	Product Categories				
Material Economic Term	Option	Swaption	Swap	Basis Swap	Index Swap
Buyer					
Seller					
Premium					
Strike Price					
Premium Payment Date					
Resets					
Commodity Option Type (Call / Put)					
Commodity Option Style (European / American / Asian)					
Underlier (WTI, Milling Wheat, ICE Brent, Aug12 NGQ2 NG NYMEX, DJUBS TR Index)					
Amount/Quantity					
Price Currency (ISO Code)					
Quantity Units (unit of measure applicable for the commodity underlying the option, e.g. bbls for WTI, oz for bullion, barrels, bushels, gallons, etc.)					
Quantity frequency (rate at which the quantity is quoted on the swap, e.g., hourly, daily, weekly, monthly)					
Grade, if applicable (the grade of the commodity to be delivered, e.g., the grade of oil or refined product)					
Settlement Method (Physical delivery or cash - Note, we don't trade physical delivery options and understand majority of market is cash settled. GS or MS (or others), do you need this included or can this be omitted for options?)					
Trade Date					
Settlement Date					
Expiration Date					
Expiration Time					
Exercise Period (American Style Only)					

	Product Categories				
Material Economic Term	Option	Swaption	Swap	Basis Swap	Index Swap
Average Price (for Asian options)					
Calculation Agent					
Seller pay index, where applicable (the published price as paid by the seller)					
Buyer pay index, where applicable (the published price as paid by the buyer)					
Seller Pay Averaging Method (averaging method used to calculate the index of the seller pay index)					
Buyer Pay Averaging Method (averaging method used to calculate the index of the buyer pay index)					
Collateralization (i.e. uncollateralized, partially collateralized, one-way collateralized, fully collateralized)					
Hours from through (for electric power, the hours of the day for which the swap is effective)					
Hours from through time zone (for electric power, the time zone prevailing for the hours during which electricity is transmitted)					
Days of week (for electric power, the profile applicable for the delivery of power)					
Load type (for electric power, the load profile for the delivery of power)					
Swaption Type (Call / Put)					
Swaption Style (European / American / Asian)					
Underlier (Swap on WTI, Milling Wheat, ICE Brent, Aug12 NGQ2 NG NYMEX, DJUBS TR Index)					
Quantity Units (unit of measure applicable for the commodity underlying the swaption, e.g. bbls for WTI, oz for bullion, barrels, bushels, gallons, etc.)					

	Product Categories				
Material Economic Term	Option	Swaption	Swap	Basis Swap	Index Swap
Seller pay index of the underlying swap, where applicable (the published price as paid by the seller)					
Buyer pay index of the underlying swap, where applicable (the published price as paid by the buyer)					
Seller Pay Averaging Method of the underlying swap (averaging method used to calculate the index of the seller pay index)					
Buyer Pay Averaging Method of the underlying swap (averaging method used to calculate the index of the buyer pay index)					
Fixed Rate Payer					
Floating Rate Payer					
Price					
Fixed Rate					
Floating Rate Payer Calculation Amount					
Independent Amount Payment Percentage					
Independent Amount Payer					
Independent Amount Receiver					
Specific Type of Contract Type (i.e. average or bullet)					
Amount/Quantity/Notional					
Total Quantity (the quantity of the commodity for the entire term of the swap)					
Quantity Units (unit of measure applicable for the commodity underlying the swap, e.g. bbls for WTI, oz for bullion, barrels, bushels, gallons, etc.)					
Settlement Method (Physical delivery or cash)					
Schedule Termination Date					
Schedule Termination Time					

	Product Categories				
Material Economic Term	Option	Swaption	Swap	Basis Swap	Index Swap
Start date (date on which the swap commences or goes into effect e.g., in physical oil, the pricing start date)					
Floating Rate Payer A					
Floating Rate Payer B					
Floating Rate Payer A Calculation Amount					
Floating Rate Payer B Calculation Amount					
Underlier B (WTI, Milling Wheat, ICE Brent, Aug12 NGQ2 NG NYMEX, DJUBS TR Index)					
Grade, if applicable (the grade of the commodity for which the payment will be based, e.g., the grade of oil or refined product)					
Reference Entity					
Quantity Units (unit of measure applicable for the index underlying the swap, e.g. bbls for WTI, oz for bullion, barrels, bushels, gallons, etc.)					

KEY	
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

	Product Categories		
Material Economic Term	Index Swap/ Index Basket Swap	Dividend Swap	Index Variance Swap
Index/Basket			
Long Party (Equity Amount Receiver)			
Short Party (Equity Amount Payer)			
Type of Return			
Settlement Method			
Equity Amounts - Number of Index Units/Basket Units			
Equity Amounts - Equity Notional Amount			
Equity Amounts - Initial Level/Initial Price			
Equity Amounts - Final Price/Futures Price Valuation			
Floating Amounts - Notional Amount			
Floating Amounts - Floating Rate Option			
Floating Amounts - Designated Maturity			
Floating Amounts - Spread			
Dividends (if Total Return) - Dividend Amount			
Dividends (if Total Return) - Reinvestment of Dividends			
Dividends (if Total Return) - Dividend Recovery			
Settlement Currency			
Fees			
Independent Amount			
Trade Date			
Floating Amount Effective Date			
Termination Date			
Valuation Date/Averaging Dates			
Equity Notional Reset			
Cash Settlement Payment Date			
Dividend Period			
Dividend Payment Date			
Floating Amount Payment Dates			
Floating Amount Reset Dates			
Index Adjustment Events - Index Modification			
Index Adjustment Events - Index Cancellation			
Index Adjustment Events - Index Disruption			

	Product Categories		
Material Economic Term	Index Swap/ Index Basket Swap	Dividend Swap	Index Variance Swap
Adjustment Events for Share Baskets - Method of Adjustment for Potential Adjustment Events			
Adjustment Events for Share Baskets - Share-for-Share Merger Event			
Adjustment Events for Share Baskets - Share-for-Other Merger Event			
Adjustment Events for Share Baskets - Share-for-Combined Merger Event			
Adjustment Events for Share Baskets - Share-for-Share Tender Offer			
Adjustment Events for Share Baskets - Share-for-Other Tender Offer			
Adjustment Events for Share Baskets - Share-for-Combined Tender Offer			
Adjustment Events for Share Baskets - Composition of Combined Consideration			
Adjustment Events for Share Baskets - Nationalization, Insolvency and Delisting			
Adjustment Events for Share Baskets			
Additional Disruption Events - Change in Law			
Additional Disruption Events - Hedging Disruption			
Additional Disruption Events - Increased Cost of Hedging			
Additional Disruption Events - Loss of Stock Borrow			
Additional Disruption Events - Maximum Stock Loan Rate			
Additional Disruption Events - Increased Cost of Stock Borrow			
Additional Disruption Events - Initial Stock Loan Rate			
Additional Disruption Events - FX Disruption Event			
Optional Early Termination			
Calculation Agent			
Determining Party			
Index			
Number of Index Units			

	Product Categories		
Material Economic Term	Index Swap/ Index Basket Swap	Dividend Swap	Index Variance Swap
Fixed Amounts - Fixed Amount Payer			
Fixed Amounts - Fixed Amount Calculation			
Fixed Amounts - Fixed Strike			
Dividend Amounts - Dividend Amount Payer			
Dividend Amounts - Dividend Period			
Dividend Amounts - Dividend Amount Calculation			
Dividend Observation Period (if different than Dividend Period)			
Fixed Amount Payment Dates			
Dividend Amount Payment Dates			
Variance Buyer			
Variance Seller			
Variance Amount			
Equity Amount Calculation			
Volatility Strike Price/Variance Strike Price			
Variance Cap/Variance Cap Amount			
Final Realized Volatility Definition			
Pt-1 in respect of the First Observation Day			
Futures Price Valuation			
N			
Observation Period			
Consequences of Disrupted Days			
IVS Cancellation and Payment			

KEY
Color Coding Key:
Pricing and Economic Terms
Term and Payment Schedule
Adjustments, Termination Terms and Misc.

	Product Categories								
Material Economic Term	IR Swap or Cross CCY Swap	Cap Floor Collar	FRA	Self Compounding O/N IR Swap	Swaption or Swaption Straddle	Mark to Market CCY Swap	TSY Locks	Zero Coupon Inflation Swap	Asset Linked Inflation Swap
Notional Amount									
Trade Date									
Effective Date									
Termination Date									
Fixed Rate Payer									
Fixed Rate Payer Currency Amount									
Fixed Rate Payer Payment Dates									
Fixed Amount (Rate)									
Floating Rate Payer									
Cap/Floor Rate									
Floating Rate Payer Currency Amount									
Floating Rate Payer Payment Dates									
Floating Rate for initial Calculation Period									
Floating Rate Option									
Designated Maturity									
Spread									
Floating Rate Day Count Fraction									
Reset Dates									
Rate Cut-off Dates									
Method of Averaging									
Compounding									
Compounding dates									
Discount Rate									
Discount Rate Day Count Fraction									
FRA Yield Discounting									
Initial Exchange Date									
Party A Initial Exchange Amount									
Party B Initial Exchange Amount									
Interim Exchange Date									

	Product Categories								
Material Economic Term	IR Swap or Cross CCY Swap	Cap Floor Collar	FRA	Self Compounding O/N IR Swap	Swaption or Swaption Straddle	Mark to Market CCY Swap	TSY Locks	Zero Coupon Inflation Swap	Asset Linked Inflation Swap
Party A Interim Exchange Amount									
Party B Interim Exchange Amount									
Final Exchange Date									
Party A Final Exchnage Amount									
Party B Final Exchange Amount									
Business Days									
Business Days for First Currency									
Business Days for Second Currency									
Business Day Convention									
Calculation Agent									
Option Style									
Seller									
Buyer									
Premium									
Premium Payment Date									
Business Day Convention for Premium Payment Date									
Business Days for Payments									
Exercise Business Day									
Exercise - Commencement Date									
Exercise - Bermuda Option Exercise Dates									
Exercise - Expiration date									
Earliest Exercise Time									
Latest Exercise Time									
Expiration Time									
Partial Exercise									
Multiple Exercise									
Minimum Notional Amount									
Maximum Notional Amount									
Integral Multiple									
Automatic Exercise									
Threshold									

	Product Categories								
Material Economic Term	IR Swap or Cross CCY Swap	Cap Floor Collar	FRA	Self Compounding O/N IR Swap	Swaption or Swaption Straddle	Mark to Market CCY Swap	TSY Locks	Zero Coupon Inflation Swap	Asset Linked Inflation Swap
Fallback Exercise									
Contact Details for Purpose of Giving Notice									
Settlement									
Cash Settlement									
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									
Underlying Payer Swap - Fixed Rate Payer - Buyer									
Underlying Payer Swap - Floating Rate Payer - Seller									
Underlying Receiver Swap - Fixed Rate Payer - Seller									
Underlying Receiver Swap - Floating Rate Payer - Buyer									
Optional Early Termination									
Optional Early Termination date									
Mandatory Early Termination									
Mandatory Early Termination Date									
Business Day Convention for Mandatory Early Termination Date									
Constant Currency Payer									
Variable Currency Payer									

	Product Categories								
Material Economic Term	IR Swap or Cross CCY Swap	Cap Floor Collar	FRA	Self Compounding O/N IR Swap	Swaption or Swaption Straddle	Mark to Market CCY Swap	TSY Locks	Zero Coupon Inflation Swap	Asset Linked Inflation Swap
Currency Exchange Rate									
Link to Definitions									
Payment Date									
Reference Treasury									
Reference Rate									
Index Rate									
Cash Payment Amount (Unwind Calc - DV01 or priceor Other)									
Index									
Final Reference Index									
Primary Lag for Final Reference Index									
Secondary Lag for Final Reference Index									
Initial Reference Index									
Primary Lag for Initial Reference Index									
Secondary Lag for Initial Reference Index									
Related Bond									
Fallback Bond									
Real Rate									
Clearing applicable									
Clearing venue									

	Product Categories			
Material Economic Term	Option	NDF	NDO	Forward
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 Buyer				
Reference Currency Seller				
Notional Amount				
Forward Rate				
Reference Currency				
Reference Currency Notional Amount				
Valuation Date				
Settlement Currency				
Settlement Rate Option				
Disruption Fallbacks - Price Source Disruption				
Other Disruption Fallbacks - Price Materiality [Applicable to BRL]				
Other Disruption Fallbacks - Primary Rate [Applicable to BRL]				
Other Disruption Fallbacks - Secondary Rate [Applicable to BRL]				
Other Disruption Fallbacks - Price Materiality Percentage [Applicable to BRL]				
Relevant Cities for Business Day(s) for Valuation Date:				

	Product Categories			
Material Economic Term	Option	NDF	NDO	Forward
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				
Amount and currency payable by Party A				
Amount and currency payable by Party B				

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	Product Categories				
Material Economic Term	Index CDS	Index Tranche	Index Swaption	10+ Basket CDS	Bespoke Tranche
Product					
Trade Date					
Effective Date					
Schedule Termination Date					
Reference Entity					
REDs ID					
Fixed Rate Payer					
Floating Rate Payer					
Fixed Rate					
Floating Rate Payer Calculation Amount					
Currency					
Independent Amount Payment Percentage					
Independent Amount Payer					
Independent Amount Receiver					
Initial Payment Amount					
Initial Payment Currency					
Initial Payment Payer					
Initial Payment Receiver					
Calculation Agent					
Attachment Point					
Exhaustion Point					
Option Type					
Strike Price					
Option Premium					
Expiration Date					
Delta					
Applicable Standard Terms Supplement (needs to be available)					
First Fixed Rate Payer Payment Date					
Credit Events					
Settlement Method					
CDS Definitions + Applicable Supplements					
All Guarantees					

	Product Categories				
Material Economic Term	Index CDS	Index Tranche	Index Swaption	10+ Basket CDS	Bespoke Tranche
Obligation Category					
Obligaton Characteristisc					
Deliverable Obligation Category					
Deliverable Obligaton Characteristisc					
Reference Obligation					
Reference Entity Weighting					
Quoting Styles					
Transaction Type					