Initial Exchange Date                            | N/A | N/A |  |
| Party A Initial Exchange Amount                  | N/A | N/A |  |
| Party B Initial Exchange Amount                  | N/A | N/A |  |
| Floating Rate 1 Payer                            | N/A | N/A |  |
| Floating Rate Payer Calculation Amount           | N/A | N/A |  |
| Floating Rate Payer Payment Dates                | N/A | N/A |  |
| Floating Rate I Calculation Period               | N/A | N/A |  |
| Floating Rate 1                                  | N/A | N/A |  |
| Designated Maturity                              | N/A | N/A |  |
| Spread   | N/A | N/A |  |
| Floating Rate I Day Count Fraction               | N/A | N/A |  |
| Reset Dates                                      | N/A | N/A |  |
| Compounding                                      | N/A | N/A |  |
| Floating Rate 2 Payer                            | N/A | N/A |  |

|  |     |     |     |
|--|-----|-----|-----|
| Floating Rate 2 Payer Payment Dates      | N/A | N/A |     |
| Floating Amounts 2                       | N/A | N/A |     |
| Coupon Amount                            | N/A | N/A |     |
| Party A Final Exchange Amount            | N/A | N/A |     |
| Redemption Amount                        | N/A | N/A |     |
| Party B Final Exchange Amount            | N/A | N/A |     |
| Final Exchange Date                      | N/A | N/A |     |
| Notifying Party                          |     |     |     |
| Notice of Publicly Available Information |     |     |     |
| Event Determination Date                 | N/A | N/A |     |
| Credit Event Notice                      | N/A | N/A |     |
| Reference Dealers                        | N/A | N/A |     |
| Additional Amount                        | N/A | N/A |     |
| Domestic Settlement Amount               | N/A | N/A |     |
| Domestic Additional Amount               | N/A | N/A |     |
| Floating Rate Payer                      |     |     | N/A |
| Fixed Rate Payer                         |     |     | N/A |
| All Guarantees                           |     |     | N/A |
| Reference Price                          |     |     | N/A |
| Fixed Rate Payer Calculation Amount      |     |     | N/A |
| Fixed Rate Payer Payment Date(s)         |     |     | N/A |
| Fixed Rate                               |     |     | N/A |

|  |  |  |     |
|--|--|--|-----|
| Fixed Rate Day Count Fraction                            |  |  | N/A |
| Initial Payment Payer (for Auction Physical Settlement)  |  |  | N/A |
| Initial Payment Amount (for Auction Physical Settlement) |  |  | N/A |
| Initial Payment Date (for Auction Physical Settlement)   |  |  | N/A |
| Floating Rate Payer Calculation Amount                   |  |  |     |
| Public Source(s)   |  |  | N/A |
| Specified Number   |  |  | N/A |
| Credit Events  |  |  | N/A |
| Payment Requirement                                      |  |  | N/A |
| Default Requirement                                      |  |  | N/A |
| Obligation(s)  |  |  | N/A |
| Settlement Method  |  |  | N/A |
| Fallback Settlement Method                               |  |  | N/A |
| Accrued Interest   |  |  | N/A |
| Auction Settlement Date                                  |  |  | N/A |
| Auction Settlement Amount                                |  |  | N/A |
| Auction Final Price                                      |  |  | N/A |
| Valuation Date (for Auction Cash Settlement)             |  |  | N/A |
| Valuation Time (for Auction Cash Settlement)             |  |  | N/A |
| Quotation Method (for Auction Cash Settlement)           |  |  | N/A |
| Quotation Amount (for Auction Cash Settlement)           |  |  | N/A |
| Minimum Quotation Amount (for Auction Cash Settlement)   |  |  | N/A |

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|   |  |  |     |
|---|--|--|-----|
| Cash Settlement Date (for Auction Cash Settlement)                                  |  |  | N/A |
| Cash Settlement Amount (for Auction Cash Settlement)                                |  |  | N/A |
| Valuation Method (for Auction Cash Settlement)                                      |  |  | N/A |
| Physical Settlement Period (for Auction Physical Settlement)                        |  |  | N/A |
| Deliverable Obligations (for Auction Physical Settlement)                           |  |  | N/A |
| Partial Cash Settlement of Consent Required Loans (for Auction Physical Settlement) |  |  | N/A |
| Partial Cash Settlement of Assignable Loans (for Auction Physical Settlement)       |  |  | N/A |
| 60 Business Day Cap on Settlement (for Auction Physical Settlement)                 |  |  | N/A |



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| Equities                  |                         |                         |                              |                         |
|---------------------------|-------------------------|-------------------------|------------------------------|-------------------------|
|                           | Product Categories      |                         |                              |                         |
| Material Economic Term    | Single-name Equity Swap | Total Return Swap (TRS) | Equity Option / Index Option | Accumulator/Decumulator |
| Notional Amount           |                         |                         |                              | N/A                     |
| Trade Date                |                         |                         |                              |                         |
| Effective Date            |                         |                         |                              |                         |
| Termination Date          |                         |                         | N/A                          |                         |
| Shares, Index or Basket   |                         |                         |                              | N/A                     |
| Number of Shares or Units |                         |                         |                              |                         |
| Exchange                  |                         |                         | N/A                          |                         |
| Related Exchange          |                         |                         | N/A                          | N/A                     |
| Valuation Date            |                         |                         |                              | N/A                     |
| Valuation Time            |                         |                         |                              | N/A                     |
| Floating Amount Payer     |                         |                         | N/A                          | N/A                     |
| Payment Dates             |                         |                         | N/A                          | N/A                     |
| Option Style              | N/A                     | N/A                     |                              | N/A                     |

|                                    |     |     |  |     |
|------------------------------------|-----|-----|--|-----|
| Option Type                        | N/A | N/A |  | N/A |
| Seller                             | N/A | N/A |  | N/A |
| Buyer                              | N/A | N/A |  | N/A |
| Number of Options                  | N/A | N/A |  | N/A |
| Strike Price                       | N/A | N/A |  | N/A |
| Premium                            | N/A | N/A |  | N/A |
| Premium Payment Date               | N/A | N/A |  | N/A |
| Expiration Time                    | N/A | N/A |  | N/A |
| Expiration Date                    | N/A | N/A |  | N/A |
| Multiple Exercise                  | N/A | N/A |  | N/A |
| Minimum Number of Options          | N/A | N/A |  | N/A |
| Maximum Number of Options          | N/A | N/A |  | N/A |
| Integral Multiple                  | N/A | N/A |  | N/A |
| Automatic Exercise                 | N/A | N/A |  | N/A |
| Futures Price Valuation            | N/A | N/A |  | N/A |
| Valuation Time                     | N/A | N/A |  | N/A |
| Valuation Date                     | N/A | N/A |  | N/A |
| Exchange Delivery Settlement Price | N/A | N/A |  | N/A |
| Adjustment to Section 6.8          | N/A | N/A |  | N/A |
| Exchange-traded Contract           | N/A | N/A |  | N/A |
| Nearest Index Contract             | N/A | N/A |  | N/A |

|   |  |     |     |     |
|---|--|-----|-----|-----|
| Business Day                                      |  |     | N/A | N/A |
| Business Day Convention                           |  |     | N/A | N/A |
| Floating Rate Option                              |  |     | N/A | N/A |
| Designated Maturity                               |  |     | N/A | N/A |
| Spread  |  |     | N/A | N/A |
| Floating Rate Day Count Fraction                  |  |     | N/A | N/A |
| Linear Interpolation (Applicable/Not Applicable)  |  |     | N/A | N/A |
| Reset Dates                                       |  |     | N/A | N/A |
| Equity Amount                                     |  | N/A | N/A | N/A |
| Equity Amount Payer                               |  |     | N/A | N/A |
| Equity Amount Receiver                            |  |     | N/A | N/A |
| Equity Notional Amount                            |  | N/A | N/A | N/A |
| Equity Notional Reset (Applicable/Not Applicable) |  |     | N/A | N/A |
| Type of Return                                    |  | N/A | N/A | N/A |
| Specified Percentage                              |  | N/A | N/A | N/A |
| Initial Price                                     |  |     | N/A | N/A |
| Initial Exchange Amount Payer                     |  | N/A | N/A | N/A |
| Initial Exchange Amount                           |  | N/A | N/A | N/A |
| Initial Exchange Date                             |  | N/A | N/A | N/A |
| Independent Amount                                |  |     | N/A |     |
| Final Price                                       |  |     | N/A | N/A |

|   |     |     |     |     |
|---|-----|-----|-----|-----|
| Settlement  |     |     | N/A | N/A |
| Settlement Method Election                                      |     |     | N/A | N/A |
| Electing Party  |     |     | N/A | N/A |
| Cash Settlement   | N/A | N/A |     | N/A |
| Settlement Method Election Date                                 |     |     | N/A | N/A |
| Default Settlement Method                                       | N/A |     | N/A | N/A |
| Settlement Currency   |     |     |     |     |
| Cash Settlement Payment Date                                    |     | N/A |     |     |
| Clearing Venue/Clearing System                                  |     |     | N/A |     |
| Dividend Period   |     |     | N/A | N/A |
| Dividend Amount   |     |     | N/A | N/A |
| Dividend Percentage   |     |     | N/A | N/A |
| Relevant Dividend   |     |     | N/A | N/A |
| Dividend Recovery   |     |     | N/A | N/A |
| Dividend Payment Dates  |     |     | N/A | N/A |
| Re-investment of Dividends                                      |     |     | N/A | N/A |
| Extraordinary Dividends   |     |     | N/A | N/A |
| Method of Adjustment  |     |     | N/A |     |
| Extraordinary Events: Consequences of Merger Events             |     |     | N/A |     |
| Extraordinary Events: Consequences of Tender Offers             |     |     | N/A |     |
| Extraordinary Events: Nationalization, Insolvency, or Delisting |     |     | N/A |     |

|   |     |     |     |     |
|---|-----|-----|-----|-----|
| Additional Disruption Events: Change in Law             |     |     |     |     |
| Additional Disruption Events: Hedging Disruption        |     |     |     |     |
| Additional Disruption Events: Increased Cost of Hedging |     |     |     |     |
| Additional Disruption Events: Extraordinary Fund Events |     |     | N/A |     |
| Additional Disruption Events: Insolvency Filing         |     |     |     |     |
| Additional Disruption Events: Failure to Deliver        |     |     |     |     |
| Additional Disruption Events: FX Disruption             |     |     | N/A |     |
| Optional Early Termination                              |     |     | N/A | N/A |
| Break Fee   |     |     | N/A | N/A |
| Final Valuation Date                                    |     | N/A | N/A |     |
| Reference Spot  | N/A | N/A | N/A |     |
| Forward Price   | N/A | N/A | N/A |     |
| Total Number of Scheduled Trading Days                  | N/A | N/A | N/A |     |
| Prepayment Amount                                       | N/A | N/A | N/A |     |
| Prepayment Date   | N/A | N/A | N/A |     |
| Knockout Event  | N/A | N/A | N/A |     |
| Knockout Date   | N/A | N/A | N/A |     |
| Knock-Out Price   | N/A | N/A | N/A |     |
| Knock-Out Event Settlement Date                         | N/A | N/A | N/A |     |
| Observation Period Start Date                           | N/A | N/A | N/A |     |
| Observation Period End Date                             | N/A | N/A | N/A |     |

|  |     |     |     |     |
|--|-----|-----|-----|-----|
| Observation Period Settlement Date   | N/A | N/A | N/A |     |
| Observation Period Number of Scheduled Trading Days                          | N/A | N/A | N/A |     |
| Closing Price  | N/A | N/A | N/A |     |
| Physical Settlement  |     | N/A | N/A |     |
| Settlement Amount  |     |     | N/A | N/A |
| Settlement Date  |     | N/A |     | N/A |
| Guaranteed Accumulation/Decumulation   | N/A | N/A | N/A |     |
| Guaranteed Accumulation/Decumulation Period Start Date                       | N/A | N/A | N/A |     |
| Guaranteed Accumulation/Decumulation Period End Date                         | N/A | N/A | N/A |     |
| Guaranteed Accumulation/Decumulation Period Settlement Date                  | N/A | N/A | N/A |     |
| Guaranteed Accumulation/Decumulation Period Number of Scheduled Trading Days | N/A | N/A | N/A |     |
| Currency Business Days   | N/A | N/A | N/A |     |
| Local Currency   |     | N/A | N/A | N/A |
| FX Provisions  |     | N/A |     | N/A |
| Payment of Equity Amount   |     | N/A |     | N/A |
| Execution Cost   |     | N/A |     | N/A |
| Exchange Rate  |     | N/A |     | N/A |
| Index Cancellation   | N/A | N/A |     | N/A |
| Index Modification   | N/A | N/A |     | N/A |
| Index Disruption   | N/A | N/A |     | N/A |
| Hedging Party for all Additional Disruption Events                           | N/A | N/A |     | N/A |

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|  |     |     |  |     |
|--|-----|-----|--|-----|
| Determining Party  | N/A | N/A |  | N/A |
| Non-Reliance   | N/A | N/A |  | N/A |
| Agreements and Acknowledgements Regarding Hedging Activities | N/A | N/A |  | N/A |
| Additional Acknowledgements                                  | N/A | N/A |  | N/A |
| Index Disclaimer   | N/A | N/A |  | N/A |
| Calculation Agent  | N/A | N/A |  | N/A |

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| Foreign Exchange  |                    |     |         |     |
|---|--------------------|-----|---------|-----|
|   | Product Categories |     |         |     |
| Material Economic Term                                  | Option             | NDO | Forward | NDF |
| Buyer   |                    |     | N/A     | N/A |
| Seller  |                    |     | N/A     | N/A |
| Premium   |                    |     | N/A     | N/A |
| Currency Option Style (European / American)             |                    |     | N/A     | N/A |
| Currency Option Type (Call / Put)                       |                    |     | N/A     | N/A |
| Call Currency and Call Currency Amount                  |                    |     | N/A     | N/A |
| Put Currency and Put Currency Amount                    |                    |     | N/A     | N/A |
| Strike Price  |                    |     | N/A     | N/A |
| Expiration Date   |                    |     | N/A     | N/A |
| Expiration Time   |                    |     | N/A     | N/A |
| Latest Exercise Time (American Style Only)              |                    |     | N/A     | N/A |
| Exercise Period (American Style Only)                   |                    |     | N/A     | N/A |
| Settlement Date   |                    |     |         |     |
| Premium Payment Date                                    |                    |     | N/A     | N/A |
| Reference Currency                                      | N/A                |     | N/A     |     |
| Valuation Date  | N/A                |     | N/A     |     |
| Settlement Currency                                     | N/A                |     | N/A     |     |
| Settlement Rate Option                                  | N/A                |     | N/A     |     |
| Disruption Fallbacks - Price Source Disruption          | N/A                |     | N/A     |     |
| Relevant Cities for Business Day(s) for Valuation Date: | N/A                |     | N/A     |     |



## INTERNAL

|   |     |     |     |     |
|---|-----|-----|-----|-----|
| Relevant City for Business Day for Settlement Date: | N/A |     | N/A |     |
| Deferral Period for Unscheduled Holiday             | N/A |     | N/A |     |
| Unscheduled Holiday                                 | N/A |     | N/A |     |
| Valuation Postponement for Price Source Disruption  | N/A |     | N/A |     |
| Fallback Survey Valuation Postponement              | N/A |     | N/A |     |
| Cumulative Events                                   | N/A |     | N/A |     |
| Maximum Days of Postponement                        | N/A |     | N/A |     |
| Calculation Agent                                   | N/A |     | N/A |     |
| Forward Rate  | N/A | N/A |     |     |
| Amount and currency payable by Party A              | N/A | N/A |     | N/A |
| Amount and currency payable by Party B              | N/A | N/A |     | N/A |
| Reference Currency Buyer                            | N/A | N/A | N/A |     |
| Reference Currency Seller                           | N/A | N/A | N/A |     |
| Notional Amount                                     | N/A | N/A | N/A |     |
| Reference Currency Notional Amount                  | N/A | N/A | N/A |     |



|  |     |     |     |     |     |     |     |
|--|-----|-----|-----|-----|-----|-----|-----|
| Fixed Rate II Payer                    | N/A | N/A | N/A | N/A | N/A |     | N/A |
| Fixed Rate Payer Payment Dates         |     | N/A |     | N/A |     |     | N/A |
| Fixed Rate Payer End Dates             | N/A | N/A | N/A | N/A |     | N/A | N/A |
| Fixed Rate                             | N/A | N/A | N/A |     |     |     | N/A |
| Fixed Amount (Rate)                    |     | N/A | N/A | N/A |     | N/A | N/A |
| Floating Rate Day Count Fraction       |     | N/A |     |     |     |     | N/A |
| Floating Rate Payer                    |     | N/A |     |     |     | N/A | N/A |
| Floating Rate I Payer                  | N/A |     | N/A | N/A | N/A |     | N/A |
| Floating Rate Payer Payment Dates      |     | N/A |     | N/A |     |     | N/A |
| Floating Rate I Payer Currency Amount  | N/A |     | N/A | N/A | N/A | N/A | N/A |
| Floating Rate Payer Currency Amount    | N/A | N/A |     | N/A | N/A | N/A | N/A |
| Floating Rate I Payer Payment Dates    | N/A |     | N/A | N/A | N/A | N/A | N/A |
| Floating Rate Payer End Dates          | N/A | N/A | N/A | N/A |     | N/A | N/A |
| Floating Rate Option (Index)           |     | N/A | N/A |     |     |     | N/A |
| Floating Rate I Option (Index)         | N/A |     | N/A | N/A | N/A | N/A | N/A |
| Floating Rate I Designated Maturity    | N/A |     | N/A | N/A | N/A | N/A | N/A |
| Floating Rate I Spread                 | N/A |     | N/A | N/A | N/A | N/A | N/A |
| Floating Rate I Day Count Fraction     | N/A |     | N/A | N/A | N/A | N/A | N/A |
| Floating Rate I Reset Dates            | N/A |     | N/A | N/A | N/A | N/A | N/A |
| Floating Rate I Compounding            | N/A |     | N/A | N/A | N/A | N/A | N/A |
| Floating Rate II Payer                 | N/A |     | N/A | N/A | N/A |     | N/A |
| Floating Rate II Payer Currency Amount | N/A |     | N/A | N/A | N/A | N/A | N/A |
| Floating Rate II Payer Payment Dates   | N/A |     | N/A | N/A | N/A | N/A | N/A |
| Floating Rate II Option (Index)        | N/A |     | N/A | N/A | N/A | N/A | N/A |
| Floating Rate II Designated Maturity   | N/A |     | N/A | N/A | N/A | N/A | N/A |
| Floating Rate II Spread                | N/A |     | N/A | N/A | N/A | N/A | N/A |
| Floating Rate II Day Count Fraction    | N/A |     | N/A | N/A | N/A | N/A | N/A |

|  |     |     |     |     |     |     |     |
|--|-----|-----|-----|-----|-----|-----|-----|
| Floating Rate II Reset Dates                       | N/A |     | N/A | N/A | N/A | N/A | N/A |
| Floating Rate II Compounding                       | N/A |     | N/A | N/A | N/A | N/A | N/A |
| Initial Exchange Date                              | N/A |     | N/A | N/A | N/A | N/A | N/A |
| Spread   |     | N/A |     |     |     |     | N/A |
| Floating Rate                                      | N/A |     |     | N/A |     | N/A | N/A |
| Floating Amounts                                   | N/A | N/A | N/A | N/A |     | N/A | N/A |
| Designated Maturity                                |     | N/A |     |     | N/A |     | N/A |
| Reset Dates  |     | N/A |     |     |     |     | N/A |
| Compounding  |     | N/A |     | N/A |     |     | N/A |
| Settlement   | N/A | N/A | N/A | N/A |     |     | N/A |
| Reference Currency                                 | N/A | N/A | N/A | N/A |     | N/A | N/A |
| Settlement Currency                                | N/A | N/A | N/A | N/A |     | N/A | N/A |
| Settlement Valuation Date                          | N/A | N/A | N/A | N/A |     | N/A | N/A |
| Event Currency                                     | N/A | N/A | N/A | N/A |     | N/A | N/A |
| Final Exchange Date                                | N/A |     | N/A | N/A | N/A | N/A | N/A |
| Party A Final Exchange Amount                      | N/A |     | N/A | N/A | N/A | N/A | N/A |
| Party B Final Exchange Amount                      | N/A |     | N/A | N/A | N/A | N/A | N/A |
| Cap Rate/Floor Rate/Strike Price                   | N/A | N/A |     | N/A | N/A | N/A | N/A |
| Price Source Disruption                            | N/A | N/A | N/A | N/A |     | N/A | N/A |
| Price Materiality                                  | N/A | N/A | N/A | N/A |     | N/A | N/A |
| Primary Rate                                       | N/A | N/A | N/A | N/A |     | N/A | N/A |
| Secondary Rate                                     | N/A | N/A | N/A | N/A |     | N/A | N/A |
| Price Materiality Percentage                       | N/A | N/A | N/A | N/A |     | N/A | N/A |
| Valuation Postponement                             | N/A | N/A | N/A | N/A |     | N/A | N/A |
| Calculation Agent Determination of Settlement Rate | N/A | N/A | N/A | N/A |     | N/A | N/A |
| Unscheduled Holiday                                | N/A | N/A | N/A | N/A |     | N/A | N/A |
| Deferral Period for Unscheduled Holiday            | N/A | N/A | N/A | N/A |     | N/A | N/A |



|  |     |     |     |     |     |     |     |
|--|-----|-----|-----|-----|-----|-----|-----|
| Specified Rate                           | N/A | N/A | N/A | N/A | N/A | N/A |     |
| Dollar Value of an 0.01% Change ("DVBP") | N/A | N/A | N/A | N/A | N/A | N/A |     |
| Settlement Amount                        | N/A | N/A | N/A | N/A | N/A | N/A |     |
| FRA Yield Discounting                    | N/A | N/A | N/A |     | N/A | N/A | N/A |
| Discount Rate                            | N/A | N/A | N/A |     | N/A | N/A | N/A |