KEY	
Grey Cells	Term that is not applicable for this product
Quote Information	Information that needs to be updated with every price
Transaction Information	Information that needs to be updated for every swap requested
Static Information	Information that needs to be communicated and available by reference

Foreign Exchange

	Product Categories			
Material Economic Term	**Option**	**NDO**	**Forward**	**NDF**
Buyer				
Seller				
Premium				
Currency Option Style (European / American)				
Currency Option Type (Call / Put)				
Call Currency and Call Currency Amount				
Put Currency and Put Currency Amount				
Strike Price				
Expiration Date				
Expiration Time				
Latest Exercise Time (American Style Only)				
Exercise Period (American Style Only)				
Settlement Date				
Premium Payment Date				
Reference Currency				
Valuation Date				
Settlement Currency				
Valuation Date				
Settlement Currency				

Foreign Exchange

	Product Categories			
Material Economic Term	**Option**	**NDO**	**Forward**	**NDF**
Settlement Rate Option				
Disruption Fallbacks - Price Source Disruption				
Relevant Cities for Business Day(s) for Valuation Date:				
Relevant City for Business Day for Settlement Date:				
Deferral Period for Unscheduled Holiday				
Unscheduled Holiday				
Valuation Postponement for Price Source Disruption				
Fallback Survey Valuation Postponement				
Cumulative Events				
Maximum Days of Postponement				
Calculation Agent				
Forward Rate				
Amount and currency payable by Party A				
Amount and currency payable by Party B				
Reference Currency Buyer				
Reference Currency Seller				
Notional Amount				
Reference Currency Notional Amount				

KEY	
Grey Cells	Term that is not applicable for this product
Quote Information	Information that needs to be updated with every price
Transaction Information	Information that needs to be updated for every swap requested
Static Information	Information that needs to be communicated and available by reference

Rates

	Product Categories						
Material Economic Term	**Interest Rate Swap**	**Cross Currency Swap (Including Mark to Market)**	**Interest Rate Cap/Floor/Collar**	**FRA**	**Self Compounding Overnight Interest Rate Swap**	**Swaption or Swaption Straddle**	**TSY Locks**
Notional Amount							
Option Style							
Seller							
Buyer							
Trade Date Present Value Notional Amount							
Termination Date Future Value Notional Amount							
Trade Date							
Effective Date							
Payment Date							
Termination Date							
Calculation Date							
Business Day for Calculation Date							
Calculation Time							
Premium							
Premium Payment Date							
Fixed Rate Day Count Fraction							
Fixed Rate Payer Currency Amount							

Rates							
	Product Categories						
Material Economic Term	**Interest Rate Swap**	**Cross Currency Swap (Including Mark to Market)**	**Interest Rate Cap/Floor/Collar**	**FRA**	**Self Compounding Overnight Interest Rate Swap**	**Swaption or Swaption Straddle**	**TSY Locks**
Fixed Rate Payer							
Fixed Rate I Payer							
Fixed Rate II Payer							
Fixed Rate Payer Payment Dates							
Fixed Rate Payer End Dates							
Fixed Rate							
Fixed Amount (Rate)							
Floating Rate							
Floating Rate Day Count Fraction							
Floating Rate Payer							
Floating Rate I Payer							
Floating Rate Payer Payment Dates							
Floating Rate I Payer Currency Amount							
Floating Rate Payer Currency Amount							
Floating Rate I Payer Payment Dates							
Floating Rate Payer End Dates							
Floating Rate Option (Index)							
Floating Rate I Option (Index)							
Floating Rate I Designated Maturity							
Floating Rate I Spread							

Rates

	Product Categories						
Material Economic Term	Interest Rate Swap	Cross Currency Swap (Including Mark to Market)	Interest Rate Cap/Floor/Collar	FRA	Self Compounding Overnight Interest Rate Swap	Swaption or Swaption Straddle	TSY Locks
Floating Rate I Day Count Fraction							
Floating Rate I Reset Dates							
Floating Rate I Compounding							
Floating Rate II Payer							
Floating Rate II Payer Currency Amount							
Floating Rate II Payer Payment Dates							
Floating Rate II Option (Index)							
Floating Rate II Designated Maturity							
Floating Rate II Spread							
Floating Rate II Day Count Fraction							
Floating Rate II Reset Dates							
Floating Rate II Compounding							
Initial Exchange Date							
Spread							
Floating Rate							
Floating Amounts							
Designated Maturity							
Reset Dates							
Compounding							
Settlement							
Reference Currency							
Settlement Currency							

Rates

	Product Categories						
Material Economic Term	**Interest Rate Swap**	**Cross Currency Swap (Including Mark to Market)**	**Interest Rate Cap/Floor/Collar**	**FRA**	**Self Compounding Overnight Interest Rate Swap**	**Swaption or Swaption Straddle**	**TSY Locks**
Settlement Valuation Date							
Event Currency							
Final Exchange Date							
Party A Final Exchange Amount							
Party B Final Exchange Amount							
Cap Rate/Floor Rate/Strike Price							
Price Source Disruption							
Price Materiality							
Primary Rate							
Secondary Rate							
Price Materiality Percentage							
Valuation Postponement							
Calculation Agent Determination of Settlement Rate							
Unscheduled Holiday							
Deferral Period for Unscheduled Holiday							
Valuation Postponement for Price Source Disruption							
Cumulative Events							
Relevant Cities for Business Day(s) for Valuation Date							
Relevant City for Business Day for Settlement Date							
Calculation Agent							
Business Days for Payments							

Rates							
	Product Categories						
Material Economic Term	Interest Rate Swap	Cross Currency Swap (Including Mark to Market)	Interest Rate Cap/Floor/Collar	FRA	Self Compounding Overnight Interest Rate Swap	Swaption or Swaption Straddle	TSY Locks
Exercise - Expiration date							
Contact Details for Purpose of Giving Notice							
Written confirmation of oral notice of Exercise							
Partial Exercise							
Cash Settlement Valuation Time							
Cash Settlement Valuation Date							
Valuation Business Days							
Cash Settlement Payment Date							
Business Day Convention for Cash Settlement Payment Date							
Cash Settlement Method							
Cash Settlement Currency							
Settlement Rate							
Cash Settlement Reference Banks							
Quotation Rate							
Optional Early Termination							
Exercise - Bermuda Option Exercise Dates							
Multiple Exercise							
Seller of US Treasury Lock							
Buyer of US Treasury Lock							
Locked-in Rate							
Relevant United States Treasury							

Rates							
	Product Categories						
Material Economic Term	**Interest Rate Swap**	**Cross Currency Swap (Including Mark to Market)**	**Interest Rate Cap/Floor/Collar**	**FRA**	**Self Compounding Overnight Interest Rate Swap**	**Swaption or Swaption Straddle**	**TSY Locks**
Specified Rate							
Dollar Value of an 0.01% Change ("DVBP")							
Settlement Amount							
FRA Yield Discounting							
Discount Rate							

KEY	
Grey Cells	Term that is not applicable for this product
Quote Information	Information that needs to be updated with every price
Transaction Information	Information that needs to be updated for every swap requested
Static Information	Information that needs to be communicated and available by reference

Credit

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

Credit		
	Product Categories	
Material Economic Term	**Index & Portfolio CDS [Auction Physical & Auction Cash Settlement]**	**Total Return Swap (TRS)**
Provisions Relating to Timing and Payment Timing		
Calculation Agent		
Calculation Agent City		
Business Day		
Business Day Convention		
Initial Exchange Date		
Party A Initial Exchange Amount		
Party B Initial Exchange Amount		
Floating Rate 1 Payer		
Floating Rate Payer Calculation Amount		
Floating Rate Payer Payment Dates		
Floating Rate I Calculation Period		
Floating Rate 1		
Designated Maturity		
Spread		
Floating Rate I Day Count Fraction		
Reset Dates		
Compounding		
Floating Rate 2 Payer		
Floating Rate 2 Payer Payment Dates		
Floating Amounts 2		
Coupon Amount		

Credit		
	Product Categories	
Material Economic Term	Index & Portfolio CDS [Auction Physical & Auction Cash Settlement]	Total Return Swap (TRS)
Party A Final Exchange Amount		
Redemption Amount		
Party B Final Exchange Amount		
Final Exchange Date		
Notifying Party		
Notice of Publicly Available Information		
Event Determination Date		
Credit Event Notice		
Reference Dealers		
Additional Amount		
Domestic Settlement Amount		
Domestic Additional Amount		
Floating Rate Payer		
Fixed Rate Payer		
All Guarantees		
Reference Price		
Fixed Rate Payer Calculation Amount		
Fixed Rate Payer Payment Date(s)		
Fixed Rate		
Fixed Rate Day Count Fraction		
Initial Payment Payer (for Auction Physical Settlement)		
Initial Payment Amount (for Auction Physical Settlement)		

Credit		
	Product Categories	
Material Economic Term	Index & Portfolio CDS [Auction Physical & Auction Cash Settlement]	Total Return Swap (TRS)
Initial Payment Date (for Auction Physical Settlement)		
Floating Rate Payer Calculation Amount		
Public Source(s)		
Specified Number		
Credit Events		
Payment Requirement		
Default Requirement		
Obligation(s)		
Settlement Method		
Fallback Settlement Method		
Accrued Interest		
Auction Settlement Date		
Auction Settlement Amount		
Auction Final Price		
Valuation Date (for Auction Cash Settlement)		
Valuation Time (for Auction Cash Settlement)		
Quotation Method (for Auction Cash Settlement)		
Quotation Amount (for Auction Cash Settlement)		
Minimum Quotation Amount (for Auction Cash Settlement)		
Cash Settlement Date (for Auction Cash Settlement)		
Cash Settlement Amount (for Auction Cash Settlement)		
Valuation Method (for Auction Cash Settlement)		

Credit		
	Product Categories	
Material Economic Term	Index & Portfolio CDS [Auction Physical & Auction Cash Settlement]	Total Return Swap (TRS)
Physical Settlement Period (for Auction Physical Settlement)		
Deliverable Obligations (for Auction Physical Settlement)		
Partial Cash Settlement of Consent Required Loans (for Auction Physical Settlement)		
Partial Cash Settlement of Assignable Loans (for Auction Physical Settlement)		
60 Business Day Cap on Settlement (for Auction Physical Settlement)		

KEY	
Grey Cells	Term that is not applicable for this product
Quote Information	Information that needs to be updated with every price
Transaction Information	Information that needs to be updated for every swap requested
Static Information	Information that needs to be communicated and available by reference

Commodities

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

Commodities				
	Product Categories			
Material Economic Term	**Commodity Option**	**Swaption**	**Swap**	**Basis Swap**
Potential Exercise Date(s)				
Expiration Date				
Automatic Exercise				
Written Confirmation				
Commodity				
Total Notional Quantity				
Notional Quantity per Calculation Period				
Effective Date				
Termination Date				
Calculation Period(s)				
Fixed Price				
Fixed Rate Payer				
Floating Price				
Floating Rate Payer				
Commodity Reference Price				
Specified Price				
Pricing Date(s)				
Calculation Agent				
Calculation Period (Floating Amount 1)				
Floating Price Payer (Floating Amount 1)				
Applicable Spread (Floating Amount 1)				
Floating Price (Floating Amount 1)				

Commodities

	Product Categories			
Material Economic Term	**Commodity Option**	**Swaption**	**Swap**	**Basis Swap**
Commodity Reference Price (Floating Amount 1)				
Specified Price (Floating Amount 1)				
Delivery Date (Floating Amount 1)				
Pricing Dates (Floating Amount 1)				
Calculation Period (Floating Amount 2)				
Floating Price Payer (Floating Amount 2)				
Applicable Spread (Floating Amount 2)				
Floating Price (Floating Amount 2)				
Commodity Reference Price (Floating Amount 2)				
Specified Price (Floating Amount 2)				
Delivery Date (Floating Amount 2)				
Pricing Dates (Floating Amount 2)				
Terms of Underlying Transaction				
Physical / Contract Settlement				

KEY	
Grey Cells	Term that is not applicable for this product
Quote Information	Information that needs to be updated with every price
Transaction Information	Information that needs to be updated for every swap requested
Static Information	Information that needs to be communicated and available by reference

Equities

	Product Categories	
Material Economic Term	**Total Return Swap (TRS)**	**Accumulator/Decumulator**
Notional Amount		
Trade Date		
Effective Date		
Termination Date		
Shares, Index or Basket		
Number of Shares or Units		
Exchange		
Related Exchange		
Valuation Date		
Valuation Time		
Floating Amount Payer		
Payment Dates		
Business Day		
Business Day Convention		
Floating Rate Option		
Designated Maturity		
Spread		

Equities

	Product Categories	
Material Economic Term	**Total Return Swap (TRS)**	**Accumulator/Decumulator**
Floating Rate Day Count Fraction		
Linear Interpolation (Applicable/Not Applicable)		
Reset Dates		
Equity Amount Payer		
Equity Amount Receiver		
Equity Notional Reset (Applicable/Not Applicable)		
Initial Price		
Final Price		
Settlement		
Settlement Method Election		
Electing Party		
Settlement Method Election Date		
Default Settlement Method		
Settlement Currency		
Settlement Dates		
Clearing Venue/Clearing System		
Dividend Period		
Dividend Amount		
Dividend Percentage		
Relevant Dividend		
Dividend Recovery		
Dividend Payment Dates		

Equities

	Product Categories	
Material Economic Term	**Total Return Swap (TRS)**	**Accumulator/Decumulator**
Re-investment of Dividends		
Extraordinary Dividends		
Method of Adjustment		
Extraordinary Events: Consequences of Merger Events		
Extraordinary Events: Consequences of Tender Offers		
Extraordinary Events: Nationalization, Insolvency, or Delisting		
Additional Disruption Events: Change in Law		
Additional Disruption Events: Hedging Disruption		
Additional Disruption Events: Increased Cost of Hedging		
Additional Disruption Events: Extraordinary Fund Events		
Additional Disruption Events: Insolvency Filing		
Additional Disruption Events: Failure to Deliver		
Additional Disruption Events: FX Disruption		
Optional Early Termination		
Break Fee		
Trade Date		
Final Valuation Date		
Shares, Fund, Index, or Basket		
Reference Spot		
Forward Price		
Total Number of Scheduled Trading Days		
Prepayment Amount		

Equities

	Product Categories	
Material Economic Term	**Total Return Swap (TRS)**	**Accumulator/Decumulator**
Prepayment Date		
Knockout Event		
Knockout Date		
Knock-Out Price		
Knock-Out Event Settlement Date		
Observation Period Start Date		
Observation Period End Date		
Observation Period Settlement Date		
Observation Period Number of Scheduled Trading Days		
Closing Price		
Physical Settlement		
Settlement Amount		
Settlement Date		
Number of Shares to be Delivered		
Guaranteed Accumulation/Decumulation		
Guaranteed Accumulation/Decumulation Period Start Date		
Guaranteed Accumulation/Decumulation Period End Date		
Guaranteed Accumulation/Decumulation Period Settlement Date		
Guaranteed Accumulation/Decumulation Period Number of Scheduled Trading Days		
Currency Business Days		
Method of Adjustment		