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Appendix to the Main Book of the 2011 ISDA Equity Derivatives Definitions

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PREAMBLE

INTRODUCTION

The 2011 ISDA Equity Derivatives Definitions is made up of the Main Book and the Appendix to the Main Book of the 2011 ISDA Equity Derivatives Definitions, each as published, amended and/or supplemented by the International Swaps and Derivatives Association, Inc. from time to time, and in relation to an ED Transaction or Leg, the 2011 Definitions shall be made up of the version of the Main Book and the Appendix Specified pursuant to the applicable 2011 Definitions Version Number. For the avoidance of doubt, the Main Book and Appendix shall together form a single document, which shall be construed as the 2011 Definitions.

The following provisions within this Preamble are rules of construction that shall apply to the 2011 Definitions. For the avoidance of doubt, this Preamble is part of the Appendix and the 2011 Definitions. Defined terms used in this Preamble but not defined herein shall have the meaning otherwise assigned to them in the 2011 Definitions.

OVERVIEW OF THE 2011 DEFINITIONS

Preamble 1. Architecture of the 2011 Definitions.

1.1 **The Appendix.** The Appendix is comprised of definitions and operative provisions that provide the necessary terms, together with relevant provisions of the Main Book, the Equity Derivatives Supplement and the Matrix Support Agreement, if any, to document an ED Transaction.

1.2 **Incorporation of Relevant Terms.** The Main Book and Appendix are not incorporated in their entirety in relation to any single ED Transaction. Instead, the relevant provisions from the Main Book and Appendix that shall apply and be incorporated in relation to an ED Transaction shall be determined pursuant to the relevant ED Transaction Type (as further explained in the Preamble section entitled **Incorporating Definitions and Operative Provisions into an ED Transaction**).

1.3 **ED Transaction Type.** The ED Transaction Type is the highest-level (i.e. the first or root) term that must be Specified in relation to an ED Transaction. By operation of the 2011 Definitions, each ED Transaction Type Specifies a discrete set of Incorporated Definitions which, in the aggregate, constitute all the terms from the 2011 Definitions that shall be incorporated into a relevant ED Transaction, subject to the terms of any additional Data that may be Specified by the Parties in an Equity Derivatives Supplement or Matrix Support Agreement. Only one ED Transaction Type shall be Specified in relation to an ED Transaction. Further, each ED Transaction Type shall consist of one or more ED Leg Types, Conventions, Systems, Features and other definitions Specified.

1.4 **ED Leg Type.** The ED Leg Type is the highest-level (i.e. the first or root) term that describes the provisions of an ED Leg. By operation of the 2011 Definitions, each ED Leg Type Specifies a discrete set of Incorporated Definitions which, in the aggregate, constitute all the terms from the 2011 Definitions that shall be incorporated into a relevant ED Leg, subject to the terms of any additional Data that may be Specified by the Parties in an Equity Derivatives Supplement or Matrix Support Agreement. Only one ED Leg Type shall be Specified in relation to an ED Leg. Further, each ED Leg Type shall consist of one or more Conventions, Systems, Features and other definitions Specified.

1.5 **Equity Derivatives Supplement.** The terms of each ED Transaction Type set forth a framework of provisions that will apply in relation to an ED Transaction. This framework, however, still requires certain Data to be Specified and agreed on by the Parties prior to entering into an ED Transaction (e.g. trade specific Data and documentation details). To aid in the completion of such Data, each ED Transaction Type Specifies the conditions by which such Data is to be Specified by the Parties, including when such Data will be agreed to and how such Data shall be Specified in the Equity Derivatives Supplement.

1.6 **Parties.** The Parties to an ED Transaction shall be the person Specified as "**Trade Party 1**" and the person Specified as "**Trade Party 2**".

Preamble 2. 2011 Definitions Version Number.

2.1 **Determining the 2011 Definitions Version Number.** The versions of the Main Book and Appendix applicable to an ED Transaction shall be determined pursuant to the 2011 Definitions Version Number Specified. Only the 2011 Definitions Version Number of the Main Book and Appendix Specified in relation to an ED Transaction shall apply to such ED Transaction; other versions of the Main Book and Appendix shall not apply to such ED Transaction. If the Parties wish to exclude one or more amendments or supplements introduced in an applicable version of the Main Book or the Appendix, they may specify in the Confirmation (or any relevant document, including, without limitation, a Matrix Support Agreement) the provision, amendment or supplement they wish to exclude.

2.2 "**2011 Definitions Version Number**" means the versions of the Main Book and Appendix applicable to an ED Transaction, and, in relation to a specific ED Transaction, means:

(i) where neither a Main Book version number nor an Appendix version number has been Specified as the applicable 2011 Definitions Version Number, the Default 2011 Definitions Version Number.

(ii) where both a Main Book version number and an Appendix version number have been Specified as the applicable 2011 Definitions Version Number, the versions of the Main Book and the Appendix Specified.

(iii) where a Main Book version number is Specified as the relevant 2011 Definitions Version Number and an Appendix version number is not Specified, the Main Book version shall be the Main Book version Specified and the Appendix version shall be the Default 2011 Definitions Version Number of the Appendix.

(iv) where an Appendix version number is Specified as the relevant 2011 Definitions Version Number and a Main Book version number is not Specified, the Appendix version shall be the Appendix version Specified and the Main Book version shall be the Default 2011 Definitions Version Number of the Main Book.

2.3 "**Default 2011 Definitions Version Number**" means the most recent version of the Main Book or the Appendix, as applicable, published as of the calendar day immediately prior to the Trade Date of the relevant ED Transaction.

Preamble 3. Organization of the Appendix.

3.1 **Parts of the Appendix.** The Appendix consists of the following parts:

(i) this Preamble, which sets forth the rules of construction that shall apply to the 2011 Definitions in relation to an ED Transaction;

(ii) Part 1, entitled **Tables**, which sets forth the Tables and the Table Definitions contained in the Appendix;

(iii) Part 2, entitled **Definitions**, which sets forth additional operative provisions and definitions not contained in the Main Book; and

(iv) Exhibit I, which presents the Equity Derivatives Supplement template for each ED Transaction Type. These templates simply set forth a summary of electable terms provided pursuant to the terms set forth in Part 1 and, as such, are provided for ease of reference and for information purposes only; these templates shall have no effect whatsoever in respect of the 2011 Definitions.

Preamble 4. Hierarchy.

4.1 **2011 Definitions Hierarchy.** In the event of any inconsistency between the terms of the Appendix and the Main Book applicable to an ED Transaction, the terms of the Appendix shall govern. In the event of any inconsistency between the terms of either of the Appendix or the Main Book and the terms of either of the Equity Derivatives Supplement or the Matrix Support Agreement relating to an ED Transaction, the terms of the Equity Derivatives Supplement or the Matrix Support Agreement, as applicable, shall govern. In the event of any inconsistency between the terms of the Matrix Support Agreement and the Equity Derivatives Supplement relating to an ED Transaction, the terms of the Equity Derivatives Supplement shall govern. In the event of any inconsistency between the terms of the Relationship Supplement and the terms of the Transaction Supplement, the terms of the Transaction Supplement shall govern; provided that where RS/TS is Specified in relation to an EDS Field (indicating that an Election for that EDS Field may be made in either of the Relationship Supplement or the Transaction Supplement), the following conditions shall also apply:

(i) if an Election is affirmatively completed by the Parties in the Relationship Supplement but not in the Transaction Supplement, then such Election in the Relationship Supplement shall apply in relation to such EDS Field.

(ii) if no Election is affirmatively completed by the Parties in either of the Relationship Supplement or the Transaction Supplement, but a Fallback is Specified in relation to such EDS Field, then such Fallback shall apply.

Notwithstanding anything to the contrary in the 2011 Definitions, including this Preamble section entitled **2011 Definitions Hierarchy**, the Parties may agree in a Matrix Support Agreement to amend this hierarchy in relation to any one or more terms of an ED Transaction or in relation to the relationships between any of the documents referenced above, in which case such amended hierarchy shall supersede the terms of this section, in relevant part, and apply in the event of any inconsistency with the terms contained herein.

Illustration: In **Sample Table A** below, the highlighted portion, R1.C3-C6, indicates that Dispute Resolution Election may be Specified in either of the Relationship Supplement or Transaction Supplement and if an Election is not affirmatively completed by the Parties in either of the Relationship Supplement or the Transaction Supplement, then the EDS Field Fallback applies. More specifically:

(i) if **Dispute Resolution** is Specified as the Dispute Resolution Election in the Relationship Supplement and no Election is affirmatively completed by the Parties in the Transaction Supplement, then the Election made in the Relationship Supplement (i.e. **Dispute Resolution**) is also deemed Specified as the Dispute Resolution Election in the Transaction Supplement and shall apply to the relevant ED Transaction.

(ii) if **Dispute Resolution** is Specified as the Dispute Resolution Election in the Relationship Supplement and **Disapply (Dispute Resolution)** is Specified in the Transaction Supplement, then the Election in the Transaction Supplement overrides the Election in the Relationship Supplement and **Disapply (Dispute Resolution)** shall apply to the relevant ED Transaction.

(iii) if a Dispute Resolution Election is not Specified in either of the Relationship Supplement or the Transaction Supplement, then the EDS Field Fallback (i.e. **Disapply (Dispute Resolution)**) is deemed Specified as the Dispute Resolution Election and **Disapply (Dispute Resolution)** shall apply to the relevant ED Transaction.

For the avoidance of doubt, as long as an Election is affirmatively completed in either of the Relationship Supplement or Transaction Supplement in relation to an EDS Field, such relevant Election shall be deemed Specified and the EDS Field Fallback relevant to that EDS Field shall not apply.

Sample Table A
(Single-Condition Table)

	C1	C2	C3	C4	C5	C6	C7
Term:	**"Convention"**	**System**	**EDS Field**	**EDS Field Available Election**	**EDS Field Parameters**	**EDS Field Fallback**	**Operative Provision**
Guidance:	Dispute Resolution Convention is defined in this Table.	Specified System(s).	EDS Term for which an Election is to be agreed on in the RS or TS	Available Elections that the EDS Field Parameters may be selected from.	Parameters and conditions for completing the EDS Field.	Fallback Election for the relevant EDS Fields.	Specified Operative Provision(s).
R1	**"Dispute Resolution Convention 1"**	Dispute Resolution System 1	*Dispute Resolution Election*	/1 *Dispute Resolution* /2 Disapply (*Dispute Resolution*)	Specify: [EDS Field Available Election] – Optional (•) – RS/TS	Disapply (*Dispute Resolution*)	Operative Provision 1

KEY ELEMENTS OF THE 2011 DEFINITIONS

Preamble 5. Conditional Text or [X].

5.1 **Conditional Text and Use of [X].** Certain terms from the 2011 Definitions require Data specific to that term to be Specified in order to have effect. In relation to such conditional terms, the 2011 Definitions indicates where the additional Data must be Specified by setting forth placeholders in the form of conditional text in accordance with Section 25.1.3 of the Main Book and by presenting Data as conditional text in the form of [X], where "**X**" represents the relevant conditional Data that may be inserted or Specified. For the avoidance of doubt, any Data conforming to the conditional text in square brackets (including term X) may be a definition in the 2011 Definitions or any other term. Where Parties must directly Specify the Data to be Specified as X (such as when Specifying an EDS Available Election), the manner or format in which to Specify X shall be as agreed on by the Parties, unless otherwise indicated. Where Parties must agree on the Data to be Specified as X and X is not a term defined in the 2011 Definitions, the Parties may Specify any term (whether defined or not) that conforms to, or otherwise satisfies, the meaning of such term X.

Illustration: If [X] is [person], the Parties shall Specify any person, in the manner agreed between them. In other words, the Parties shall Specify a person, but whether such person should be identified by means of a legal name, an electronic vendor identifier, or a legal entity identifier is a term that is to be separately agreed.

Illustration: If [X] is a Defined Group, the Parties may Specify any definition that is part of that Defined Group. For example, [Pricing Election] means that any term that may be applied as a Pricing Election may be Specified.

Illustration: If [X] is [number], the Parties shall Specify any number in the form agreed by the Parties (e.g. **1** or **one**).

Illustration: If [X] is part of a definition, such as **EDS Specified [X]** or **Specify: [X] –**, then [X] shall be determined pursuant to the terms of such definition.

In all cases, the Data for completing and interpreting X shall be specific to the nature of X and depend on the rules set forth in this Preamble for satisfying [X] (which is most commonly indicated by the terms immediately preceding [X]); provided that, where Data must be directly Specified for the purposes of determining X, if a Fallback may apply in relation to X and the Parties have not otherwise agreed on the Data to complete X, then the relevant Fallback shall apply in relation to X. For the avoidance of doubt, so long as the conditional text relevant to term X has not been completed, it will remain in square brackets to indicate its status as conditional text; once such term has been completed (whether in a Table, a Matrix Support Agreement or the Equity Derivatives Supplement), however, such completed term shall no longer be conditional text, the square brackets shall be deemed removed, and the relevant Specified Data shall apply in relation to the relevant ED Transaction, as the context requires.

5.2 “**[X]**” shall have the meaning assigned to it in the Preamble section entitled **Conditional Text and Use of [X]**.

5.3 “**EDS Specified [X]**” means that the term X shall become an EDS Field and such EDS Field shall be Specified pursuant to the terms of the relevant Equity Derivatives Supplement.

5.4 “**MSA Specified [X]**” means that the term X shall be Specified pursuant to the terms of the relevant Matrix Support Agreement.

5.5 “**Relevant ISDA Master Specified [X]**” means that the term X shall be determined pursuant to the terms of the Relevant ISDA Master Agreement. If X is to be determined pursuant to the Relevant ISDA Master Agreement and the Relevant ISDA Master Agreement is silent in relation to such term X, then such term X shall be deemed to be Not Relevant for the purposes of the relevant ED Transaction.

Illustration: In **Sample Table B** below, **Notice Agent – Trade Party 1** is Specified as **Relevant ISDA Master Specified [Notice Agent – Trade Party 1]**, where [X] is [Notice Agent – Trade Party 1]. Here, Notice Agent – Trade Party 1 is determined by looking to the Party identified as the Notice Agent – Trade Party 1 in the Relevant ISDA Master Agreement. If the Relevant ISDA Master Agreement is silent in respect of Notice Agent – Trade Party 1, then Notice Agent – Trade Party 1 shall be deemed to be Not Relevant for the purposes of the relevant ED Transaction.

Sample Table B
(Single-Condition Table)

	C1	**C2**	**C3**
Term:	**“Designated Entities System”**	**Type of Party**	**Party Selection Methodology**
Guidance:	Designated Entities System is defined in this Table.	Specified Type of Party.	Specified Party Selection Methodology to apply in relation to the relevant Type of Party.
R1	“**Designated Entities System 1**”	*Notice Agent* – Trade Party 1	Relevant ISDA Master Specified [*Notice Agent* – Trade Party 1]

Preamble 6. Matrix Support Agreement.

6.1 “**Matrix Support Agreement**” means a separate agreement entered into by the Parties and incorporated as part of the 2011 Definitions and the relevant ED Transaction(s) relating to such agreement. Parties to an ED Transaction may, by means of the Matrix Support Agreement, document additional terms applicable to such ED Transaction. In relation to an ED Transaction, the Matrix Support Agreement may be used to document terms beyond the scope of the terms provided for in the 2011 Definitions and the Relevant ISDA Master Agreement.

Preamble 7. Types of Definitions.

7.1 **Definitions.** Text Definitions and Table Definitions in the Appendix, including the Preamble, are denoted when capitalized and presented in **boldface type** and within quotation marks; provided that Features not defined in the Main Book but Specified in the Appendix shall be deemed definitions, even if such terms are neither in boldface type nor presented within quotation marks. Definitions in the Main Book are denoted (i) when a term, capitalized or non-capitalized, is presented in boldface type and within quotation marks, which shall include any MB Primary Definition and any MB Secondary Definition, (ii) when a term is presented as an MB Constructive Definition, or (iii) when a term is presented as a Feature. For the avoidance of doubt, references to definitions from the 2011 Definitions shall be references to definitions in both the Main Book and the Appendix.

7.2 **Features.** Features are used as identifiers for specific characteristics of a trade type and as switches that determine when certain Specified terms are triggered. In addition to those terms defined in the Main Book as Features, the following terms shall be considered Features and, accordingly, definitions in the 2011 Definitions:

(i) Elections contained within a Main Book definition, shown in italics and without quotation marks (and not otherwise defined in the Main Book in quotation marks), which are used as tags to identify when certain provisions apply in relation to the relevant Main Book definition.

Illustration: Section 19.2.6(ii) of the Main Book reads as follows:

> (ii) If *Nationalization – Underlying DR Shares Modification* is Specified, the Underlying DR Shares Modification shall apply to the definition of Nationalization.

In the excerpt above, **Nationalization – Underlying DR Shares Modification** is a Feature. By way of contrast, in Section 19.2.6(i) of the Main Book, *Nationalization of Securities*, *Nationalization of Securities (Including Convertible Securities)*, and *Nationalization of Issuer's Assets* are used as headers and not as Elections. They are therefore not Features.

(ii) Any term Specified in the Appendix as being a Feature or a Feature Election. For the avoidance of doubt, Features may be Specified in relation to a specific set of provisions, an ED Leg, or in relation to the ED Transaction as a whole.

Illustration: In **Sample Table C** below, **Single/Multi-Exchange Index** is an **ED Leg Reference Underlier Feature** and shall be Specified in relation to any ED Transaction that applies **ED Leg Type 1**.

Sample Table C
(Single-Condition Table)

	C1	C2	C3
Term:	**"ED Leg Type"**	***Feature***	***Feature Election***
Guidance:	ED Leg Type is defined in this Table.	Specified Feature.	Specified Election in relation to the relevant Feature.
R1	"**ED Leg Type 1**"	*ED Leg Reference Underlier Feature*	Single/Multi-Exchange Index

Illustration: The applicability of certain provisions is triggered by Specifying a Feature. For example, Section 13.1.2 of the Main Book reads as follows:

> 13.1.2 **Right to Optional Early Termination – Whole or Part – Accrued.** If, in relation to an ED Leg and an OET Party, Include OET Events is Specified as a Feature and "**– Whole or Part – Accrued**" is Specified as a suffix, in relation to that ED Leg and each OET Linked Leg, that OET Party may terminate (in whole or in part):
>
> (i) that ED Leg; and
>
> (ii) if OET All Linked Legs is Specified as a Feature, each Linked Leg in respect of which OET Events is Specified or, if OET Designated Linked Legs is Specified as a Feature, those Linked Legs in relation to which OET Events is Specified that are designated in the related OET Notice,
>
> by delivering a valid OET Notice to the other Party.

By way of example, this provision only becomes applicable when **Include OET Events** is Specified as a Feature of the ED Transaction.

7.3 “**Table Definition**” means a definition where the meaning of the relevant term in a Table Cell is Specified in a Table by reference to the relevant Rows and Columns of such Table and the rules of construction provided in the Appendix, including this Preamble.

Illustration: In **Sample Table D** below, **PDE Consequence Election System 1** is a Table Definition. By operation of the Table, **PDE Consequence Election System 1** means that the Postponement Period shall be 8 Scheduled Pricing Days and the Substitute Pricing Election shall be Pricing Election 1.

Sample Table D
(Single-Condition Table)

	C1	C2	C3
Term:	**“PDE Consequence Election System”**	***Postponement Period***	***Substitute Pricing Election***
Guidance:	PDE Consequence Election System is defined in this Table.	Specified Postponement Period.	Specified Substitute Pricing Election.
R1	“**PDE Consequence Election System 1**”	8 Scheduled Pricing Days	Pricing Election 1

7.4 “**Text Definition**” means a (i) definition where the meaning of the relevant term is set out textually in one or more sentences, (ii) Feature, or (iii) suffix or prefix that would not otherwise constitute a Table Definition. For the avoidance of doubt, MB Primary Definitions, MB Constructive Definitions and MB Secondary Definitions are Text Definitions.

7.5 “**Main Book Section**” means a numbered section of the Main Book (e.g. 1.1.1), including all text therein and sub-sections thereunder (and all text in such subsections), and shall not refer to any other portion of the Main Book. For the purposes of clarity, each Main Book Section may be classified as either a type of MB Primary Definition (as set out in clause (i) of the definition **MB Primary Definition**) or MB Constructive Definition.

7.6 “**MB Section [X]**” means a definition consisting of the Main Book Section with a section number (which may consist of several numbers separated by a period) corresponding to X. Where the Main Book Section to which an MB Section [X] refers includes a descriptive header in bold, such header may be added to the name of such MB Section [X] in parentheses for the purposes of convenience only (e.g. MB Section 4.8.1 (Linked Dates) or MB Section 23.5 (Effectiveness of Notices)) and shall not be part of such definition. Such parenthetical shall not constitute part of the name of such MB Section [X]; instead, it shall be deemed a Definition Descriptive Name and shall not be required in order to refer to such MB Section [X]. For the avoidance of doubt, each Main Book Section referred to as MB Section [X] shall constitute a separate, standalone, Text Definition for the purposes of the 2011 Definitions. The body of certain provisions of the 2011 Definitions, including many MB Primary Definitions and MB Constructive Definitions, may refer to Main Book Sections in the form of **Section [X]**, where X is a section of the Main Book (e.g. Section 4.8.1). Any such reference shall be construed as a reference in the form of MB Section [X], where X is the relevant section number (e.g. a reference to Section 4.8.1 of the Main Book in an MB Primary Definition shall be deemed to be a reference to MB Section 4.8.1).

7.7 “**MB Constructive Definition**” means a Main Book Section that does not begin with a definition presented within quotation marks immediately after the relevant section number and is identified or referenced in the form of MB Section [X], where X is the section number (which may consist of several numbers separated by a period) that immediately precedes such Main Book Section that constitutes an MB Constructive Definition.

Illustration: Section 4.8.1 of the Main Book reads as follows:

> 4.8.1 **Linked Dates.** If, as a result of the terms of any Linked Legs, any Linked Dates would fall on different days, then the Linked Date Consequence Specified shall apply in relation to those Linked Dates.

MB Section 4.8.1 means the entirety of Section 4.8.1 of the Main Book. MB Section 4.8.1 is a **Text Definition**, a type of **Main Book Section**, and an **MB Constructive Definition**.

Illustration: Section 4.9.1 of the Main Book reads as follows:

> 4.9.1 **Adjustment Suffixes**. Each of the Linkage Features named Linked Pricing Date, Linked Calculation Date and Linked Settlement Date, when followed by the suffix:
>
> (i) "**– Eligible Day**" means that such term shall apply but shall be limited to Linked Date Adjustment Events arising by reason of a relevant date not falling on an Eligible Day;
>
> (ii) "**– Pricing Disruption**" means that such term shall apply but shall be limited to Linked Date Adjustment Events arising by reason of a Pricing Disruption Event; or
>
> (iii) "**– Settlement Disruption**" means that such term shall apply but shall be limited to Linked Date Adjustment Events arising by reason of a Settlement Disruption Event.

MB Section 4.9.1 means the entirety of Section 4.9.1 of the Main Book, including the additional defined suffixes of **– Eligible Day**, **– Pricing Disruption** and **– Settlement Disruption**. MB Section 4.9.1 is a **Text Definition**, a type of **Main Book Section**, and an **MB Constructive Definition**.

7.8 "**MB Primary Definition**" means each of the following types of Text Definitions from the Main Book:

(i) where the section number that initiates a Main Book Section (e.g. 1.3.7) is followed immediately by a definition within quotation marks (e.g. 1.3.7 "Issuer Affiliate"), the entirety of such Main Book Section (including all text in such section and all text in subsections thereunder).

Illustration: Section 1.3.7 of the Main Book reads as follows:

> 1.3.7 "**Issuer Affiliate**" means, in relation to an Issuer: (i) any person controlled, directly or indirectly, by that Issuer; (ii) any person that controls, directly or indirectly, that Issuer; and (iii) any person, directly or indirectly, under common control with that Issuer.
>
> For this purpose, "control" of any person means effective control over a majority of the voting power of that person, which includes the ownership of a majority of the voting power of the person.

In this Section 1.3.7 (which is a Main Book Section), the definition of **Issuer Affiliate** (ending with "person" in the second paragraph) constitutes both a Text Definition and an MB Primary Definition.

Illustration: Section 5.6.1 of the Main Book reads, in part, as follows:

> 5.6.1 "**Type of Day**" means each of the following terms and, in relation to a Type of Date, means the Type of Day Specified for that Type of Date:
>
> (i) "**Cash Settlement Day**" means a day determined in accordance with the Type of Day Selection Methodology Specified for Cash Settlement Days;
>
> ……

(x) "**Settlement Day**" means each of a Cash Settlement Day, a Physical Settlement Cash Equivalent Day and a Physical Settlement Day.

In this Section 5.6.1 (which, taken as whole, is a Main Book Section), the definition of **Type of Day** (which includes the additional definitions in the sub-sections beginning with **Cash Settlement Day** and ending at the reference to "Physical Settlement Day" in sub-section (x)) is both a Text Definition and an MB Primary Definition.

(ii) where a Main Book Section with a section number that consists of three numbers separated by a period (e.g. 19.4.3) is followed immediately by the words "Definitions relating to", each definition presented within quotation marks at the beginning of each separate sub-section of such Main Book Section.

Illustration: Section 19.4.3 of the Main Book reads as follows:

19.4.3 **Definitions relating to Tender Offer and High Tender Offer.**

(i) "**High Tender Offer Percentage**" means the percentage Specified or, if no High Tender Offer Percentage is Specified, (a) in relation to an ED Leg for which High Tender Offer is Specified, 50 per cent. and (b) in relation to an ED Leg for which High Tender Offer is not Specified, 100 per cent.

(ii) "**High Tender Offer Percentage (Voting Rights)**" means the percentage Specified or, if no High Tender Offer Percentage (Voting Rights) is Specified, (a) in relation to an ED Leg for which *High Tender Offer – Voting Rights* is Specified, 50 per cent. and (b) in relation to an ED Leg for which *High Tender Offer – Voting Rights* is not Specified, 100 per cent.

(iii) "**Tender Offer Percentage**" means the percentage Specified or, if no Tender Offer Percentage is Specified, 10 per cent.

(iv) "**Tender Offer Percentage (Voting Rights)**" means the percentage Specified or, if no Tender Offer Percentage (Voting Rights) is Specified, 10 per cent.

High Tender Offer Percentage, **High Tender Offer Percentage (Voting Rights)**, **Tender Offer Percentage**, and **Tender Offer Percentage (Voting Rights)** each constitute an MB Primary Definition.

For the avoidance of doubt, each definition presented within quotation marks at the beginning of each separate sub-section of Sections 19.4.3, 19.5.11, 19.6.4, 19.7.9, 19.9.5, 19.10.6, 19.11.5, 20.8.8, 20.9.3 and 20.10.13 of the Main Book is an MB Primary Definition.

For the avoidance of doubt, each MB Primary Definition constitutes a single Text Definition, irrespective of whether such term itself also defines other terms or includes operative provisions.

7.9 "**MB Secondary Definition**" means a definition in the Main Book that is listed as, or indicated to be, a part, sub-part or type of an MB Primary Definition or MB Constructive Definition (regardless of whether such term is elective in its application).

Illustration: Section 5.6.1 of the Main Book reads, in part, as follows:

5.6.1 "**Type of Day**" means each of the following terms and, in relation to a Type of Date, means the Type of Day Specified for that Type of Date:

(i) "**Cash Settlement Day**" means a day determined in accordance with the Type of Day Selection Methodology Specified for Cash Settlement Days;

…

(x) "**Settlement Day**" means each of a Cash Settlement Day, a Physical Settlement Cash Equivalent Day and a Physical Settlement Day.

Type of Day is a Text Definition and an MB Primary Definition (and includes all the sub-sections and text thereunder, including the definitions **Cash Settlement Day** and **Settlement Day**), and each of **Cash Settlement Day** and **Settlement Day** is a Text Definition and an MB Secondary Definition.

Illustration: Section 4.9.1 of the Main Book reads as follows:

4.9.1 **Adjustment Suffixes**. Each of the Linkage Features named Linked Pricing Date, Linked Calculation Date and Linked Settlement Date, when followed by the suffix:

(i) "**– Eligible Day**" means that such term shall apply but shall be limited to Linked Date Adjustment Events arising by reason of a relevant date not falling on an Eligible Day;

(ii) "**– Pricing Disruption**" means that such term shall apply but shall be limited to Linked Date Adjustment Events arising by reason of a Pricing Disruption Event; or

(iii) "**– Settlement Disruption**" means that such term shall apply but shall be limited to Linked Date Adjustment Events arising by reason of a Settlement Disruption Event.

MB Section 4.9.1 above is a Text Definition, a type of Main Book Section and an MB Constructive Definition, and each of **– Eligible Day**, **– Pricing Disruption** and **– Settlement Disruption** is a Text Definition and an MB Secondary Definition.

Illustration: Section 9.4.10 of the Main Book reads as follows:

9.4.10 **Application of Test at Each Level and Sub-Component Modification to *de minimis* Pricing Disruption Events.** Each *de minimis* Pricing Disruption Event (and each Pricing Disruption Event System that contains such a Pricing Disruption Event), when followed by the suffixes:

(i) "**– Test at Each Level – [*de minimis* Designation]**" whether or not followed by the further suffix:

(a) "**– Down to [Names of ED Leg Underliers]**";

(b) "**– [Name of ED Leg Underlier**]"; or

(c) "**– [Name of ED Leg Underlier] – and Sub-Components**"; and/or

(ii) "**– Sub-Component Modification**", whether or not followed by the further suffix "**– Higher than [Name of ED Leg Underliers]**", means that the related Pricing Disruption Events that are referred to in the definition of that *de minimis* Pricing Disruption Event shall apply as if the Specified suffixes had been Specified in relation to each such Pricing Disruption Event.

MB Section 9.4.10 above is a Text Definition, a type of Main Book Section and an MB Constructive Definition, and each of **– Test at Each Level – [*de minimis* Designation]**

and **– Sub-Component Modification, – Down to [Names of ED Leg Underliers]**, **– [Name of ED Leg Underlier]** and **– [Name of ED Leg Underlier] – and Sub-Components** is a Text Definition and an MB Secondary Definition.

Illustration: Section 19.10.1 of the Main Book reads as follows:

> 19.10.1 "**Governmental Intervention**" means:
>
> (i) if *Governmental Intervention – All* is Specified, the occurrence of any Governmental Intervention Event; or
>
> (ii) otherwise, the occurrence of any Governmental Intervention Event Specified.

Governmental Intervention is a Text Definition and an **MB Primary Definition**. Within this MB Primary Definition, ***Governmental Intervention – All*** is a Feature, a Text Definition and also an MB Secondary Definition. Clause (ii) is not an MB Secondary Definition, but part of the MB Primary Definition **Governmental Intervention**.

Illustration: Section 25.1.7 of the Main Book reads as follows:

> 25.1.7 **References to Circumstances.**
>
> (i) "**circumstance**" includes the occurrence or non-occurrence of an event on a day, whether an organization is open or closed for business activities on a day and the times during which those business activities take place on a day or at which they may commence or cease.

MB Section 25.1.7 is a Text Definition, a type of Main Book Section and an MB Constructive Definition. Within this MB Constructive Definition, **circumstance** is an MB Secondary Definition.

7.10 "**Definition Short Name**" means a short-hand reference to a capitalized definition and, in relation to a definition which may be referenced via two or more capitalized definitions, the shorter of such definitions. For the avoidance of doubt, the Definition Short Name shall exclude any parenthetical description at the end of the name of the capitalized definition (and any reference number following such capitalized definition), if any. Parties may, for the sake of convenience, use the Definition Short Name to refer to a Text Definition or Table Definition in lieu of the full Text Definition or Table Definition name.

Illustration: Section 23.1.2 of the Main Book reads as follows:

> 23.1.2 **Specified Notice Methodology**. If, in relation to an ED Transaction and a Type of Notice, a Notice Methodology and/or a Notice Form and Notice Delivery Method is Specified, then for that Type of Notice to be valid and effective it must satisfy the Notice Form and Notice Delivery Method so Specified and shall be effective or deemed effective in accordance with Section 23.5 (*Effectiveness of Notices*).

The term **MB Section 23.1.2** is an MB Constructive Definition that consists of this Main Book Section. This term may be expressed as **MB Section 23.1.2 (Specified Notice Methodology)**, its Definition Long Name, or MB Section 23.1.2, its Definition Short Name. Parenthetical descriptions (such as the Definition Descriptive Name **(*Specified Notice Methodology*)** in the example above) are excluded from the Definition Short Name.

7.11 "**Definition Long Name**" means, in relation to a definition which may be referenced via two or more capitalized definitions, the longer of such definitions.

Illustration: Section 1.1.6 of the Main Book reads as follows:

> 1.1.6 "**Equity Derivative Transaction Type**" and "**ED Transaction Type**" mean each of the definitions Specified in the Appendix or otherwise Specified and, in relation to an ED Transaction, mean the ED Transaction Type Specified for that ED Transaction.

In the excerpt above, the Definition Long Name is **Equity Derivative Transaction Type** and the Definition Short Name is **ED Transaction Type**.

Illustration: Section 24.2.2 of the Main Book reads as follows:

> 24.2.2 **Book-entry Form.** Each Party required to deliver Securities and/or Derivatives Contracts under an ED Transaction also represents that, to the extent appropriate for the relevant Settlement System, the Securities and/or Derivatives Contracts are properly in book-entry form.

The term MB Section 24.2.2 is an MB Constructive Definition that consists of this Main Book Section. This term may be expressed as MB Section 24.2.2 (Book-entry Form), its Definition Long Name, and MB Section 24.2.2, its Definition Short Name.

7.12 "**Definition Descriptive Name**" means the parenthetical description at the end of the name of a Text Definition or Table Definition. By way of example, the Definition Descriptive Name for the term "EO System 1.1 (IndxVarSwp)" is (**IndxVarSwp)**.

7.13 **Prefixes and Suffixes.** Any definition from the 2011 Definitions may be used as a prefix or suffix in conjunction with another definition to modify, supplement or otherwise limit such other definition. When a term is used as a prefix or suffix, it shall be separated from the other definition with an en dash (i.e. "–"). In the case of a prefix, such combination shall take the form of "[prefix] – [definition]". In the case of a suffix, it shall take the form of "[definition] – [suffix]". In the case of both a prefix and a suffix, it shall take the form of "[prefix] – [definition] – [suffix]".

(i) When a definition is applied to another definition as a prefix or suffix, the two provisions shall be read together. The 2011 Definitions defines certain prefixes and suffixes and indicates how such terms are to be combined and interpreted in relation to other terms. Where there is no definition specifying how the two provisions are to be applied, they shall be read as applying in relation to one another as the context requires. For the avoidance of doubt, when a Table Definition is applied as a suffix to another definition, the Data set forth in that Table Definition shall be incorporated into, and supplement, the other definition.

(ii) Multiple prefixes and suffixes may be used in the following manner:

(x) by applying one or more prefixes or suffixes to a definition that itself contains an embedded prefix or suffix (e.g. **Limited Postponement – Single Pricing Date** is a single definition with an embedded suffix, to which the term **PDE Consequence Election System 1** may be added as a suffix to form **(Limited Postponement – Single Pricing Date) – PDE Consequence Election System 1**); or

(y) by applying multiple definitions as a prefix or suffix to another definition (e.g. by applying the prefix **Initial –** and the suffix **– Primary Securities Exchange** to the term **Exchange Business Day** in order to form **Initial – (Exchange Business Day – Primary Securities Exchange)**).

For the purposes of determining the order of priority in which multiple prefixes and suffixes should be applied, the following rules shall apply:

(a) first, when parentheses enclose prefixes, suffixes or definitions and each such enclosed prefix, suffix or definition has been separately defined elsewhere in the Main Book or Appendix, the terms within such enclosed parentheses shall be read together first;

(b) second, prefixes, definitions, and suffixes shall be read left to right, unless the underlying meaning of any such term indicates that a different order is necessary in the given context; and

(c) third, when parentheses enclose a definition that contains an embedded prefix or suffix and none of such terms has been separately defined elsewhere in the Main Book or Appendix, the terms within such enclosed parentheses should be read together as a single definition before being applied to any other definition, prefix or suffix.

For the purposes of clarity, where a prefix or suffix is embedded within a definition in the 2011 Definitions, such definition (including the embedded prefix or suffix) shall constitute a single definition that is not capable of being disaggregated into separate definitions, unless such prefix or suffix has its own separate definition elsewhere in the 2011 Definitions (e.g. neither **Basic Trading Disruption** nor **– Whole Index** has its own separate definition, so **Basic Trading Disruption – Whole Index** is a single definition).

Illustration: **Observation Date** means each Pricing Day within the Observation Period and therefore may be used to refer to multiple dates which are Observation Dates. **Initial –** means, when used as a prefix, the first in a series. By adding the prefix **Initial –** to the definition **Observation Date**, the combined term **Initial – Observation Date** means the first Observation Date in a series of Observation Dates.

Illustration: **Exchange Business Day** means, in relation to an Exchange, a day on which that Exchange is open for trading at any time during its regular trading session. By adding the suffix, **– Primary Securities Exchange**, **Exchange Business Day – [Primary Securities Exchange]** means an Exchange Business Day on the Primary Securities Exchange, specifically, as opposed to an Exchange Business Day on another exchange, such as the Primary Derivatives Exchange.

Illustration: **Cash Settlement Day – Following** means that if a date does not occur on a Cash Settlement Day, then it shall be postponed until the next date which is a Cash Settlement Day. When used as a suffix to a Type of Date as follows: **EO Settlement Date – (Cash Settlement Day – Following)**, the combined term means that the EO Settlement Date must occur on a Cash Settlement Day, and if not, it shall be postponed until the next date which is a Cash Settlement Day.

Illustration: When **PDE Consequence Election System 1** is applied as a suffix to **Limited Postponement – Single Pricing Date**, a Pricing Disruption Consequence, to form the new combined term (**Limited Postponement – Single Pricing Date) – PDE Consequence Election System 1**, the terms Specified in **PDE Consequence Election System 1** (see **Sample Table D** below), shall be applied to **Limited Postponement – Single Pricing Date**. This means that where Limited Postponement – Single Pricing Date is Specified as the relevant Pricing Disruption Consequence, the applicable Postponement Period shall be 8 Scheduled Pricing Days, and if this period has elapsed and no Pricing Day has occurred, then the final day in the Postponement Period shall be deemed the Pricing Date and Pricing Election 1 will apply as the Substitute Pricing Election.

Sample Table D
(Single-Condition Table)

Term:	C1 "PDE Consequence Election System"	C2 *Postponement Period*	C3 *Substitute Pricing Election*
Guidance:	PDE Consequence Election System is defined in this Table.	Specified Postponement Period.	Specified Substitute Pricing Election.
R1	**"PDE Consequence Election System 1"**	8 Scheduled Pricing Days	Pricing Election 1

CONSTRUCTING AN ED TRANSACTION

Preamble 8. Incorporating Definitions and Operative Provisions into an ED Transaction.

8.1 **Incorporating Definitions into an ED Transaction.** Each ED Transaction shall form a unique contract that is separate and distinct from any other ED Transaction. The terms of each ED Transaction shall be determined by Specifying an ED Transaction Type, which identifies and incorporates a subset of definitions from the 2011 Definitions. These incorporated terms, Incorporated Definitions, shall be the only terms from the 2011 Definitions that apply to an ED Transaction. For the avoidance of doubt, the Relevant ISDA Master Agreement and the Matrix Support Agreement may also apply terms to an ED Transaction but, in relation to the 2011 Definitions, only the subset of definitions designated to apply pursuant to the foregoing sentence shall apply.

For the purposes of clarity:

(i) The 2011 Definitions consists of a universe of definitions which may be incorporated into or used to form the terms of a wide variety of ED Transactions, and therefore contains many definitions that are intended to be used in a mutually exclusive manner and would conflict if simultaneously incorporated and applied in relation to a single ED Transaction. For this reason, the 2011 Definitions is not incorporated in its entirety in relation to any single ED Transaction. Instead, each ED Transaction shall incorporate and apply definitions from the 2011 Definitions on a definition-by-definition basis (as set forth herein) so that each single ED Transaction shall in effect incorporate and apply the 2011 Definitions only in part. ***To the extent that any agreement, including a Relevant ISDA Master Agreement or Matrix Support Agreement, incorporates the 2011 Definitions, the 2011 Definitions shall apply to such agreement only pursuant to the terms of this Preamble and shall not be interpreted as incorporating into any ED Transaction any definitions other than those incorporated pursuant to the terms of this Preamble.***

(ii) Out of all of the terms of 2011 Definitions, only Incorporated Definitions shall constitute a part of the contract formed by each ED Transaction. Each Incorporated Definition shall apply to such ED Transaction pursuant to its terms, read together with the terms of the other Incorporated Definitions and the Preamble. The Incorporated Definitions relevant to any single ED Transaction shall be determined and applied on an ED Transaction Type-by-ED Transaction Type basis. ***Consequently, definitions which are not Incorporated Definitions in relation to a particular ED Transaction shall not be relevant to such ED Transaction and shall in no way constitute part of the contract formed by such ED Transaction, notwithstanding the fact that such terms are a part of the 2011 Definitions and may be incorporated into the terms of other ED Transactions***.

8.2 "**Incorporated Definitions**" means, in relation to an ED Transaction, all of the definitions that are Specified in relation to the ED Transaction Type. For the avoidance of doubt, Incorporated Definitions in relation to an ED Transaction shall consist of the following:

(i) the ED Transaction Type relevant to such ED Transaction;

(ii) the ED Leg Type and any Conventions that apply at the ED Transaction-level Specified by the ED Transaction Type via the relevant Tables;

(iii) any Conventions that apply at the ED Leg-level Specified by the ED Leg Type via the relevant Tables;

(iv) any Operative Provisions and Systems Specified by each of the Conventions referenced above in clauses (ii) and (iii) via the relevant Tables, including, for the avoidance of doubt, the terms of the EDS Columns in relation to any relevant System;

(v) any Table Definitions further Specified by applicable Systems via the relevant Tables;

(vi) any definition that applies the suffix "– Incorporated"; and

(vii) all Text Definitions from the 2011 Definitions referenced, directly or indirectly, in any of the terms set out in foregoing clauses in relation to the relevant ED Transaction Type, ED Leg Type(s), Convention(s), or System(s) and Table Definition(s) or other definitions, as applicable; provided that, unless otherwise incorporated via the application of the **– Incorporated** suffix, MB Secondary Definitions and MB Constructive Definitions shall only be deemed to be incorporated pursuant to the terms set forth in the Preamble sections entitled **Rules Governing the Incorporation of MB Secondary Definitions** and **Rules Governing the Incorporation of MB Constructive Definitions** below.

For the avoidance of doubt, Incorporated Definitions shall be construed in accordance with the relevant Definition Selection System, the Preamble section entitled **Rules Governing the Incorporation of MB Secondary Definitions** and other relevant provisions of the Preamble, as applicable. For the avoidance of doubt, references to a definition in the form of its Definition Short Name shall be deemed to include all other references to such definition, which may include any Definition Long Name or Definition Descriptive Name and vice versa.

8.3 **Incorporation of the Preamble.** Subject to any Definition Selection System, the Preamble shall be deemed incorporated into each ED Transaction Type defined in the Appendix.

8.4 **Relevance and Application of Incorporated Definitions.** The relevance and application of Incorporated Definitions shall be determined in the context of their definition under the 2011 Definitions, read in light of the application of the other terms Specified in relation to the relevant ED Transaction. Certain definitions, based on their meaning, may only have relevance if additional Data is Specified in relation to such term or if a certain Election, such as a Feature, is also Specified. If, pursuant to its terms, an Incorporated Definition may only apply if certain preconditions are met, such Incorporated Definition shall not be effective unless such preconditions are met, notwithstanding its incorporation into the relevant ED Transaction.

Illustration: An ED Transaction may incorporate Section 17.1.1 of the Main Book, which references both an **EO Settlement Amount** and a **DO Settlement Amount**. If that ED Transaction does not define or otherwise Specify a **DO Settlement Amount**, no **DO Settlement Amount** shall apply to or be relevant in relation to that ED Transaction, and any references to that term in Section 17.1.1 of the Main Book shall have no substantive effect in respect of the contract formed by such ED Transaction.

Illustration: An ED Transaction may incorporate the definition **ED Transaction Settlement Amount**, which means each **ED Transaction Cash Settlement Amount** and each **ED Transaction Physical Settlement Amount**. However, if the terms of that ED Transaction provide that the Parties must also Specify **Physical Settlement** as a Settlement Feature in order for an ED Transaction Physical Settlement Amount to apply, then the ED Transaction Physical Settlement Amount will not have any relevance in relation to that ED Transaction unless Physical Settlement is also a Specified Settlement Feature. If this requirement is not met, the ED Transaction Settlement Amount shall effectively mean only each ED Transaction Cash Settlement Amount and, though contemplated by the definition of ED Transaction Settlement Amount, an ED Transaction Physical Settlement Amount shall not be relevant in respect of the related ED Transaction.

Illustration: An ED Transaction may Specify, via the **Settlement Method Convention**, **MB Section 21.1.1** as an Operative Provision (i.e. the terms of Section 21.1.1 of the Main Book). As a result, terms referenced in MB Section 21.1.1 (e.g. Fee Amount, Fee Obligation Methodology) shall be deemed incorporated into the ED Transaction as Incorporated Definitions, and shall have the respective meanings assigned to them under the 2011 Definitions. However, some of the terms in MB Section 21.1.1 are relevant only if certain Features or elections are Specified and such terms, despite being incorporated by specification of MB Section 21.1.1, may not be relevant to the ED Transaction (e.g. the terms **Fee Adjustment** and **Fee Adjustment Date** are relevant only if **Fee Adjustment** is Specified; if **Fee Adjustment** is not Specified, then both terms will be incorporated into the ED Transaction, but will not be relevant).

Illustration: If an ED Transaction does ***not*** Specify the term **Daily Conditional Price Criterion**, which is defined in Section 8.8.4 of the Main Book, **Daily Conditional Price Criterion** shall not be incorporated into, and shall not apply or be relevant to, such ED Transaction. For the avoidance of doubt, this includes any operative language included in such definition, which are, in this case, the definitions **Daily Barrier – Cap**, **Daily Barrier – Floor**, **Inside Daily Range** and **Outside Daily Range**.

8.5 **Rules Governing the Incorporation of MB Secondary Definitions.** Certain MB Secondary Definitions are defined in the Appendix with a different meaning or scope of application than provided in the Main Book. If a definition is both an MB Secondary Definition and defined in the Appendix, then the Appendix version of such term shall supersede and be deemed incorporated, unless both (i) the MB Secondary Definition is Specified (and thereby incorporated) in relation to such ED Transaction, and (ii) the MB Primary Definition or MB Constructive Definition containing such MB Secondary Definition is Specified in relation to such ED Transaction; provided, however, that in the event of any conflict between the terms of this Preamble section and any Definition Selection System relevant to an ED Transaction, the Definition Selection System shall govern. For the avoidance of doubt, notwithstanding the foregoing rule, each ED Transaction is expected to apply a Definition Selection System that clearly states whether the Appendix definition of a term is to apply in lieu of its Main Book definition.

Illustration: Section 5.2.1 of the Main Book reads as follows:

> 5.2.1 **Initial, Interim and Final Types of Date.** In relation to a Type of Date and/or Type of Period, if such Type of Date and/or Type of Period is preceded by the prefix:
>
> (i) "**Initial –**", that Type of Date and/or Type of Period shall be either:
>
> (a) the first of a series of that Type of Date and/or Type of Period; or
>
> (b) in relation to a Type of Date only, the first such Type of Date in a relevant Type of Period.
>
> (ii) "**Interim –**", that Type of Date and/or Type of Period shall be either:
>
> (a) one of a series of that Type of Date and/or Type of Period (other than the first or last of that series); or
>
> (b) in relation to a Type of Date only, such a Type of Date occurring during a relevant Type of Period (other than the first or the last such Type of Date in that relevant Type of Period).
>
> (iii) "**Final –**", that Type of Date and/or Type of Period shall be either:
>
> (a) the last of a series of that Type of Date and/or Type of Period; or
>
> (b) in relation to a Type of Date only, the last such Type of Date in a relevant Type of Period.

In addition, assume a separate provision for **Initial, Interim and Final (General)** were to be defined in the Appendix as follows:

> **Initial, Interim and Final (General).** Each of the following terms shall have the following meaning:

(i) "**Initial –**" means, when applied as a prefix to a definition that is part of a series, that such definition is the first of such series.

(ii) "**Interim –**" means, when applied as a prefix to a definition that is part of a series, that such definition is a part of such series but not the first or last of such series;

(iii) "**Final –**" means, when applied as a prefix to a definition that is part of a series, that such definition is the last of such series.

Further, assume that **Section 16.4.1** of the Main Book provides yet another set of definitions for **Initial –**, **Interim –, Final –**, with the result that the 2011 Definitions contains three distinct sets of definitions for the terms **Initial –**, **Interim –**, **Final –**, two in the Main Book and one in the Appendix. In this case, the meaning of **Initial –** shall be determined by reference to **Initial, Interim and Final (General)** (from the Appendix) and ***not*** Sections 5.2.1 or 16.4.1 of the Main Book, unless **MB Section 5.2.1** and/or **MB Section 16.4.1** are Specified in relation to such ED Transaction. If an ED Transaction Type (x) Specifies MB Section 5.2.1 and (y) **Initial –** is Specified in relation to a Type of Period, then **Initial –** shall mean "the first of a series of that Type of Period". In all other instances, if an ED Transaction Type Specifies **Initial –** in relation to a Type of Period that is part of any series, then **Initial –** shall mean that "such definition is the first of such series".

8.6 **Rules Governing the Incorporation of MB Constructive Definitions.** The section number relevant to an MB Constructive Definition consists of either two or three numbers separated by a period (e.g. MB Section 4.8.1 or MB Section 20.10).

(i) Where an MB Constructive Definition with a section number that consists of three numbers separated by a period (e.g. MB Section 4.8.1) is Specified in relation to an ED Transaction Type, such MB Constructive Definition shall be deemed to be an Incorporated Definition, subject to the terms of the relevant Definition Selection System.

Illustration: Section 23.1.1 of the Main Book reads as follows:

23.1.1 Relevant ISDA Master Agreement. Unless Section 23.1.2 (*Specified Notice Methodology*) applies or as otherwise Specified, any notice or other communication in relation to an ED Transaction may be given in any manner permitted by the Relevant ISDA Master Agreement and shall be effective or deemed effective in accordance with the terms of that Relevant ISDA Master Agreement.

The Main Book Section in the excerpt above may also be referenced as **MB Section 23.1.1**. References to **Section 23.1.1 of the Main Book** and **MB Section 23.1.1 (Relevant ISDA Master Agreement)** are interchangeable with MB Section 23.1.1 and, where referenced, shall be deemed to refer to the Main Book Section in the excerpt above. Additionally, the reference to **Section 23.1.2 (*Specified Notice Methodology*)** shall be deemed a reference to **MB Section 23.1.2**.

Any Modified Definitions referenced in MB Section 23.1.1, if any, shall be deemed to reference the relevant Applied Definition, pursuant to the terms of the Definition Selection System applicable. Using the example above, if the definition Relevant ISDA Master Agreement, referenced in MB Section 23.1.1, were subject to modification pursuant to the relevant Definition Selection System, the definition of Relevant ISDA Master Agreement in the context of

MB Section 23.1.1 shall be construed in accordance with the Applied Definition Specified.

(ii) Where an MB Constructive Definition with a section number that consists of two numbers separated by a period (e.g. MB Section 4.8) is Specified in relation to an ED Transaction Type, such MB Constructive Definition shall be interpreted as a reference only to the definitions listed as subsections to such MB Constructive Definition that are Specified as Incorporated Definitions, subject to the terms of the Definition Selection System. Any Text Definition that is a part of an MB Constructive Definition and is not otherwise Specified as an Incorporated Definition shall ***not*** be deemed to be incorporated as a result of the Specification of that MB Constructive Definition.

Illustration: Section 23.1.2 of the Main Book reads as follows:

> **23.1.2** **Specified Notice Methodology.** If, in relation to an ED Transaction and a Type of Notice, a Notice Methodology and/or a Notice Form and Notice Delivery Method is Specified, then for that Type of Notice to be valid and effective it must satisfy the Notice Form and Notice Delivery Method so Specified and shall be effective or deemed effective in accordance with Section 23.5 (*Effectiveness of Notices*).

MB Section 23.5 is an MB Constructive Definition that is Specified pursuant to MB Section 23.1.2. MB Section 23.5 is itself comprised of MB Section 23.5.1, MB Section 23.5.2, MB Section 23.5.3, MB Section 23.5.4 and MB Section 23.5.5, each of which is also an MB Construction Definition and a Text Definition. If MB Section 23.1.2 is Specified as an Operative Provision or otherwise incorporated into an ED Transaction, then relevant provisions from MB Section 23.5 shall also be deemed incorporated, and non-relevant provisions (i.e. provisions that are not Specified elsewhere or otherwise incorporated into the relevant ED Transaction) will not be deemed incorporated. Therefore, if MB Section 23.5.2 (Responsible Employee) is not Specified or otherwise incorporated into an ED Transaction, then the reference to MB Section 23.5 in the excerpt above shall exclude any reference to MB Section 23.5.2, and MB Section 23.5.2 shall not be incorporated into the ED Transaction.

8.7 **References to Articles.** Where a Text Definition contains a reference to one or more Articles of the Main Book, such reference shall be interpreted as a general reference to those Incorporated Definitions that are set forth in such Article(s). For clarity, any Text Definition that is a part of a referenced Article and is not otherwise deemed to be an Incorporated Definition shall not be deemed to be incorporated as a result of the Specification of such Article.

8.8 **Purpose of the Definition Selection System.** Generally, the 2011 Definitions provides for a single meaning for every term. In some instances, however, the Parties may seek to apply one meaning to a term (e.g. Derivatives Contract) for the purposes of one ED Transaction and a different meaning to that same term for the purposes of another ED Transaction. For example, the Parties may want to tailor the meaning of the term Derivatives Contract for ED Transactions involving Baskets, but apply a different meaning to that same term for the purposes of ED Transactions that reference a single underlier. ***To facilitate such amendment of terms, every ED Transaction Type shall Specify one or more Definition Selection Systems that allow the definitions that are referenced therein to have a meaning different from the meaning otherwise provided for such definitions in the 2011 Definitions.***

8.9 **Application of the Definition Selection System.** To amend a definition, the Definition Selection System shall first identify each definition subject to amendment (e.g. Derivatives Contract), designated in each case as a **Modified Definition**. In relation to each Modified Definition, the Definition Selection System shall then identify the revised meaning to be applied, designated in each case as an **Applied Definition** (e.g. Derivatives Contract 2.0). Any reference to a Modified Definition shall be read within the meaning of its relevant Applied Definition, as if the Applied Definition itself had been actually referenced. In addition to being referenced through its corresponding Modified Definition, an Applied Definition may also be Specified directly (this may happen, for example, in the case of Operative Provisions). For the avoidance of doubt, references in the Definition Selection System to a definition in the form of its Definition Short Name shall be sufficient and shall be deemed to include all other references to such definition, which may include any Definition Long Name or Definition Descriptive Name. Amendments shall be applied on an ED Transaction Type-by-ED Transaction Type basis, in accordance with the particular Definition Selection System Specified in relation to the relevant ED Transaction Type (e.g. if in relation to an ED Transaction, Derivatives Contract is a Modified Definition and Derivatives Contract 2.0 is the corresponding Applied Definition, all references in the 2011 Definitions to Derivatives Contract shall, in relation to such ED Transaction only, be deemed to be references to Derivatives Contract 2.0, as defined in the Appendix). ***When a Modified Definition is incorporated and applied to an ED Transaction, the meaning of such definition shall be as provided by the relevant Applied Definition instead of, and without regard to, the meaning otherwise provided to such definition in the 2011 Definitions***. Where a term that is not otherwise defined or incorporated into the terms of the relevant ED Transaction is identified as a Modified Definition, it shall be defined as having the meaning of the term identified as its corresponding Applied Definition pursuant to the foregoing provisions.

Illustration: ED Transaction Type 1 may look to apply the Main Book definition of **Derivatives Contract**, while ED Transaction Type 2 may look to apply a different definition, **Derivatives Contract 2.0**. In this instance, given that the term Derivatives Contract is referenced in a number of related provisions throughout the 2011 Definitions (e.g. in most Pricing Disruption Events), simply creating a separate definition for Derivatives Contract 2.0, while retaining the original definition of Derivatives Contract, would require drafting, for every provision that uses the term Derivatives Contract, a corresponding provision that instead references Derivatives Contract 2.0 instead of Derivatives Contract. Further, if, in the future, another ED Transaction Type sought to apply a definition of Derivatives Contract that differs from both of the previous ones, Derivatives Contract 3.0, a third set of related provisions would then need to be drafted with citations referencing Derivations Contract 3.0. The Definition Selection System addresses this issue by providing a way to retain the references to a definition in all related provisions, while still allowing for variations in the meaning of that definition across different ED Transaction Types. For ED Transaction 2, where Derivatives Contract is a Modified Definition and Derivatives Contract 2.0 is an Applied Definition, references to Derivatives Contract in the excerpts below would be read within the meaning specified for **Derivatives Contract 2.0**.

(xxx) "**Official Settlement Price – Derivatives Contract**" means, in relation to the Price of any Derivatives Contract, the official settlement price (howsoever described under the rules of the Primary Derivatives Exchange) of the Derivatives Contract published by the Value Source as of the related Pricing Time as determined by the Valuer.

10.1.6 "**Number of Derivatives Contracts**" means, in relation to an ED Leg and a Type of Date and/or Type of Period, the number of Derivatives Contracts determined pursuant to the Number of Derivatives Contracts Methodology.

Illustration: In **Sample Table E** below, R2-R3.C2 designate two definitions as Modified Definitions and apply an Applied Definition in relation to each such Modified Definition. Assuming that **Definition Selection System 1** is Specified in relation to the relevant ED Transaction, **Observation Period Start Date** shall not have the meaning assigned to it under Section 5.1.1(lx) of the Main Book because **Definition Selection System 1** Specifies **Observation Period Start Date 2.0** as the Applied Definition. Therefore, wherever **Observation Period Start Date** is Specified or otherwise applies to the ED Transaction, the meaning of **Observation Period Start Date 2.0** will apply instead, even if Type of Date, which is Observation Period Start Date's MB Primary Definition, has also been Specified, and even if **Observation Period Start Date 2.0** is never otherwise explicitly referenced in the ED Transaction.

Sample Table E
(Single-Condition Table)

	C1	C2	C3
Term:	**"Definition Selection System"**	**Modified Definition**	**Applied Definition**
Guidance:	Definition Selection System is defined in this table.	Specified Definitions.	Specified Applied Definition.
R1	**"Definition Selection System 1"**	MB Section 5.9.1 (Eligible Day Adjustment Election)	Eligible Day Adjustment Election 2.0 (OP)
R2		Observation Period Start Date	Observation Period Start Date 2.0
R3		Observation Period End Date	Observation Period End Date 2.0

Furthermore, in relation to the same ED Transaction, R1.C4 in **Sample Table F** below should be read with the meaning set forth in **Observation Period Start Date 2.0**, even though **Observation Period Start Date** is referenced.

Sample Table F
(Single-Condition Table)

	C1	C2	C3	C4	C5
Term:	**"Pricing System"**	***ED Leg Reference Underlier***	***Type of Price***	***Pricing Date***	***Pricing Election***
Guidance:	Pricing System is defined in this Table.	Specified ED Leg Reference Underlier.	Specified Type of Price.	Specified Pricing Date.	Specified Pricing Election.
R1	**"Pricing System 1"**	EDS Specified [*ED Leg Reference Underlier*] – (Index System 1)	*Observation Price*	Observation Period Start Date	Pricing Election 1
R2				*Initial – Observation Date*	Pricing Election 2
R3				*Interim – Observation Date*	
R4				Observation Period Equity Valuation Date	Pricing Election 3

Illustration: In **Sample Table G** below, in R1.C2, Definition Selection System 1 Specifies **MB Section 9.11.3 (Application of Pricing Disruption Percentage)** as a Modified Definition and **Application of Pricing Disruption Percentage 2.0 (OP)** as the Applied Definition in relation to that Modified Definition. Assuming that Definition Selection System 1 is Specified in relation to the relevant ED Transaction, wherever each of **Section 9.11.3**, **Section 9.11.3 (Application of Pricing Disruption Percentage)**, **MB Section 9.11.3** or **MB Section 9.11.3 (Application of Pricing Disruption Percentage)** (for clarity, these four references to Section 9.11.3 are interchangeable and refer to the same provision) is referenced in the 2011 Definitions, the meaning from Section 9.11.3 of the Main Book shall not apply; instead, all such references shall apply the meaning provided in the Applied Definition, **Application of Pricing Disruption Percentage 2.0 (OP)**.

Sample Table G
(Single-Condition Table)

	C1	C2	C3
Term:	**"Definition Selection System"**	**Modified Definition**	**Applied Definition**
Guidance:	Definition Selection System is defined in this table.	Specified Definitions.	Specified Applied Definition.
R1	**"Definition Selection System 1"**	MB Section 9.11.3 (Application of Pricing Disruption Percentage)	Application of Pricing Disruption Percentage 2.0 (OP)
R2		Observation Period Start Date	Observation Period Start Date 2.0
R3		Observation Period End Date	Observation Period End Date 2.0

To further illustrate, the references to Section 9.11.3 in the provisions below, by operation of Definition Selection System 1, shall have the meaning of the Applied Definition **Application of Pricing Disruption Percentage 2.0 (OP)**. Therefore, where **Pricing Disruption Percentage** and **Component Percentage Testing Time** are incorporated into an ED Transaction Type that applies Definition Selection System 1, the references to Section 9.11.3 (Application of Pricing Disruption Percentage) of the Main Book will no longer Specify (and thereby incorporate) that section into the terms of the ED Transaction; rather, the terms of **Application of Pricing Disruption Percentage 2.0 (OP)** shall apply without the need for a separate amendment or restatement of **Pricing Disruption Percentage** and **Component Percentage Testing Time**.

9.11.1 "**Pricing Disruption Percentage**" means, in relation to an Index or a Basket, the percentage of the Value of the relevant Index or Basket that is Specified, subject to Section 9.11.3 (*Application of Pricing Disruption Percentage*).

9.13.2 "**Component Percentage Testing Time**" means, if:

(i) Immediately Prior is Specified, the time immediately prior to the occurrence of the first of a group of events that, if aggregated as provided in Section 9.11.3 (Application of Pricing Disruption Percentage), would result in the occurrence of the relevant Pricing Disruption Event;

8.10 "**Definition Selection System**" means a set of Modified Definitions and their respective Applied Definitions, and, in relation to an ED Transaction Type, the Definition Selection System Specified. For the avoidance of doubt, all ED Transactions shall apply one or more Definition Selection System(s), which shall be Specified on an ED Transaction Type-by-ED Transaction Type basis.

8.11 "**Modified Definition**" means each definition Specified as such in the Definition Selection System.

8.12 "**Applied Definition**" means each definition Specified as such in the Definition Selection System and, in relation to a Modified Definition, each Applied Definition Specified.

8.13 "**Undefined Definition**" means, when Specified as an Applied Definition in relation to any Modified Definition, that such Modified Definition shall no longer apply its defined meaning in the 2011 Definitions to the relevant ED Transaction but shall instead apply the meaning otherwise assigned to it by separate agreement between the Parties (e.g. in the Matrix Support Agreement or the Relevant ISDA Master Agreement) or, if no such agreement exists, have its inherent meaning in general use in the industry.

METHODOLOGIES, SYSTEMS AND CONVENTIONS

Preamble 9. Methodologies and Types of Methodology.

9.1 "**Methodology**" means a definition in the 2011 Definitions that comprises a formula, method, set of instructions, dates, periods, values or other descriptive language or Elections that indicates how information (such as dates, periods and amounts) relevant to an ED Transaction is to be determined, includes the word "Methodology", or is otherwise designated as being a Methodology. For the purposes of clarity, where the Methodology for determining a Field is Specified as a specific date, period, or value instead of a formula or other set of instructions, such Field shall be deemed to occur on, apply, be equal to, or constitute (in each case, as the context requires) the date, period, or value Specified; likewise, where the Methodology for determining a Field is Specified as a specific Election that provides a formula or other set of instructions, such Field shall be determined pursuant to the Election Specified.

Illustration: Date Selection Methodology, for example, is used to determine when certain Dates are to occur. Party Selection Methodology determines how to identify the Party or person that will perform certain duties, such as the Calculation Agent, or act in a certain capacity, such as the Notice Agent. At the broadest level, (i) any definition including the word "Methodology" shall be a Methodology (e.g. in **Sample Table H** below, Date Selection Methodology), and (ii) any Field or Election underneath a Column Header containing the word Methodology shall be a Methodology (e.g. in **Sample Table H** below, each of the terms in R1-R4.C3 is a Methodology).

Sample Table H
(Single-Condition Table)

	C1	C2	C3
Term:	**"Date System"**	***Type of Date***	***Date Selection Methodology***
Guidance:	Date System is defined in this table.	Specified Type of Date.	Specified Date Selection Methodology.
R1	**"Date System 1"**	*Trade Date*	EDS Specified [Trade Date]
R2		*Calculation Date*	*Price Determination Date*
R3		*Observation Date*	Observation Date Methodology 1
R4		Observation Period Equity Valuation Date	EDS Specified [Observation Period Equity Valuation Date]

9.2 "**Defined Group**" means any definition in the 2011 Definitions that, in addition to its defined meaning, references a series of terms (which may be definitions) that each represent a type of, methodology to implement, or outcome in relation to, such definition. Many definitions in the 2011 Definitions are Defined Groups (for example, any Column Header in a Table will be deemed a Defined Group), and may be expanded (or formed) by applying additional terms (which may be definitions) to such Defined Groups pursuant to the rules set forth in the Preamble section entitled **Adding Terms to a Defined Group**.

9.3 **Adding Terms to a Defined Group.** Any Defined Group may be formed or expanded by Specifying new terms (which may be definitions) in relation to such Defined Group, even if such Defined Group was not separately or previously defined as a Defined Group or such new terms were not separately or previously described as relevant elections for such Defined Group. In the case of a Table, every Column Header is a Defined Group, and such Defined Group shall be expanded to include every Election Specified in relation to such Column Header, as if the underlying definition of such Column Header were amended to include the new Election(s). These new or expanded Defined Groups shall apply in relation to any ED Transaction that incorporates the terms of such Table. In any other case, any provision that specifies one or more new terms as a type of, or methodology to implement, or outcome in relation to, a definition in the 2011 Definitions (which definition may or may not already be a Defined Group) shall mean such new terms are incorporated into the Defined Group, as if such Defined Group were amended to include the new terms, without further need for amendment (and such new terms shall apply in relation to all ED Transactions unless the relevant provision otherwise limits their scope and application). Any reference to a Defined Group in relation to a relevant ED Transaction shall be deemed to include any new terms added to the Defined Group pursuant to the foregoing rules, in all cases without any further need for amendment or a separate provision specifically identifying and revising the underlying Defined Group to include such new terms.

Illustration: In **Sample Table H** below, **Type of Date** and **Date Selection Methodology** are both Defined Groups because they represent a group of definitions.

Sample Table H
(Single-Condition Table)

	C1	C2	C3
Term:	**"Date System"**	***Type of Date***	***Date Selection Methodology***
Guidance:	Date System is defined in this table.	Specified Type of Date.	Specified Date Selection Methodology.
R1	**"Date System 1"**	*Trade Date*	EDS Specified [Trade Date]
R2		*Calculation Date*	*Price Determination Date*
R3		*Observation Date*	Observation Date Methodology 1
R4		Observation Period Equity Valuation Date	EDS Specified [Observation Period Equity Valuation Date]

(i) With respect to the Trade Date (R1.C2), the Date Selection Methodology is **EDS Specified [Trade Date]** (R1.C3). By operation of the Table and the definition of **EDS Specified [X]**, the date on which the Trade Date occurs shall be determined pursuant to the Data Specified for Trade Date in the Equity Derivatives Supplement. **EDS Specified [Trade Date]** is not defined as a Date Selection Methodology. Nevertheless, since it has been Specified in this Table as the relevant Date Selection Methodology for the Trade Date, **EDS Specified [Trade Date]** has effectively been added to the Defined Group of Date Selection Methodologies for the purposes of the relevant ED Transaction.

(ii) With respect to the Calculation Date (R2.C2), the Date Selection Methodology is **Price Determination Date** (R2.C3). By operation of the Table and the definition of Date Selection Methodology, the date on which the Calculation Date occurs shall be the **Price Determination Date**. Price Determination Date is also not a defined type of Date Selection Methodology. Nevertheless, it may function as a type of Date Selection Methodology since it allows the Parties to identify a specific date, the **Price Determination Date**, on which the relevant Type of Date, Calculation Date in this case, is to occur. As with EDS Specified [Trade Date], **Price Determination Date**, in addition to its other meaning, has effectively been added to the Defined Group of Date Selection Methodologies for the purposes of the relevant ED Transaction.

(iii) With respect to Observation Date (R3.C2), the Date Selection Methodology is **Observation Date Methodology 1** (R3.C3). By operation of the Table and the definition of Date Selection Methodology, the date on which the Observation Date occurs shall be determined in accordance with the terms of **Observation Date Methodology 1**, which is also added to the group of Date Selection Methodologies for the purposes of the relevant ED Transaction.

(iv) With respect to Observation Period Equity Valuation Date (R4.C2), the Date Selection Methodology is **EDS Specified [Observation Period Equity Valuation Date]** (R4.C3). By the operation of the Table and the definition of **EDS Specified [X]**, the date on which the Observation Period Equity Valuation Date is to occur shall be determined pursuant to the Data Specified for Observation Period Equity Valuation Date in the Equity Derivatives Supplement. Observation Period Equity Valuation Date is not a defined Type of Date in the Main Book; however, it is Specified as a Type of Date in this Table and therefore is part of the Defined Group of Type of Date for the purposes of the relevant ED Transaction.

Preamble 10. Systems.

10.1 "**System**" means any definition that is Specified as a System. Each System consists of a unique set of definitions and Methodologies which may apply to an ED Transaction.

Illustration: In **Sample Table H** above, **Date System 1** is used to determine when certain Dates are to occur by identifying the four relevant Types of Date (Trade Date, Calculation Date, Observation Date and Observation Period Equity Valuation Date) and Specifying the Date Selection Methodology that shall apply in relation to each of these Types of Date (e.g. Observation Date will be determined in accordance with Observation Date Methodology 1).

10.2 **Systems Incorporating Definitions.** Where a System Specifies one or more other definitions (including definitions applied as prefixes or suffixes), such other definitions will be deemed Specified when the System is Specified in relation to a Convention.

Illustration: In **Sample Table I** below, **Pricing System 1** further Specifies **ED Leg Reference Underlier System 1** (which is applied as a suffix). Therefore, ED Leg Reference Underlier System 1 is deemed Specified as the applicable ED Leg Reference Underlier System whenever Pricing System 1 is Specified in relation to a Convention.

Sample Table I
(Single-Condition Table)

	C1	C2	C3
Term:	**"Pricing System"**	***ED Leg Reference Underlier***	***Type of Price***
Guidance:	Pricing System is defined in this Table.	Specified ED Leg Reference Underlier.	Specified Type of Price.
R1	"**Pricing System 1**"	EDS Specified [*ED Leg Reference Underlier*] – **(ED Leg Reference Underlier System 1)**	*Observation Price*

Illustration: In **Sample Table J** below, **Exchange System 1** Specifies **Type of Exchange Methodology 1**. Therefore, any Convention that Specifies Exchange System 1 shall also Specify and incorporate **Type of Exchange Methodology 1** as a Type of Exchange Methodology.

Sample Table J
(Single-Condition Table)

	C1	C2	C3
Term:	**"Exchange System"**	**Type of Exchange**	**Type of Exchange Methodology**
Guidance:	Exchange System is defined in this Table.	Specified Type of Exchange.	Specified Type of Exchange Methodology.
R1	"**Exchange System 1**"	*Primary Securities Exchange*	Type of Exchange Methodology 1
R2		Pricing Disruption Securities Exchange	EDS Specified [Pricing Disruption Securities Exchange]

10.3 **Systems Referencing the Equity Derivatives Supplement.** Where a System references **EDS Specified [X]**, the term Specified as X shall be determined by reference to the Equity Derivatives Supplement. At the System-level, EDS Specified [X] simply sets forth the general rule that any Convention that applies this System should account for this term as an EDS Field in the Equity Derivatives Supplement. The exact parameters, such as any applicable EDS Field Fallbacks or whether the term will be completed in the Relationship Supplement or the Transaction Supplement, shall be determined when the System is incorporated into, and applied by, a Convention. In other words, where a System specifies EDS Specified [X], it provides that the relevant term is to be agreed on by the Parties in the Equity Derivatives Supplement on a future date, in a manner to be determined at the time the System is applied.

Illustration: R2.C3 in **Sample Table J** below indicates that the relevant Pricing Disruption Securities Exchange is to be Specified in the Equity Derivatives Supplement.

Sample Table J
(Single-Condition Table)

	C1	C2	C3
Term:	**"Exchange System"**	**Type of Exchange**	**Type of Exchange Methodology**
Guidance:	Exchange System is defined in this Table.	Specified Type of Exchange.	Specified Type of Exchange Methodology.
R1	"**Exchange System 1**"	*Primary Securities Exchange*	Type of Exchange Methodology 1
R2		Pricing Disruption Securities Exchange	EDS Specified [Pricing Disruption Securities Exchange]

Preamble 11. Conventions.

11.1 "**Convention**" means any definition that is Specified as a Convention. Conventions may be Specified by the ED Transaction Type or an ED Leg Type. Each Convention consists of a unique set of Systems, Operative Provisions and EDS Columns.

11.2 **Components of Conventions.** Each Convention is comprised of:

(i) **Specified Systems.** Each Convention shall Specify one or more Systems. For the avoidance of doubt, a System Specified by a Convention may further Specify other Table Definitions, and such other Table Definitions shall be deemed incorporated into that Convention.

Illustration: C2 in **Sample Table K** below Specifies the applicable Systems for **Pricing Convention 1**. Each such Specified System and all of its incorporated terms are deemed applicable to such Convention.

Sample Table K
(Single-Condition Table)

	C1	C2	C3	C4	C5	C6	C7
Term:	**"Convention"**	**System**	**EDS Field**	**EDS Field Available Election**	**EDS Field Parameters**	**EDS Field Fallback**	**Operative Provisions**
Guidance:	Pricing Convention is defined in this Table.	Specified System(s).	EDS Field for which an Election is to be agreed on in the RS or TS.	Available Elections that the EDS Field Parameters may be selected from.	Parameters and conditions for completing the EDS Field.	Fallback Election for the relevant EDS Fields.	Specified Operative Provisions.
R1	"**Pricing Convention 1**"	Pricing System 1	*ED Leg Reference Underlier*	[underlier]	Specify: [underlier] – Required (•) – TS	No Fallback	&1 Operative Provision 1 &2 Operative Provision 2
R2			*Composition Determination Methodology*	/1 Calculation Agent Methodology 1 /2 Bloomberg Determination Methodology 1	Specify: [EDS Field Available Election] – Optional (•) – TS	Bloomberg Determination Methodology 1	
R3		Exchange System 1	*Primary Derivatives Exchange*	[exchange, quotation system, or execution facility]	Specify: [EDS Field Available Election] – Required (•) – TS	No Fallback	

(ii) **EDS Columns.** Each Convention shall also Specify EDS Columns. Where a Specified System incorporates one or more EDS Fields, the EDS Columns provide the instructions and parameters for completing such EDS Fields in the Equity Derivatives Supplement. A Specified System may Specify EDS Fields itself or incorporate the terms of another Table Definition, which may in turn Specify additional EDS Fields. When a Convention applies terms to such a Specified System, it defines parameters for both the EDS Fields that are directly provided by such Specified System and the EDS Fields provided by the other Table Definitions incorporated into the Specified System.

Illustration: The three sample tables below illustrate how an EDS Field Specified by a Table Definition can be incorporated via another System into a Convention.

C2 in **Sample Table K** below Specifies the applicable Systems for **Pricing Convention 1**. **Pricing System 1** is one of the two applicable Systems in **Sample Table K**.

Sample Table K
(Single-Condition Table)

Term:	C1 "Convention"	C2 System	C3 EDS Field	C4 EDS Field Available Election	C5 EDS Field Parameters	C6 EDS Field Fallback	C7 Operative Provisions
Guidance:	Pricing Convention is defined in this Table.	Specified System(s).	EDS Field for which an Election is to be agreed on in the RS or TS.	Available Elections that the EDS Field Parameters may be selected from.	Parameters and conditions for completing the EDS Field.	Fallback Election for the relevant EDS Fields.	Specified Operative Provisions.
R1	**"Pricing Convention 1"**	Pricing System 1	*ED Leg Reference Underlier*	[underlier]	Specify: [underlier] – Required (•) – TS	No Fallback	&1 Operative Provision 1 &2 Operative Provision 2
R2			*Composition Determination Methodology*	/1 Calculation Agent Methodology 1 /2 Bloomberg Determination Methodology 1	Specify: [EDS Field Available Election] – Optional (•) – TS	Bloomberg Determination Methodology 1	
R3		Exchange System 1	*Primary Derivatives Exchange*	[exchange, quotation system, or execution facility]	Specify: [EDS Field Available Election] – Required (•) – TS	No Fallback	

In **Sample Table I** below, which defines the terms of **Pricing System 1**, **ED Leg Reference Underlier System 1** is Specified (R1.C2).

Sample Table I
(Single-Condition Table)

Term:	C1 "Pricing System"	C2 *ED Leg Reference Underlier*	C3 *Type of Price*
Guidance:	Pricing System is defined in this Table.	Specified ED Leg Reference Underlier.	Specified Type of Price.
R1	**"Pricing System 1"**	EDS Specified [*ED Leg Reference Underlier*] – **(ED Leg Reference Underlier System 1)**	*Observation Price*

In **Sample Table L** below, where ED Leg Reference Underlier System 1 is defined, **EDS Specified [Composition Determination Methodology]** is Specified in R1.C3. **EDS Specified [Composition Determination Methodology]** is an EDS Field which in turn applies to Pricing Convention 1 (see R2 in **Sample Table K** above) in accordance with the respective terms in the other EDS Columns.

Sample Table L
(Single-Condition Table)

Term:	C1 "ED Leg Reference Underlier System"	C2 *Index Sponsor*	C3 *Composition Determination Methodology*
Guidance:	Component Determination System is defined in this Table.	Specified Index Sponsor.	Specified Composition Determination Methodology.
R1	**"ED Leg Reference Underlier System 1"**	Index Sponsor Methodology 1	EDS Specified [Composition Determination Methodology]

(iii) **Operative Provisions.** Each Convention may include one or more Operative Provisions. Operative Provisions may be Specified in relation to any Convention and, once Specified, shall be read in the context of the Convention in relation to which it is applied.

11.3 "**Operative Provision**" means each definition Specified as such in relation to a Convention.

Illustration: In **Sample Table M** below, R1.C4 designates two definitions as Operative Provisions which apply in relation to **General Agreements and Representations Convention 1**. These two definitions, **Operative Provision 1** and **Operative Provision 2**, shall apply terms to that Convention and, if that Convention is Specified in relation to an ED Transaction, then they shall apply terms to the ED Transaction as a whole.

Sample Table M
(Single-Condition Table)

	C1	C2	C3	C4
Term:	**"Convention"**	**System**	**…**	**Operative Provision**
Guidance:	General Agreements and Representations Convention is defined in this Table.	Specified System(s).	…	Specified Operative Provision(s).
R1	**"General Agreements and Representations Convention 1"**	General Agreements System 1	…	&1 Operative Provision 1 &2 Operative Provision 2

11.4 **Forming Different Conventions.** Each Convention consists of a unique combination of Systems, Operative Provisions and EDS Columns. To the extent that two Conventions differ in relation to any of these terms, such Conventions shall be separate and distinct, and each such Convention shall be identified with a different name.

(i) **Different Systems Form Different Conventions.** Each Convention shall be distinct from any other Convention so long as there is any difference in the combination of Systems.

Illustration: In **Sample Table N** below, there are two different **Conventions** formed by two unique sets of **Systems**:

- Pricing Convention 1 is comprised of two separate Systems: **Pricing System 1**, and **Exchange System 1**; and
- Pricing Convention 2 is comprised of a different combination of **Systems**: **Pricing System 2** and **Exchange System 1**.

The two Pricing Conventions Specify different Pricing Systems and are therefore two separate Conventions, notwithstanding the fact that they otherwise overlap with respect to Exchange System 1.

Sample Table N
(Single-Condition Table)

	C1	C2	C3	C4	C5	C6	C7
Term:	**"Convention"**	**System**	**EDS Field**	**EDS Field Available Election**	**EDS Field Parameters**	**EDS Field Fallback**	**Operative Provisions**
Guidance:	Pricing Convention is defined in this Table.	Specified System(s).	EDS Field for which an Election is to be agreed on in the RS or TS.	Available Elections that the EDS Field Parameters may be selected from.	Parameters and conditions for completing the EDS Field.	Fallback Election for the relevant EDS Fields.	Specified Operative Provisions.
R1	**"Pricing Convention 1"**	Pricing System 1	*ED Leg Reference Underlier*	[underlier]	Specify: [underlier] – Required (•) – TS	No Fallback	&1 Operative Provision 1 &2 Operative Provision 2
R2		Exchange System 1	*Primary Derivatives Exchange*	[exchange, quotation system, or execution facility]	Specify: [EDS Field Available Election] – Required (•) – TS	No Fallback	
R3	**"Pricing Convention 2"**	Pricing System 2	*Pricing Election*	/1 Pricing Election 3 /2 Pricing Election 4	Specify: [EDS Field Available Election] – Required (•) – TS	No Fallback	&1 Operative Provision 1 &2 Operative Provision 2
R4		Exchange System 1	*Primary Derivatives Exchange*	[exchange, quotation system, or execution facility]	Specify: [EDS Field Available Election] – Required (•) – TS	No Fallback	

(ii) **Different EDS Columns Form Different Conventions.** Each Convention shall be distinct from any other Convention so long as there is any difference in the combination of EDS Columns.

Illustration: **Sample Table O** below illustrates how multiple Conventions may apply the same EDS Field (e.g., Pricing Election) to different effect. In this example, both Pricing Convention 2 and Pricing Convention 3 apply **Pricing System 2** and **Exchange System 1**, but because the EDS Field Fallbacks in relation to **Pricing Election** are different (**Pricing Election 3** versus **Pricing Election 4**), the two

Conventions are distinct, notwithstanding the fact that they otherwise Specify the same Systems.

Sample Table O
(Single-Condition Table)

	C1	C2	C3	C4	C5	C6	C7
Term:	**"Convention"**	**System**	**EDS Field**	**EDS Field Available Election**	**EDS Field Parameters**	**EDS Field Fallback**	**Operative Provisions**
Guidance:	Pricing Convention is defined in this Table.	Specified System(s).	EDS Field for which an Election is to be agreed on in the RS or TS.	Available Elections that the EDS Field Parameters may be selected from.	Parameters and conditions for completing the EDS Field.	Fallback Election for the relevant EDS Fields.	Specified Operative Provisions.
R1	**"Pricing Convention 2"**	Pricing System 2	*Pricing Election*	/1 Pricing Election 3 /2 Pricing Election 4	Specify: [EDS Field Available Election] – Required (•) – TS	Pricing Election 3	&1 Operative Provision 1 &2 Operative Provision 2
R2		Exchange System 1	*Primary Derivatives Exchange*	[exchange, quotation system, or execution facility]	Specify: [EDS Field Available Election] – Required (•) – TS	No Fallback	
R3	**"Pricing Convention 3"**	Pricing System 2	*Pricing Election*	/1 Pricing Election 3 /2 Pricing Election 4	Specify: [EDS Field Available Election] – Required (•) – TS	Pricing Election 4	&1 Operative Provision 1 &2 Operative Provision 2
R4		Exchange System 1	*Primary Derivatives Exchange*	[exchange, quotation system, or execution facility]	Specify: [EDS Field Available Election] – Required (•) – TS	No Fallback	

(iii) **Different Operative Provisions Form Different Conventions.** Each Convention shall be distinct from any other Convention so long as there is any difference in the combination of Operative Provisions.

11.5 **ED Transaction-level v. ED Leg-level.** A Convention may, subject to its terms, be applied in relation to an ED Transaction, an ED Leg or both an ED Transaction and an ED Leg.

(i) Where a Convention is Specified in relation to an ED Transaction, its terms shall apply in relation to the ED Transaction as a whole and across each ED Leg. Where a Convention is Specified in relation to an ED Leg, its terms shall only apply in relation to that ED Leg. For the avoidance of doubt, where two Conventions relating to the same subject matter are Specified, one in relation to an ED Transaction and the other in relation to an ED Leg, such Specified Conventions shall both apply contemporaneously, pursuant to their terms, one in relation to the ED Transaction and the other in relation to the ED Leg, without the need for one to supersede the other; provided, however, that where the terms of a Specified ED Transaction-level Convention conflict with the terms of a Specified ED Leg-level Convention relating to the same subject matter, the terms of the ED Transaction-level Convention shall prevail.

Illustration: In **Sample Table P** below, C5 lists the Conventions that shall apply in relation to the ED Transaction Type Specified in C1. **ED Leg Type 1** is Specified in relation to **ED Transaction Type 1** and **Date Convention 1** is a Specified Convention at the ED Transaction-level.

Sample Table P
(Single-Condition Table)

	C1	C2	C3	C4	C5
Term:	"***ED Transaction Type***"	***Feature***	***Feature Election***	***ED Leg Type***	**Convention**
Guidance:	ED Transaction Type is defined in this Table.	Applicable Feature.	Specified Election in relation to the relevant Feature.	Specified ED Leg Type.	Specified Convention(s) (applied at the ED Transaction-level).
R1	"**ED Transaction Type 1**"	Market Feature	OM	ED Leg Type 1	&1 Date Convention 1 &2 General Agreements and Representations Convention 1 &3 Designated Entities Convention 1 &4 Settlement Method Convention 1 &5 Risk Allocation Convention 1 &6 Notice Convention 1
R2		*Party Feature*	*Client*		
R3		Matrix Feature	Matrix Feature 1		
R4	"**ED Transaction Type 2**"	Market Feature	OM	ED Leg Type 2	&1 Date Convention 1 &2 General Agreements and Representations Convention 2 &3 Designated Entities Convention 1 &4 Settlement Method Convention 3 &5 Risk Allocation Convention 1 &6 Notice Convention 2
R5		*Party Feature*	*Interdealer*		
R6		Matrix Feature	Matrix Feature 2		

Illustration: In **Sample Table Q** below, C4 lists the Conventions that shall apply in relation to **ED Leg Type 1**, including **Date Convention 2**, which differs from the Date Convention Specified by ED Transaction Type 1 in **Sample Table P** above. Each of Date Convention 1 (at the ED Transaction-level) and Date Convention 2 (at the ED Leg-level) shall operate at the same time, pursuant to their terms, without one superseding the other, unless the terms of both are in direct conflict.

Sample Table Q
(Single-Condition Table)

	C1	C2	C3	C4
Term:	"***ED Leg Type***"	***Feature***	***Feature Election***	**Convention**
Guidance:	ED Leg Type is defined in this Table.	Applicable Feature.	Specified Election in relation to the relevant Feature.	Specified Convention(s) (applied at the ED Leg-level).
R1	"**ED Leg Type 1**"	*Primary Feature*	*Swap*	&1 EO Convention 1 &2 Pricing Convention 1 &3 Date Convention 2 &4 Designated Entities Convention 1
R2		*Performance Feature*	*Variance*	
R3		*ED Leg Reference Underlier Feature*	Single/Multi-Exchange Index	

Illustration: In **Sample Table R** below, R1.C4 designates Operative Provisions and applies them in relation to Notice Convention 1. Assuming that Notice Convention 1 is Specified in relation to an ED Transaction Type (as opposed to an ED Leg Type), the Operative Provisions Specified in relation to Notice Convention 1 will be incorporated into the ED Transaction as a whole and apply in relation to each Leg. If Notice Convention 1 is itself Specified in relation to an ED Leg Type, then the Operative Provisions Specified in relation to Notice Convention 1 will be incorporated into the ED Leg as a whole and be applicable only to that ED Leg, allowing for a separate Notice Convention to be applied to another ED Leg Type.

Sample Table R
(Single-Condition Table)

	C1	C2	C3	C4
Term:	"**Convention**"	**System**	**…**	**Operative Provision**
Guidance:	Notice Convention is defined in this Table.	Specified System(s).	…	Specified Operative Provisions.
R1	"**Notice Convention 1**"	Notice System 1	…	&1 MB Section 23.1.1 &2 MB Section 23.1.2 &3 MB Section 23.3.1 &4 MB Section 23.5.1

CONSTRUCTING THE EQUITY DERIVATIVES SUPPLEMENT

Preamble 12. Construction of the Equity Derivatives Supplement.

12.1 **Constructing the Equity Derivatives Supplement.** The Equity Derivatives Supplement is comprised of the Relationship Supplement and the Transaction Supplement which contain EDS Fields for which the Parties are to agree on Data (unless the relevant EDS Field is optional because either the Data to be agreed on is not required or the EDS Field applies an EDS Field Fallback, which would apply when no Data is affirmatively completed by the Parties). The EDS Fields relevant to an ED Transaction shall be determined by reference to the Conventions and EDS Fields Specified in relation to the ED Transaction Type (including, for the avoidance of doubt, the EDS Fields Specified in relation to the relevant ED Leg Types incorporated into such ED Transaction Type) of such ED Transaction and the EDS Columns (as explained more fully in the Preamble section entitled **EDS Fields and EDS Columns**).

12.2 "**Equity Derivatives Supplement**" means the document (whether in paper or electronic form) which identifies the relevant ED Transaction Type, contains the Data to be Specified by the Parties for that ED Transaction in each of the Transaction Supplement and the Relationship Supplement, as applicable, and, in relation to an ED Transaction, means each EDS Field, EDS Available Election, EDS Field Parameter and EDS Field Fallback relevant to such ED Transaction. For the avoidance of doubt, the terms of the Equity Derivatives Supplement shall form a part of the Confirmation referred to in the Relevant ISDA Master Agreement between the Parties. Rules relating to the completion of the Equity Derivatives Supplement are set forth in the Preamble section entitled **Constructing the Equity Derivatives Supplement**.

12.3 "**Relationship Supplement**" means the first part of the Equity Derivatives Supplement, which consists of EDS Fields that apply to each ED Transaction agreed to between the Parties of the Specified ED Transaction Type (e.g. the Date of the Relevant ISDA Master Agreement will likely be located in the Relationship Supplement).

12.4 "**Transaction Supplement**" means the second part of the Equity Derivatives Supplement, which consists of EDS Fields that apply on a trade-by-trade basis to individual ED Transactions agreed to by the Parties in relation to the Specified ED Transaction Type (e.g. the Trade Date will likely be located in the Transaction Supplement).

Preamble 13. EDS Fields and EDS Columns.

13.1 "**EDS Column**" means, in relation to a Convention, the Columns entitled **EDS Field**, **EDS Field Available Election**, **EDS Field Parameters** and **EDS Field Fallback** located in the **then** portion of the Table defining such Convention. Each Convention shall present parameters and instructions relevant to completing an EDS Field within the EDS Columns.

13.2 "**EDS Field**" means each Field in the Equity Derivatives Supplement.

13.3 "**EDS Field Subcategory**" means, in relation to an EDS Field, where such EDS Field is immediately followed by a term in parentheses, (X), such term X.

13.4 **EDS Field and EDS Field (X).** The EDS Column entitled **EDS Field** lists all the EDS Fields in relation to which the Parties must complete (in accordance with the other related EDS Columns) in order to confirm all the terms of the relevant Convention. In certain instances, a Convention may require the Parties to Specify more than one set of Elections in relation to the same EDS Field. In this case, the relevant EDS Field will appear more than once and each instance of such EDS Field will be distinguished by means of an **EDS Field Subcategory**. Each EDS Field Subcategory shall apply its own EDS Field Available Election, EDS Field Parameters and EDS Field Fallback.

Illustration: In **Sample Table S** below, the highlighted Cell (R1.C3) is an EDS Field, **Valuation Feature (Variance Cap Indicator)** and Variance Cap Indicator is an EDS Field Subcategory. If the same ED Transaction applied another convention with a different set of Elections for Valuation Feature (e.g. **Valuation Feature (Strike Price Feature)**) in addition to **Valuation Feature (Variance Cap Indicator)**, then such other EDS Field for Valuation Feature would apply in addition to and independently of **Valuation Feature (Variance Cap Indicator)**, notwithstanding the fact that they both set forth Valuation Features.

Sample Table S
(Single-Condition Table)

	C1	C2	C3	C4	C5	C6	C7
Term:	**"Convention"**	**System**	**EDS Field**	**EDS Field Available Election**	**EDS Field Parameters**	**EDS Field Fallback**	**Operative Provisions**
Guidance:	EO Convention is defined in this Table.	Specified System(s).	EDS Field for which an Election is to be agreed on in the RS or TS.	Available Elections that the EDS Field Parameters may be selected from.	Parameters and conditions for completing the EDS Field.	Fallback Election for the relevant EDS Fields.	Specified Operative Provisions.
R1	**"EO Convention 3"**	EO Feature System 1	*Valuation Feature* (Variance Cap Indicator)	/1 Variance Cap /2 No Variance Cap	Specify: [EDS Field Available Election] – Optional (•) – TS	No Variance Cap	&1 Operative Provision 1 &2 Operative Provision 2
R2		EO System 1	Vega Notional Amount	[*Value* and currency]	Specify: [*Value* and currency] – Required (•) – TS	No Fallback	
R3			Volatility Strike Price	[*Value*]	Specify: [*Value*] – Required (•) – TS	No Fallback	
R4			Variance Cap Amount	/1 [*Value*] /2 Leg Notional/Number Methodology 1	Precondition: Variance Cap – Specify: [EDS Field Available Election] – Optional (•) – TS	Leg Notional/Number Methodology 2	
R5			NDIP	/1 Leg Notional/Number Methodology 2 /2 Leg Notional/Number Methodology 3	Specify: [EDS Field Available Election] – Optional (•) – TS	Leg Notional/Number Methodology 3	

13.5 **Suffixes to EDS Fields.** Suffixes may be used to limit the application of an EDS Field and the Elections made in respect thereto.

Illustration: In **Sample Table U** below, – **(Equity Valuation Date)** is applied as a suffix in relation to Pricing Election (in R1.C3); consequently, the Election made in relation to **Pricing Election** is only made in relation to the Pricing Election on the Equity Valuation Date. For example, if **Pricing Election 1** is elected by the Parties in relation to **Pricing Election – (Equity Valuation Date)**, Pricing Election 1 is the Pricing Election only on the Equity Valuation Date. Another Pricing Election would be agreed on for the other Pricing Date, specifically, Observation Period Equity Valuation Date in R2.C3.

Sample Table U
(Single-Condition Table)

	C1	C2	C3	C4	C5	C6	C7
Term:	**"Convention"**	**System**	**EDS Field**	**EDS Field Available Election**	**EDS Field Parameters**	**EDS Field Fallback**	**Operative Provisions**
Guidance:	Pricing Convention is defined in this Table.	Specified System(s).	EDS Field for which an Election is to be agreed on in the RS or TS.	Available Elections that the EDS Field Parameters may be selected from.	Parameters and conditions for completing the EDS Field.	Fallback Election for the relevant EDS Fields.	Specified Operative Provisions.
R1	**"Pricing Convention 5"**	Pricing System 1	*Pricing Election – (Equity Valuation Date)*	/1 Pricing Election 1 /2 Pricing Election 5	Specify: [EDS Field Available Election] – Required (•) – TS	No Fallback	&1 Operative Provision 1 &2 Operative Provision 2
R2			*Pricing Election –* (Observation Period Equity Valuation Date)	/1 Pricing Election 2 /2 Pricing Election 5	Specify: [EDS Field Available Election] – Required (•) – TS		

Preamble 14. EDS Field Available Election.

14.1 "**EDS Field Available Election**" means all the Available Elections listed under the EDS Column entitled **EDS Field Available Election**, and, in relation to an EDS Field, the EDS Available Elections Specified in the same numbered Row. The EDS Column entitled EDS Field Available Election lists all the EDS Field Available Elections that shall apply for the purposes of completing the corresponding EDS Field (in the same numbered Row). Where an Available Election is listed in square brackets, in the form of [X], X is conditional text, in which case X must be completed by Data that corresponds to X. Where an Available Election is an unbracketed capitalized term, e.g. Variance Cap, then such capitalized term itself may be used to complete the relevant EDS Field in the Equity Derivatives Supplement. In all cases, completion of the EDS Field with EDS Field Available Elections shall be in accordance with the relevant EDS Field Parameters (in the same numbered Row).

Illustration: In **Sample Table S** above, the Available Elections in relation to the EDS Field Valuation Feature (Variance Cap Indicator) are either Variance Cap or No Variance Cap (R1.C4). If the Parties agreed to apply Variance Cap, then **Variance Cap** would be used to complete the EDS Field **Valuation Feature (Variance Cap Indicator)** within the Equity Derivatives Supplement.

Illustration: In **Sample Table S** above, the Available Election in relation to Volatility Strike Price is [Value] (R3.C4). In this case, pursuant to the relevant EDS Field Parameters, the Parties must agree on a Value, and the manner in which to express such Value, which shall be used to complete the EDS Field **Volatility Strike Price** within the Equity Derivatives Supplement.

Preamble 15. EDS Field Parameters.

15.1 "**EDS Field Parameter**" means each condition and method set forth under the EDS Column entitled **EDS Field Parameters**, and, in relation to an EDS Field, the EDS Field Parameters Specified in the same numbered Row. The EDS Column entitled EDS Field Parameters lists all the EDS Field Parameters that shall apply for the purposes of completing the corresponding EDS Field (in the same numbered Row) and shall apply to any Data to be Specified in relation to a relevant EDS Field.

15.2 **Suffixes to EDS Field Parameters.** Suffixes may be used to limit the application of EDS Field Parameters to an EDS Field.

Illustration: In **Sample Table T** below, the EDS Field Parameters set out different conditions in each numbered Row.

(i) The terms set forth in R1.C5 provide that the Parties must affirmatively agree on the currency in relation to the Settlement Currency in the Transaction Supplement.

(ii) The terms set forth in R2.C5 provide that the Parties may affirmatively agree on a single respective EDS Field Available Election in either of the Relationship Supplement or the Transaction Supplement. If no Election is affirmatively completed by the Parties, then the EDS Field Fallback shall apply and be deemed the Election Specified in the Relationship Supplement and Transaction Supplement.

(iii) The terms set forth in R3.C5 provide that the Parties may affirmatively agree on a single respective EDS Field Available Election in the Relationship Supplement. If no Election is affirmatively completed by the Parties, then the EDS Field Fallback shall apply and be deemed the Election Specified in the Relationship Supplement.

Sample Table T
(Single-Condition Table)

	C1	C2	C3	C4	C5	C6	C7
Term:	**"Convention"**	**System**	**EDS Field**	**EDS Field Available Election**	**EDS Field Parameters**	**EDS Field Fallback**	**Operative Provisions**
Guidance:	Settlement Method Convention is defined in this Table.	Specified System(s).	EDS Field for which an Election is to be agreed on in the RS or TS.	Available Elections that the EDS Field Parameters may be selected from.	Parameters and conditions for completing the EDS Field.	Fallback Election for the relevant EDS Fields.	Specified Operative Provisions.
R1	**"Settlement Method Convention 1"**	Settlement Amount System 1	*Settlement Currency*	[currency]	Specify: [currency] – Required (•) – TS	No Fallback	&1 Operative Provision 1 &2 Operative Provision 2
R2		Settlement Cycle System 1	*Settlement Cycle – Agreed*	/1 [number of EDS Specified [*Type of Day*]] /2 *Two Currency Business Days – (Settlement Currency)*	Specify: [EDS Field Available Election] – Options (•) – RS/TS	*Two Currency Business Days – (Settlement Currency)*	
R3		Rounding System 1	*Rounding Calculation Methodology*	/1 Rounding Calculation Methodology 1 /2 Rounding Calculation Methodology 2	Specify: [EDS Field Available Election] – Optional (•) – RS	Rounding Calculation Methodology 1	

15.3 "**Precondition: [X] –**" means, where a square bracketed term, **[X]**, is Specified together with **Precondition:**, that the relevant EDS Field and EDS Field Fallback, if applicable, shall only have effect in relation to the relevant Convention if X is Specified (for clarity, depending on X, the Precondition: [X] – may be satisfied with an Election, Value or any other Data). The precondition determines only whether the relevant EDS Field is deemed to be relevant to the transaction and thus available to the Parties in the Equity Derivatives Supplement. Whether, and how, the terms of such EDS Field apply to an ED Transaction shall be determined by the meaning of such EDS Field and other relevant terms relating thereto.

Illustration: In **Sample Table S** below, the precondition Specified in R4.C5 (i.e. **Variance Cap** must be Specified in the Confirmation) must be satisfied in order for Variance Cap Amount to apply in relation to EO Convention 3.

Sample Table S
(Single-Condition Table)

	C1	C2	C3	C4	C5	C6	C7
Term:	**"Convention"**	**System**	**EDS Field**	**EDS Field Available Election**	**EDS Field Parameters**	**EDS Field Fallback**	**Operative Provisions**
Guidance:	EO Convention is defined in this Table.	Specified System(s).	EDS Field for which an Election is to be agreed on in the RS or TS.	Available Elections that the EDS Field Parameters may be selected from.	Parameters and conditions for completing the EDS Field.	Fallback Election for the relevant EDS Fields.	Specified Operative Provisions.
R1	**"EO Convention 3"**	EO Feature System 1	*Valuation Feature* (Variance Cap Indicator)	/1 Variance Cap /2 No Variance Cap	Specify: [EDS Field Available Election] – Optional (•) – TS	No Variance Cap	&1 Operative Provision 1 &2 Operative Provision 2
R2		EO System 1	Vega Notional Amount	[*Value* and currency]	Specify: [*Value* and currency] – Required (•) – TS	No Fallback	
R3			Volatility Strike Price	[*Value*]	Specify: [*Value*] – Required (•) – TS	No Fallback	
R4		EO System 1	Variance Cap Amount	/1 [*Value*] /2 Leg Notional/Number Methodology 1	Precondition: Variance Cap – Specify: [EDS Field Available Election] – Optional (•) – TS	Leg Notional/Number Methodology 2	

Sample Table S – {CONTINUED}
(Single-Condition Table)

	C1	C2	C3	C4	C5	C6	C7
Term:	**"Convention"**	**System**	**EDS Field**	**EDS Field Available Election**	**EDS Field Parameters**	**EDS Field Fallback**	**Operative Provisions**
Guidance:	EO Convention is defined in this Table.	Specified System(s).	EDS Field for which an Election is to be agreed on in the RS or TS.	Available Elections that the EDS Field Parameters may be selected from.	Parameters and conditions for completing the EDS Field.	Fallback Election for the relevant EDS Fields.	Specified Operative Provisions.
R5	**"EO Convention 3"** {CONTINUED}	EO System 1	NDIP	/1 Leg Notional/Number Methodology 2 /2 Leg Notional/Number Methodology 3	Specify: [EDS Field Available Election] – Optional (•) – TS	Leg Notional/Number Methodology 3	&1 Operative Provision 1 &2 Operative Provision 2

15.4 "**Specify: [X] –**" means, in relation to an EDS Field, where a square bracketed term, **[X]**, is Specified together with **Specify:**, that the Parties may or must (depending on whether **Optional** or **Required** is Specified in relation to such term) Specify X from the EDS Field Available Elections for the purposes of the relevant EDS Field. Where the relevant EDS Field Available Election is conditional text, X shall be such conditional text. Where the EDS Field Available Election is a series of Elections, X shall state **EDS Field Available Election**, indicating that the relevant Election shall be made from the respective EDS Field Available Elections.

Illustration: In **Sample Table S** above, **Specify: [Value]** in R3.C5 indicates that a Value must be agreed on in the Equity Derivatives Supplement to complete the EDS Field **Volatility Strike Price**. In the same Table, **Specify: [EDS Field Available Election]** in R1.C5 indicates that an Election from the EDS Field Available Elections in R1.C4 may be agreed on by the Parties in the Equity Derivatives Supplement for the EDS Field entitled **Valuation Feature (Variance Cap Indicator)**.

15.5 "**Optional (•)**" means, where Specified in relation to an EDS Field, that the Parties may agree on only one term to complete the relevant EDS Field; provided however, that if the EDS Field is not affirmatively completed by the Parties, the corresponding EDS Field Fallback, if any, shall apply.

15.6 "**Optional (••)**" means, where Specified in relation to an EDS Field, that the Parties may agree on one or more terms to complete the relevant EDS Field; provided however, that if the EDS Field is not affirmatively completed by the Parties, the corresponding EDS Field Fallback, if any, shall apply.

15.7 "**Required (•)**" means, where Specified in relation to an EDS Field, that the Parties must agree on only one term to apply to the relevant EDS Field; provided however, that in each case, no EDS Field Fallback shall apply.

15.8 "**Required (••)**" means, where Specified in relation to an EDS Field, that the Parties must agree on one or more terms to complete the relevant EDS Field; provided however, that in each case, no EDS Field Fallback shall apply.

15.9 "**RS**" means, where Specified in relation to an EDS Field, that the Parties may complete such EDS Field only in the Relationship Supplement.

15.10 "**RS/TS**" means, where Specified in relation to an EDS Field, that the Parties may complete such EDS Field in either of the Relationship Supplement or Transaction Supplement or both, subject to the hierarchy of terms applicable to the Relationship Supplement and Transaction Supplement set forth in the Preamble section entitled **2011 Definitions Hierarchy**.

15.11 "**TS**" means, where Specified in relation to an EDS Field, that the Parties may complete such EDS Field only in the Transaction Supplement.

Preamble 16. EDS Field Fallback.

16.1 "**EDS Field Fallback**" means, in relation to an EDS Field, the Fallback set forth under the EDS Column entitled **EDS Field Fallback**. The EDS Field Fallback shall apply and be deemed Specified in relation to the corresponding EDS Field if the Parties do not affirmatively Specify Data to complete such EDS Field.

Illustration: **Sample Table K** below shows how the EDS Field Fallback applies in relation to an EDS Field:

(i) Pursuant to the EDS Field Parameters set forth in R1.C5, the Parties are required to affirmatively agree on a single underlier to complete the EDS Field **ED Leg Reference Underlier** in the Equity Derivatives Supplement, and **No Fallback** shall be deemed Specified if no Election is affirmatively completed by the Parties in the Transaction Supplement.

(ii) Pursuant to the EDS Field Parameters set forth in R3.C5, the Parties may affirmatively agree on one of the EDS Field Available Elections (either Calculation Agent Methodology 1 or Bloomberg Determination Methodology 1 as set forth in R3.C4) to complete the EDS Field **Composition Determination Methodology** in the Transaction Supplement. If no Election is affirmatively completed by the Parties in the Transaction Supplement, the Fallback **Bloomberg Determination Methodology 1** shall be deemed Specified.

(iii) Pursuant to the EDS Field Parameters set forth in R3.C5, the Parties are required to affirmatively agree on an Election in accordance with the EDS Field Available Elections (any exchange, quotation system or execution facilities or Primary Securities Exchange) to complete Primary Derivatives Exchange in the Transaction Supplement. If no Election is affirmatively completed by the Parties in the Transaction Supplement, **No Fallback** shall be deemed Specified.

Sample Table K
(Single-Condition Table)

	C1	C2	C3	C4	C5	C6	C7
Term:	**"Convention"**	**System**	**EDS Field**	**EDS Field Available Election**	**EDS Field Parameters**	**EDS Field Fallback**	**Operative Provisions**
Guidance:	Pricing Convention is defined in this Table.	Specified System(s).	EDS Field for which an Election is to be agreed on in the RS or TS.	Available Elections that the EDS Field Parameters may be selected from.	Parameters and conditions for completing the EDS Field.	Fallback Election for the relevant EDS Fields.	Specified Operative Provisions.
R1	"**Pricing Convention 1**"	Pricing System 1	*ED Leg Reference Underlier*	[underlier]	Specify: [underlier] – Required (•) – TS	No Fallback	&1 Operative Provision 1 &2 Operative Provision 2
R2			*Composition Determination Methodology*	/1 Calculation Agent Methodology 1 /2 Bloomberg Determination Methodology 1	Specify: [EDS Field Available Election] – Optional (•) – TS	Bloomberg Determination Methodology 1	
R3		Exchange System 1	*Primary Derivatives Exchange*	[exchange, quotation system, or execution facility]	Specify: [EDS Field Available Election] – Required (•) – TS	No Fallback	

16.2 "**No Fallback**" means that no EDS Field Fallback shall apply in relation to that EDS Field.

READING TABLE DEFINITIONS

Preamble 17. Tables

17.1 "**Table**" means each table within the Appendix.

17.2 "**Column**" means, in relation to a Table, each column within such Table.

17.3 "**Row**" means, in relation to a Table, each row within such Table.

17.4 **General Construction of Tables.** Each Table consists of separate Columns and Rows. Each term defined by means of a Table is either a Field or an Election depending on whether such term is Specified in relation to another term (in which case it is an Election) or derives its meaning from the terms Specified in relation to such term (in which case, it is a Field). A Field is analogous to a menu category and an Election is the item selected from that category. A term can be both a Field and an Election, in which case, although it refers (as a Field) to a menu of items, it is also (as an Election) a selection from a larger menu of terms.

Illustration: **Sample Table Q** below shows how certain terms may function as both a Field and an Election at the same time. By operation of the Table below, **Feature** is a Field in relation to which **Primary Feature** and **Performance Feature** have been Specified as **Elections**. This is consistent with Section 1.4.11 of the Main Book, which makes each of these terms Elections in relation to **Feature**. In addition, Section 3.1.1 of the Main Book provides that **Primary Feature** is itself also a Field in relation to which **Swap** is a possible Election. Because **Swap** has now been Specified by operation of this Table, it is an Election in relation to both **Primary Feature** and **Feature Election**. Further, even though **Primary Feature** is an Election by operation of this Table, pursuant to the Main Book it functions as a Field in relation to **Swap**. **Primary Feature**, therefore, is, at the same time, both an Election in relation to **Feature** and a Field in relation to **Swap**.

Sample Table Q
(Single-Condition Table)

	C1	C2	C3	C4
Term:	***"ED Leg Type"***	***Feature***	***Feature Election***	**Convention**
Guidance:	ED Leg Type is defined in this Table.	Applicable Feature.	Specified Election in relation to the relevant Feature.	Specified Convention(s) (applied at the ED Leg-level).
R1	"**ED Leg Type 1**"	*Primary Feature*	*Swap*	&1 EO Convention 1 &2 Pricing Convention 1 &3 Date Convention 2 &4 Designated Entities Convention 1
R2		*Performance Feature*	*Variance*	
R3		*ED Leg Reference Underlier Feature*	Single/Multi-Exchange Index	

Preamble 18. Rows and Columns.

18.1 **References to Rows and Columns.** In relation to a Table, a reference to **R** combined with a number shall refer to a numbered Row of such number (for clarity, the Rows designated R1, R2 and R3 shall refer to Row 1, Row 2 and Row 3, respectively, and so on and so forth). For the avoidance of doubt, each numbered Row is separate from every other numbered Row, and Rows are read horizontally from left to right. Within a Table, a reference to **C** combined with a number shall similarly refer to a numbered Column of such number (for clarity, the Columns designated C1, C2 and C3 shall be referred to as Column 1, Column 2 and Column 3, respectively, and so on and so forth). References in the Appendix to numbered Rows and numbered Columns shall mean only such Rows and Columns marked **R** or **C**, respectively, combined with numbers as explained in this paragraph (for clarity, meaning R1, R2, C1, C2 and so on and so forth).

Preamble 19. Cells.

19.1 "**Cell**" means each box at which a Column and Row overlap in a Table. For the avoidance of doubt, all Data within a Cell is discrete and separate from Data in other Cells.

19.2 **Reference to Cells.** Reference shall be made to Cells by using (in the following order) the Cell's Table number (if necessary), its numbered Row and then its numbered Column, separated by periods. To reference a range of Cells, a hyphen (i.e. "-") shall be inserted between the numbers of the relevant Row or Column (or both, if the citation is to several Rows and Columns). For example, the Merged Rows in **Sample Table V** below would be referenced as R1-R5.C1.

19.3 "**Merged Row**" means Cells that span more than one numbered Row in relation to a single Column. Only one capitalized term or phrase shall be specified within a Merged Row; provided, however, that such capitalized term or phrase shall be deemed to be repeated on each numbered Row. For the avoidance of doubt, Cells can be part of both a Merged Row and a Merged Column.

Illustration: The first instance of **Sample Table V** below illustrates a Merged Row in R1-R2.C1. The table immediately after is effectively the same as the first and illustrates the deemed effect of a Merged Row.

19.4 "**Merged Column**" means Cells that span more than one numbered Column in relation to a single Row. Only one capitalized term or phrase shall be specified within a Merged Column; provided, however, that such capitalized term or phrase shall be deemed to be repeated on each numbered Column. For the avoidance of doubt, Cells can be part of both a Merged Row and a Merged Column.

Illustration: The first instance of **Sample Table V** below illustrates a Merged Column in R1.C3-C6. The sample table immediately after is effectively the same as the first and illustrates the deemed effect of a Merged Column.

Sample Table V
(Single-Condition Table)

	C1	C2	C3	C4	C5	C6	C7
Term:	**"Convention"**	**System**	**EDS Field**	**EDS Field Available Election**	**EDS Field Parameters**	**EDS Field Fallback**	**Operative Provisions**
Guidance:	Pricing Convention is defined in this Table.	Specified System(s).	EDS Field for which an Election is to be agreed on in the RS or TS.	Available Elections that the EDS Field Parameters may be selected from.	Parameters and conditions for completing the EDS Field.	Fallback Election for the relevant EDS Fields.	Specified Operative Provisions.
R1	**"Pricing Convention 1"**	Pricing System 1	*Not Relevant*				&1 Operative Provision 1 &2 Operative Provision 2
R2		Exchange System 1	*Primary Derivatives Exchange*	[exchange, quotation system, or execution facility]	Specify: [EDS Field Available Election] – Required (•) – TS	No Fallback	

	C1	C2	C3	C4	C5	C6	C7
Term:	**"Convention"**	**System**	**EDS Field**	**EDS Field Available Election**	**EDS Field Parameters**	**EDS Field Fallback**	**Operative Provisions**
Guidance:	Pricing Convention is defined in this Table.	Specified System(s).	EDS Field for which an Election is to be agreed on in the RS or TS.	Available Elections that the EDS Field Parameters may be selected from.	Parameters and conditions for completing the EDS Field.	Fallback Election for the relevant EDS Fields.	Specified Operative Provisions.
R1	**"Pricing Convention 1"**	Pricing System 1	*Not Relevant*	*Not Relevant*	*Not Relevant*	*Not Relevant*	&1 Operative Provision 1 &2 Operative Provision 2
R2	**"Pricing Convention 1"**	Exchange System 1	*Primary Derivatives Exchange*	[exchange, quotation system, or execution facility]	Specify: [EDS Field Available Election] – Required (•) – TS	No Fallback	

19.5 **Horizontal Lines.** Certain Tables may contain Rows separated by a thick horizontal line. This thick horizontal line is for ease of use only to distinguish different groupings and has no operative effect.

Illustration: The highlighted thick horizontal line in **Sample Table P** below simply serves to visually indicate that Rows R1-R3 and R4-R6 are each part of separate and distinct ED Transaction Types.

Sample Table P
(Single-Condition Table)

	C1	C2	C3	C4	C5
Term:	**"*ED Transaction Type*"**	***Feature***	***Feature Election***	***ED Leg Type***	**Convention**
Guidance:	ED Transaction Type is defined in this Table.	Applicable Feature.	Specified Election in relation to the relevant Feature.	Specified ED Leg Type.	Specified Convention(s) (applied at the ED Transaction-level).
R1	**"ED Transaction Type 1"**	Market Feature	OM	ED Leg Type 1	&1 Date Convention 1 &2 General Agreements and Representations Convention 1 &3 Designated Entities Convention 1 &4 Settlement Method Convention 1 &5 Risk Allocation Convention 1 &6 Notice Convention 1
R2		*Party Feature*	*Client*		
R3		Matrix Feature	Matrix Feature 1		
R4	**"ED Transaction Type 2"**	Market Feature	OM	ED Leg Type 2	&1 Date Convention 1 &2 General Agreements and Representations Convention 2 &3 Designated Entities Convention 1 &4 Settlement Method Convention 3 &5 Risk Allocation Convention 1 &6 Notice Convention 2
R5		*Party Feature*	*Interdealer*		
R6		Matrix Feature	Matrix Feature 2		

Preamble 20. If-then Construction of Tables.

20.1 "**If-Then Line**" means, in relation to a Table, the triple-thick vertical grid line.

20.2 **If-then Construction.** The Tables, unless otherwise indicated, shall have an **if-then** construction and shall be read on a Row-by-Row basis. The **if** portion of any Table shall, unless otherwise indicated, be comprised of the numbered Column(s) to the left of the If-Then Line. The **then** portion shall be, unless otherwise indicated, comprised of the numbered Column(s) to the right of the If-Then Line. The primary function of each Table is to Specify the Fields and Elections applicable to an ED Transaction or ED Leg as follows: if the conditional elements in the **if** portion of the Table are satisfied (typically by being Specified, including being deemed Specified by operation of other Specified Data), then the Data in the **then** portion of the Table (within the same numbered Row) shall be deemed Specified and, together with the relevant **if** portion of the Table (within the same numbered Row), shall apply to the relevant ED Transaction or ED Leg. Such application shall be determined by reading together the definitions within each **if-then** Row, the respective Column Headers to each Cell in the relevant **if-then** Row, and other terms applicable to the relevant ED Transaction or ED Leg, in all cases as the context requires. In the case where the **then** portion of the Table contains EDS Columns, in addition to the foregoing, such EDS Columns shall provide instructions and parameters to the Parties for completing the relevant EDS Field (in the same **if-then** Row), and such EDS Columns shall be construed accordingly. For the avoidance of doubt, where a term is Specified in the **if** portion of a Table, such Table shall not add any conditionality to the meaning of such term that did not otherwise exist within the meaning of the term itself or otherwise apply to such term by operation of other Specified or incorporated terms from the 2011 Definitions.

Illustration: In **Sample Table W** below, C1 makes up the **if** portion of the Table and C2 and C3 are the **then** portion of the Table. The highlighted box shows the If-Then Line that separates the **if** and the **then** portions of a Table. In relation to R1, if the **ED Leg Reference Underlier System 1** is Specified as the applicable **ED Leg Reference Underlier System** (i.e. the Table Election in R1.C1), then **Index Sponsor Methodology 1** shall be Specified as the **Index Sponsor** and **EDS Specified [Composition Determination Methodology]** shall be Specified as the **Composition Determination Methodology**. Each numbered Row makes up its own **if-then** statement, so in **Sample Table W**, there are two separate and discrete **if-then** statements.

Sample Table W
(Single-Condition Table)

	C1	C2	C3
Term:	**"ED Leg Reference Underlier System"**	***Index Sponsor***	***Composition Determination Methodology***
Guidance:	Component Determination System is defined in this Table.	Specified Index Sponsor.	Specified Composition Determination Methodology.
R1	**"ED Leg Reference Underlier System 1"**	Index Sponsor Methodology 1	EDS Specified [Composition Determination Methodology]
R2	**"ED Leg Reference Underlier System 2"**	Index Sponsor Methodology 2	Composition Determination Methodology 5

Although these terms have been Specified, whether and when these terms apply and how they apply in the context of the ED Transaction or ED Leg, as applicable, will depend both on the meaning assigned to such terms in their respective definitions and other relevant provisions Specified in relation to such ED Transaction or ED Leg. In other words, Index Sponsor Methodology 1 being Specified does not necessarily mean that Index Sponsor Methodology 1 is applicable at any given point in time; the applicability of Index Sponsor Methodology 1 will be determined in accordance with the meaning assigned to such term in the 2011 Definitions and will be relevant, as the context requires, in relation to other terms Specified in relation to the trade (such as in determining the Official Value where the Index Sponsor is the Value Source).

Preamble 21. Reading Tables.

21.1 **Operation of Tables.** The provisions in this section of the Preamble, **Operation of Tables**, set forth rules of construction for specific types of Tables. In addition to the rules of construction herein, certain operative provisions of the 2011 Definitions may provide further instructions on how to interpret and apply Table Definitions. In the event of any inconsistency between the rules of construction in this Preamble and such operative provisions, the relevant operative provisions shall govern. See **Table Illustration 1** for an illustration of the terms defined below.

21.2 "**Column Header**" means, in relation to a Column, the header of such Column. Each capitalized term or phrase in the Row marked **Term:** shall constitute the Column Header for its respective Column.

21.3 "**Table Election**" means each Election in the numbered Rows under a Table Field.

21.4 "**Table Field Column**" means, in relation to a Table, the entire Column designated as C1.

21.5 "**Table Field**" means, in relation to a Table, the first Column Header under C1.

21.6 "**Term:**" means the title of the first non-numbered Row in a Table.

21.7 **Table Fields, Table Elections and Table Field Columns.** A Table adds additional meaning to the Table Field by means of Table Elections, such that each Table Election is included in the definition of the Table Field, making such Table Field a Defined Group. Consequently, each Table Field constitutes a Table Definition, and as such is presented in quotation marks. Likewise, Table Elections are presented in quotation marks because each Table Election constitutes a new Table Definition, whose definition is based on (i) the Data in the same numbered Row(s) as such Table Election and (ii) the respective Column Headers for such Data (as further explained in the Preamble section entitled **If-then Construction**). For the avoidance of doubt, each term Specified as a Table Field is a Defined Group and a Field, which has Elections consisting of the Table Elections set forth underneath such Table Field. Relevant Elections for a Table Field may be set out across multiple Tables.

21.8 **Reading Table Elections.** Each Table Election is discrete and separate from other Table Elections, including those defined in the same Table, and may have terms that conflict with other Table Elections in relation to the same Table Field. In order to determine the meaning of each Table Election and how it applies meaning to the terms of the relevant ED Transaction, each definition Specified by such Table Election shall be read together with each of the other terms Specified in the same numbered Row and their respective Column Headers (as further explained in the Preamble section entitled **If-then Construction**).

Illustration: R1 in **Sample Table X** below reads as follows:

(i) If EO System 1 is Specified and both of

(a) Valuation Feature is Specified as a Feature and

(b) Valuation Feature 1 is Specified as a Feature Election in relation to Valuation Feature,

then

(ii) each of the following terms shall be Specified:

(a) the applicable ED Leg Notional/Numbers shall be Variance Amount and Volatility Strike Price;

(b) the Leg Notional/Number Methodology in relation to Variance Amount shall be Leg Notional/Number Methodology 1, and in relation to Volatility Strike Price, EDS Specified [Volatility Strike Price] (which itself will be agreed on by the Parties in the Equity Derivatives Supplement, subject to the parameters set forth in the relevant Convention);

(c) the EO Settlement Amount shall be EO Cash Settlement Amount;

(d) the EO Methodology shall be EO Methodology 1; and

(e) the EO Party shall be determined pursuant to EO Party Methodology 1;

and

(iii) each of these terms shall be read together with each other term Specified in this Row and its respective Column Header.

Sample Table X
(Multi-Condition Table)

	C1	C2	C3	C4	C5	C6	C7	C8
Term:	**"EO System"**	***Feature***	***Feature Election***	**ED Leg Notional/Number**	**Leg Notional/Number Methodology**	***EO Settlement Amount***	**EO Methodology**	***EO Party***
Guidance:	EO System is defined in this Table.	Feature(s) which must be applicable for the consequences to apply.	Feature Election(s) which must be applicable for the consequences to apply.	Specified ED Leg Notional/Number.	Specified Leg Notional/Number Methodology.	Specified EO Settlement Amount.	Specified EO Methodology.	Specified EO Party.
R1	**"EO System 1"**	*Valuation Feature*	Valuation Feature 1	Variance Amount	Leg Notional/Number Methodology 1	*EO Cash Settlement Amount*	*EO Methodology 1*	EO Party Methodology 1
R2				Volatility Strike Price	EDS Specified [Volatility Strike Price]			

21.9 "**Conditional Column**" means, in relation to a Multi-Condition Table, each additional numbered Column other than the Table Field Column that falls within the **if** portion of such Multi-Condition Table.

21.10 "**Conditional Column Header**" means each Column Header for a Conditional Column (shown against an orange background for ease of use).

21.11 "**Conditional Data**" means, within any single numbered Row, the Data under all the Conditional Columns within the **if** portion of the Table.

21.12 **Conditional Columns, Conditional Column Headers and Conditional Data.** Conditional Columns set forth additional conditions (in addition to the condition already set forth in the Table Field Column) which must be met in order for the terms in the **then** portion of any particular Row to apply. If the Conditional Data in relation to the Conditional Column Header is Specified, then the Fields in the **then** side of the Table will be deemed Specified and, therefore, part of the contract relating to the relevant ED Transaction.

Illustration: In **Sample Table Y** below, if Pricing Disruption Event System 1 is Specified as a Pricing Disruption Event System ***and*** Pricing Date 1 has been Specified as a Pricing Date ***and*** Pricing Election 1 has been Specified as a Pricing Election, then Pricing Disruption Event 1, in relation to Pricing Disruption Event, and Pricing Disruption Consequence 1, in relation to Pricing Disruption Consequence will be deemed Specified and will apply in relation to the Pricing Date **Pricing Date 1** and the Pricing Election **Pricing Election 1**.

Sample Table Y
(Multi-Condition Table)

	C1	C2	C3	C4	C5
Term:	***"Pricing Disruption Event System"***	***Pricing Date***	***Pricing Election***	**Pricing Disruption Event**	**Pricing Disruption Consequence**
Guidance:	Pricing Disruption Event System is defined in this Table.	Pricing Date which must be applicable for the consequences to apply.	Pricing Election which must be applicable for the consequences to apply.	Specified Pricing Disruption Event.	Specified Pricing Disruption Consequence.
R1	**"Pricing Disruption Event System 1"**	Pricing Date 1	Pricing Election 1	Pricing Disruption Event 1	Pricing Disruption Consequence 1

Preamble 22. Table Types.

22.1 **Three Types of Table.** Tables within the Appendix shall be designated as a Single-Condition Table, a Multi-Condition Table or a Non-Standard Table.

22.2 "**Single-Condition Table**" means each Table designated as such. If a Table Election defined in a Single-Condition Table is Specified, then the Data set forth in each Cell in the same numbered Row in the **then** portion of the Table shall be deemed Specified in relation to such Data's relevant Column Header (as further explained in the Preamble section entitled **If-then Construction**). Each Single-Condition Table has only one numbered Column to the left of the If-Then Line.

22.3 "**Multi-Condition Table**" means each Table designated as such. If a Table Election defined in a Multi-Condition Table is Specified and the Conditional Data in the same numbered Row is also Specified or applicable, then the Data set forth in the **then** portion of the Table (in the same numbered Row) shall be deemed to be Specified in relation to such Data's relevant Column Header (as further explained in the Preamble section entitled **If-then Construction**) and shall be applicable in relation to the terms specified in such Row and their respective Column Headers; provided, however, that such Specified Data shall be applicable only when all of the Conditional Data relevant to such Data is also applicable. Each Multi-Condition Table has more than one numbered Column to the left of the If-Then Line.

22.4 "**Non-Standard Table**" means each Table designated as such. A Non-Standard Table shall operate as set forth in the operative provisions relating to such Table, if any.

Preamble 23. Operational Terms.

23.1 "**Any [X]**" means, where a Table specifies a square bracketed term, **[X]**, together with **Any** (where X is the respective Column Header), X shall be conditional text which is satisfied if any definition that conforms to X has been otherwise Specified and is applicable to the related ED Leg or ED Transaction, as applicable.

23.2 "**Any [X] Excluding [Y]**" means, where a Table specifies Any [X], together with **Excluding** and another term, **[Y]**, (where "Y" is an available option in relation to that Column Header, X, that is being specifically excluded as a permissible trigger for application), the bracketed X is conditional text which is satisfied if any definition that conforms to such X has been otherwise Specified and such definition is applicable, except that the specified Y cannot apply to satisfy the bracketed X.

Illustration: In **Sample Table Z** below, **Any [Pricing Date]** is the applicable Pricing Date in R3.C2; therefore, any Pricing Date may be Specified in relation to Pricing Disruption Event System 2. If any such Pricing Date were Specified and Pricing Election 3 were the applicable Pricing Election, then the terms in the **then** portion of the same respective Row would apply. If Pricing Disruption Event System 2 were used only in relation to hypothetical ED Leg Type 1, the Pricing Dates relevant for satisfying R3.C2 would be only those Pricing Dates relevant to ED Leg Type 1 and not all Pricing Dates set forth in the 2011 Definitions. In R2.C2, **Any [Pricing Date] Excluding [Pricing Date 1]** means that, if any Pricing Date except for Pricing Date 1 were Specified in relation to Pricing Disruption Event System 1, then this conditional Field would be satisfied. But if the Pricing Date Specified were Pricing Date 1, then this conditional Field would not be satisfied, and the terms in the **then** portion of the same respective Row would not apply. If any Pricing Date except for Pricing Date 1 were specified and Pricing Election 2 were the Pricing Election, then the terms in the **then** portion of the same respective Row would apply.

Sample Table Z
(Multi-Condition Table)

	C1	C2	C3	C4	C5
Term:	***"Pricing Disruption Event System"***	***Pricing Date***	***Pricing Election***	**Pricing Disruption Event**	**Pricing Disruption Consequence**
Guidance:	Pricing Disruption Event System is defined in this Table.	Pricing Date which must be applicable for the consequences to apply.	Pricing Election which must be applicable for the consequences to apply.	Specified Pricing Disruption Event.	Specified Pricing Disruption Consequence.
R1	"**Pricing Disruption Event System 1**"	Pricing Date 1	Pricing Election 1	Pricing Disruption Event 1	Pricing Disruption Consequence 1
R2		Any [Pricing Date] Excluding [Pricing Date 1]	Pricing Election 2	Pricing Disruption Event 2	Pricing Disruption Consequence 2
R3	"**Pricing Disruption Event System 2**"	Any [Pricing Date]	Pricing Election 3	Pricing Disruption Event 3	Pricing Disruption Consequence 3

23.3 "**&[#][X]**" means, where a Table specifies a term, [**X]**, together with **&[#]**, that **X** is one term in a list of terms within the same Cell, where all such terms within such list (item 1 **and** item 2 **and** item 3, and so on and so forth) shall apply in relation to the relevant Field, and each such applicable term shall be indicated by **&[#]** preceding its respective **X**.

Illustration: Pursuant to the terms set forth in R1-R3.C5 of **Sample Table P** below, each of Date Convention 1, General Agreements and Representations Convention 1, Designated Entities Convention 1, Settlement Method Convention 1, Risk Allocation Convention 1 and Notice Convention 1 are Specified as Conventions in relation to ED Transaction Type 1.

Sample Table P
(Single-Condition Table)

	C1	C2	C3	C4	C5
Term:	***"ED Transaction Type"***	***Feature***	***Feature Election***	***ED Leg Type***	**Convention**
Guidance:	ED Transaction Type is defined in this Table.	Applicable Feature.	Specified Election in relation to the relevant Feature.	Specified ED Leg Type.	Specified Convention(s) (applied at the ED Transaction-level).
R1	**"ED Transaction Type 1"**	Market Feature	OM	ED Leg Type	&1 Date Convention 1 &2 General Agreements and Representations Convention 1 &3 Designated Entities Convention 1 &4 Settlement Method Convention 1 &5 Risk Allocation Convention 1 &6 Notice Convention 1
R2		*Party Feature*	*Client*		
R3		Matrix Feature	Matrix Feature 1		
R4	**"ED Transaction Type 2"**	Market Feature	OM	ED Leg Type 2	&1 Date Convention 1 &2 General Agreements and Representations Convention 2 &3 Designated Entities Convention 1 &4 Settlement Method Convention 3 &5 Risk Allocation Convention 1 &6 Notice Convention 2
R5		*Party Feature*	*Interdealer*		
R6		Matrix Feature	Matrix Feature 2		

23.4 "#" is a placeholder for a number.

23.5 "**/[#][X]**" means, where a Table specifies a term **[X]**, together with **/[#]**, that **X** is one term that may be selected from a list of terms within the same Cell, to apply in relation to another relevant Field, where each possible selection within such list (item 1 **or** item 2 **or** item 3, and so on and so forth) shall be indicated by **/[#]** preceding its respective **X**.

Illustration: In **Sample Table K** R2.C4 below, the Parties may agree on either Calculation Agent Methodology 1 or Bloomberg Determination Methodology 1 as an Election in relation to Composition Determination Methodology.

Sample Table K
(Single-Condition Table)

	C1	C2	C3	C4	C5	C6	C7
Term:	**"Convention"**	**System**	**EDS Field**	**EDS Field Available Election**	**EDS Field Parameters**	**EDS Field Fallback**	**Operative Provisions**
Guidance:	Pricing Convention is defined in this Table.	Specified System(s).	EDS Field for which an Election is to be agreed on in the RS or TS.	Available Elections that the EDS Field Parameters may be selected from.	Parameters and conditions for completing the EDS Field.	Fallback Election for the relevant EDS Fields.	Specified Operative Provisions.
R1	**"Pricing Convention 1"**	Pricing System 1	*ED Leg Reference Underlier*	[underlier]	Specify: [underlier] – Required (•) – TS	No Fallback	&1 Operative Provision 1 &2 Operative Provision 2
R2			*Composition Determination Methodology*	/1 Calculation Agent Methodology 1 /2 Bloomberg Determination Methodology 1	Specify: [EDS Field Available Election] – Optional (•) – TS	Bloomberg Determination Methodology 1	
R3		Exchange System 1	*Primary Derivatives Exchange*	[exchange, quotation system or execution facility]	Specify: [EDS Field Available Election] – Required (•) – TS	No Fallback	

23.6 "**Disapply ([X])**" means, where a Table specifies a square bracketed term, [X], together with **Disapply**, that X shall be treated as if it were not Specified in the Confirmation.

Illustration: In **Sample Table A** below, R1.C4 provides **Dispute Resolution** and **Disapply (Dispute Resolution)** as the EDS Field Available Elections in relation to the EDS Field **Dispute Resolution Election**. The Parties may affirmatively agree to include dispute rights by electing Dispute Resolution from the EDS Field Available Elections or to exclude dispute rights by electing instead Disapply (Dispute Resolution). If the Parties, however, do not affirmatively agree on one of the EDS Field Available Elections, then Disapply (Dispute Resolution) shall apply as the EDS Field Fallback, with the effect that dispute rights will be excluded.

Sample Table A
(Single-Condition Table)

	C1	C2	C3	C4	C5	C6	C7
Term:	**"Convention"**	**System**	**EDS Field**	**EDS Field Available Election**	**EDS Field Parameters**	**EDS Field Fallback**	**Operative Provision**
Guidance:	Dispute Resolution Convention is defined in this Table.	Specified System(s).	EDS Term for which an Election is to be agreed on in the RS or TS	Available Elections that the EDS Field Parameters may be selected from.	Parameters and conditions for completing the EDS Field.	Fallback Election for the relevant EDS Fields.	Specified Operative Provision(s).
R1	"**Dispute Resolution Convention 1**"	Dispute Resolution System 1	*Dispute Resolution Election*	/1 *Dispute Resolution* /2 Disapply (*Dispute Resolution*)	Specify: [EDS Field Available Election] – Optional (•) – RS/TS	Disapply (*Dispute Resolution*)	Operative Provision 1

Preamble 24. Reader Guidance

24.1 **Preamble Section References.** The Preamble will be amended and restated from time to time. As a result, certain Preamble sections may be re-numbered even if their provisions have not changed. For this reason, all references herein to a Preamble section look to the relevant title of such section instead of the number assigned to it.

24.2 **Italicized Terms.** Italicized text in a Table indicates that such term is defined in the Main Book, except that Main Book definitions that are amended as a result of being Specified as Modified Definitions pursuant to the Definition Selection System are not italicized, indicating that such Main Book definitions shall have the meaning provided by the relevant Applied Definition. For the avoidance of doubt, presenting a term in italics in a Table shall not be construed as having the same effect as the use of italics in the Main Book, which indicates that such term is a Feature.

24.3 **Hyperlinks.** Blue text in the electronic version of the 2011 Definitions indicates that a term is hyperlinked to its definition. These links and any others provided herein are provided for the purposes of convenience only and shall have no effect whatsoever in respect of the 2011 Definitions.

24.4 **Separated Tables.** Because of the length and size of various Tables, Tables that extend beyond the printed page (either vertically or horizontally) have been broken up in the printed publication version (any may also be broken up in the corresponding electronic version of such printed version) into several pieces but for all purposes shall be considered a single Table. If the separated pieces could have fit onto one printed page and be easily legible, they would not be broken up. Where a Table has been broken into pieces for this purpose, the notation "**{CONTINUED}**", which does not have any operative effect and is not an amendment to the terms of such Table, will be added to the relevant Table Election to indicate that the Table portion shown is part of a separated Table.

24.5 "**{CONTINUED}**" has the meaning assigned to it in the Preamble section entitled **Separated Tables**.

24.6 "**Guidance Row**" means each Row entitled **Guidance:**. Guidance Rows are provided for information purposes only and have no effect whatsoever in respect of the 2011 Definitions. For ease of use, Guidance Rows are shaded in a light blue.

24.7 **Illustrations.** For illustrative purposes only, this Preamble provides samples of hypothetical definitions, sample Tables and other examples of how terms are defined. For the avoidance of doubt, such illustrations have no substantive effect (even if they conflict with terms defined in the Appendix) and are intended solely to aid in the understanding of the 2011 Definitions.

Table Illustration 1

Table Election

Table Field

Conditional Headers

Conditional Data

If-Then Line separating "if" and "then" portions of this Table

Each capitalized term after "Term:" is a Column Header

Guidance Row

Merged Cell

	C1	C2	C3	C4	C5	C6	C7	C8
Term:	"EO System"	Feature	Feature Election	ED Leg Notional/Number	Leg Notional/Number Methodology	EO Settlement Amount	EO Methodology	EO Party
Guidance:	EO System is defined in this Table.	Feature(s) which must be applicable for the consequences to apply.	Feature Election(s) which must be applicable for the consequences to apply.	Specified ED Leg Notional/Number.	Specified Leg Notional/Number Methodology.	Specified EO Settlement Amount.	Specified EO Methodology.	Specified EO Party.
R1	"EO System 1"	Valuation Feature	Valuation Feature 1	Vega Notional Amount	EDS Specified [Vega Notional Amount]	EO Cash Settlement Amount	EO Methodology 1	EO Party Methodology 1
R2				Variance Amount	Leg Notional/Number Methodology 3			
R3				Volatility Strike Price	EDS Specified [Volatility Strike Price]			
R4				Variance Strike Price	Leg Notional/Number Methodology 1			
R5				NDIP	EDS Specified [NDIP]			
R6				Variance Cap Factor	Variance Cap Factor 1			
R7				Variance Cap Amount	EDS Specified [Variance Cap Amount]			

C1 is a Table Field Column

C2 and C3 are Conditional Columns

The "if" portion of this Table

The "then" portion of this Table

Table Illustration 2

R1-R5.C2 lists the applicable Systems for the ED Transaction or ED Leg

R1-R5.C3 lists EDS Fields for which Data may or must be agreed on in the Equity Derivatives Supplement

Available Elections for EDS Field in R1.C3

Only one optional Election (from the list of Available Elections) may be agreed on to complete the EDS Field in R1.C3

Only one required Election (a Value) must be agreed on to complete the EDS Field in R2.C3

Fallback to apply if Parties do not affirmatively complete EDS Field 'Valuation Feature' by specifying an Available Election from R1.C5

Operative Provision that applies in respect of the Convention

	C1		C2	C3	C4	C5	C6	C7
Term:	**"Convention"**		**System**	**EDS Field**	**EDS Field Available Election**	**EDS Field Parameters**	**EDS Field Fallback**	**Operative Provisions**
Guidance:	EO Convention is defined in this Table.		Specified System(s).	EDS Field(s) to be completed in the RS or TS.	Available Election(s) in relation to each EDS Field.	Parameters and conditions for completing each EDS Field.	Fallback Election for the relevant EDS Field.	Specified Operative Provisions.
R1	**"EO Convention 1"**		EO Feature System 1	Valuation Feature	/1 Valuation Feature 1 /2 Valuation Feature 2	Specify: [EDS Field Available Election] – Optional (•) – TS	Valuation Feature 2	Operative Provision 1
R2			EO System 1	Vega Notional Amount	[Value]	Specify: [Value] – Required (•) – TS	No Fallback	
R3				Volatility Strike Price	[Value]	Specify: [Value] – Required (•) – TS	No Fallback	
R4				Variance Cap Amount	/1 Leg Notional/Number Methodology 1 /2 [Value]	Precondition: Valuation Feature 1 – Specify: [EDS Field Available Election] – Optional (•) – TS	Leg Notional/Number Methodology 1	
R5				NDIP	/1 [number] /2 Leg Notional/Number Methodology 2	Specify: [EDS Field Available Election] – Optional (•) – TS	Leg Notional/Number Methodology 2	

R1-R5.C3 lists EDS Fields generated by the Systems listed in R1-R5.C2

R1-R5.C4 lists EDS Field Available Elections applicable to the corresponding EDS Field

R1-R5.C5 lists the parameters for completing each EDS Field

R1-R5.C6 lists the EDS Field Fallbacks

Indicates that in order for Parties to Specify Data for the EDS Field 'Variance Cap Amount', Valuation Feature 1 must have been Specified

Denotes that the EDS Field in R5.C3 must be Specified in the Transaction Supplement of the Equity Derivatives Supplement

Each of these Columns is an EDS Column

Back to Table 1.A.01

PART 1 – TABLES

ARTICLE 1.A – ED TRANSACTION TYPES

SECTION 1.A.1 – TABLES RELATING TO ED TRANSACTION TYPES

Table 1.A.1.01 – Single-Leg ED Transaction Types 1
(SINGLE-CONDITION TABLE)

	C1	C2	C3	C4	C5
Term:	**"*ED Transaction Type*"**	***Feature***	***Feature Election***	***ED Leg Type***	**Convention**
Guidance:	ED Transaction Type is defined in this Table.	Specified Feature.	Specified Election in relation to the relevant Feature.	Specified ED Leg Type.	Specified Convention(s) (applied at the ED Transaction-level).
R1	"**IndxVarSwp-1 ED Transaction Type (Single/Multi-Exchange Index – OM – All Parties)**"	Market Feature	OM	IndxVarSwp ED Leg Type 1.1 (Single/Multi-Exchange Index – OM – All Parties)	&1 Date Convention 1.1 (ED Transaction) &2 General Agreements and Representations Convention 1.1 (ED Transaction) &3 Designated Entities Convention 1.1 (ED Transaction) &4 Settlement Method Convention 1.1 (Cash Settlement) &5 Risk Allocation Convention 1.1 (Volatility) &6 Notice Convention 1.1 (Written)
R2		*Party Feature*	*All Parties*		
R3		Matrix Feature	IndxVarSwp-1		
R4	"**IndxVarSwp-2 ED Transaction Type (Single/Multi-Exchange Index – OM – All Parties)**"	Market Feature	OM	IndxVarSwp ED Leg Type 1.2 (Single/Multi-Exchange Index – OM – All Parties)	&1 Date Convention 1.1 (ED Transaction) &2 General Agreements and Representations Convention 1.1 (ED Transaction) &3 Designated Entities Convention 1.1 (ED Transaction) &4 Settlement Method Convention 1.1 (Cash Settlement) &5 Risk Allocation Convention 1.1 (Volatility) &6 Notice Convention 1.1 (Written)
R5		*Party Feature*	*All Parties*		
R6		Matrix Feature	IndxVarSwp-2		
R7	"**IndxVolSwp-1 ED Transaction Type (Single/Multi-Exchange Index – OM – All Parties)**"	Market Feature	OM	IndxVolSwp ED Leg Type 1.1 (Single/Multi-Exchange Index – OM – All Parties)	&1 Date Convention 1.1 (ED Transaction) &2 General Agreements and Representations Convention 1.1 (ED Transaction) &3 Designated Entities Convention 1.1 (ED Transaction) &4 Settlement Method Convention 1.1 (Cash Settlement) &5 Risk Allocation Convention 1.2 (Volatility) &6 Notice Convention 1.1 (Written)
R8		*Party Feature*	*All Parties*		
R9		Matrix Feature	IndxVolSwp-1		
R10	"**IndxVolSwp-2 ED Transaction Type (Single/Multi-Exchange Index – OM – All Parties)**"	Market Feature	OM	IndxVolSwp ED Leg Type 1.2 (Single/Multi-Exchange Index – OM – All Parties)	&1 Date Convention 1.1 (ED Transaction) &2 General Agreements and Representations Convention 1.1 (ED Transaction) &3 Designated Entities Convention 1.1 (ED Transaction) &4 Settlement Method Convention 1.1 (Cash Settlement) &5 Risk Allocation Convention 1.2 (Volatility) &6 Notice Convention 1.1 (Written)
R11		*Party Feature*	*All Parties*		
R12		Matrix Feature	IndxVolSwp-2		
R13	"**ShrAccFwd-1 ED Transaction Type (Single Security – OM – All Parties)**"	Market Feature	OM	ShrAccFwd ED Leg Type 1.1 (Single Security – OM – All Parties)	&1 Date Convention 1.2 (ED Transaction, Cash/Physical Settlement) &2 Designated Entities Convention 1.1 (ED Transaction) &3 Risk Allocation Convention 1.3 (ShrFwd) &4 Settlement Method Convention 1.2 (Cash/Physical Settlement) &5 Notice Convention 1.1 (Written) &6 General Agreements and Representations Convention 1.2 (ED Transaction)
R14		*Party Feature*	*All Parties*		
R15		Matrix Feature	ShrAccFwd-1		
R16	"**ShrDecFwd-1 ED Transaction Type (Single Security – OM – All Parties)**"	Market Feature	OM	ShrDecFwd ED Leg Type 1.1 (Single Security – OM – All Parties)	&1 Date Convention 1.2 (ED Transaction, Cash/Physical Settlement) &2 Designated Entities Convention 1.1 (ED Transaction) &3 Risk Allocation Convention 1.3 (ShrFwd) &4 Settlement Method Convention 1.2 (Cash/Physical Settlement) &5 Notice Convention 1.1 (Written) &6 General Agreements and Representations Convention 1.2 (ED Transaction)
R17		*Party Feature*	*All Parties*		
R18		Matrix Feature	ShrDecFwd-1		

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ARTICLE 1.B – ED LEG TYPES

SECTION 1.B.1 – TABLES RELATING TO ED LEG TYPES

Table 1.B.1.01 – ED Leg Type 1
(SINGLE-CONDITION TABLE)

	C1	C2	C3	C4
Term:	"*ED Leg Type*"	***Feature***	***Feature Election***	**Convention**
Guidance:	ED Leg Type is defined in this Table.	Specified Feature.	Specified Election in relation to the relevant Feature.	Specified Convention(s) (applied at the ED Leg-level).
R1	"**IndxVarSwp ED Leg Type 1.1 (Single/Multi-Exchange Index – OM – All Parties)**"	*Primary Feature*	*Swap*	&1 EO Convention 1.1 (IndxVarSwp) &2 Pricing Convention 1.1 (Index – Observation) &3 Date Convention 2.1 (Index – Observation) &4 Designated Entities Convention 2.1 (Variance)
R2		*Performance Feature*	*Variance*	
R3		*ED Leg Reference Underlier Feature*	Single/Multi-Exchange Index	
R4	"**IndxVarSwp ED Leg Type 1.2 (Single/Multi-Exchange Index – OM – All Parties)**"	*Primary Feature*	*Swap*	&1 EO Convention 1.1 (IndxVarSwp) &2 Pricing Convention 1.2 (Index – Observation) &3 Date Convention 2.1 (Index – Observation) &4 Designated Entities Convention 2.1 (Variance)
R5		*Performance Feature*	*Variance*	
R6		*ED Leg Reference Underlier Feature*	Single/Multi-Exchange Index	
R7	"**IndxVolSwp ED Leg Type 1.1 (Single/Multi-Exchange Index – OM – All Parties)**"	*Primary Feature*	*Swap*	&1 EO Convention 1.2 (IndxVolSwp) &2 Pricing Convention 1.1 (Index – Observation) &3 Date Convention 2.1 (Index – Observation) &4 Designated Entities Convention 2.2 (Volatility)
R8		*Performance Feature*	*Volatility*	
R9		*ED Leg Reference Underlier Feature*	Single/Multi-Exchange Index	
R10	"**IndxVolSwp ED Leg Type 1.2 (Single/Multi-Exchange Index – OM – All Parties)**"	*Primary Feature*	*Swap*	&1 EO Convention 1.2 (IndxVolSwp) &2 Pricing Convention 1.2 (Index – Observation) &3 Date Convention 2.1 (Index – Observation) &4 Designated Entities Convention 2.2 (Volatility)
R11		*Performance Feature*	*Volatility*	
R12		*ED Leg Reference Underlier Feature*	Single/Multi-Exchange Index	
R13	"**ShrAccFwd ED Leg Type 1.1 (Single Security – OM – All Parties)**"	*Primary Feature*	*Forward*	&1 EO Convention 1.3 (ShrAccFwd) &2 Pricing Convention 1.3 (Security – Forward – Knock-out) &3 Date Convention 2.2 (Security – Acc/Dec – Cash/Physical) &4 Designated Entities Convention 2.3 (Acc/Dec)
R14				
R15		*Performance Feature*	*Accumulator*	
R16		*ED Leg Reference Underlier Feature*	*Single Security*	
R17	"**ShrDecFwd ED Leg Type 1.1 (Single Security – OM – All Parties)**"	*Primary Feature*	*Forward*	&1 EO Convention 1.4 (ShrDecFwd) &2 Pricing Convention 1.3 (Security – Forward – Knock-out) &3 Date Convention 2.2 (Security – Acc/Dec – Cash/Physical) &4 Designated Entities Convention 2.3 (Acc/Dec)
R18				
R19		*Performance Feature*	*Decumulator*	
R20		*ED Leg Reference Underlier Feature*	*Single Security*	

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ARTICLE 1.C – EQUITY OBLIGATION CONVENTIONS

SECTION 1.C.1 – TABLES RELATING TO EQUITY OBLIGATION CONVENTIONS

Table 1.C.1.01 – EO Convention 1
(SINGLE-CONDITION TABLE)

	C1	C2	C3	C4	C5	C6	C7
Term:	**"Convention"**	**System**	**EDS Field**	**EDS Field Available Election**	**EDS Field Parameters**	**EDS Field Fallback**	**Operative Provisions**
Guidance:	EO Convention is defined in this Table.	Specified System(s).	EDS Field(s) to be completed in the RS or TS.	Available Election(s) in relation to each EDS Field.	Parameters and conditions for completing each EDS Field.	Fallback Election for the relevant EDS Field.	Specified Operative Provisions.
R1	**"EO Convention 1.1 (IndxVarSwp)"**	EO Feature System 1.1 (Cash Settlement – Observation)	*Valuation Feature*	/1 No Variance Cap /2 Variance Cap	Specify: [EDS Field Available Election] – Optional (•) – TS	No Variance Cap	&1 MB Section 10.3.1 (*Swaps and Forwards*) &2 Equity Obligations 2.0 (OP)
R2		EO System 1.1 (IndxVarSwp)	Vega Notional Amount	[*Value*]	Specify: [*Value*] – Required (•) – TS	No Fallback	
R3			Volatility Strike Price	[*Value*]	Specify: [*Value*] – Required (•) – TS	No Fallback	
R4			Variance Cap Amount	/1 Leg Notional/Number Methodology 2 (VarCapAmt) /2 [*Value*]	Precondition: Variance Cap – Specify: [EDS Field Available Election] – Optional (•) – TS	Leg Notional/Number Methodology 2 (VarCapAmt)	
R5			Variance Cap Factor	/1 2.5 /2 [*Value*]	Precondition: Variance Cap – Specify: [EDS Field Available Election] – Optional (•) – TS	2.5	
R6			NDIP	/1 Leg Notional/Number Methodology 3 (NDIP) /2 [number]	Specify: [EDS Field Available Election] – Optional (•) – TS	Leg Notional/Number Methodology 3 (NDIP)	
R7	**"EO Convention 1.2 (IndxVolSwp)"**	EO Feature System 1.1 (Cash Settlement – Observation)	*Valuation Feature*	/1 No Volatility Cap /2 Volatility Cap	Specify: [EDS Field Available Election] – Optional (•) – TS	No Volatility Cap	&1 MB Section 10.3.1 (*Swaps and Forwards*) &2 Equity Obligations 2.0 (OP)
R8		EO System 1.2 (IndxVolSwp)	Vega Notional Amount	[*Value*]	Specify: [*Value*] – Required (•) – TS	No Fallback	
R9			Volatility Strike Price	[*Value*]	Specify: [*Value*] – Required (•) – TS	No Fallback	
R10			Volatility Cap Amount	/1 Leg Notional/Number Methodology 5 (VolCapAmt) /2 [*Value*]	Precondition: Volatility Cap – Specify: [EDS Field Available Election] – Optional (•) – TS	Leg Notional/Number Methodology 5 (VolCapAmt)	
R11			Volatility Cap Factor	/1 2.5 /2 [*Value*]	Precondition: Volatility Cap – Specify: [EDS Field Available Election] – Optional (•) – TS	2.5	
R12			NDIP	/1 Leg Notional/Number Methodology 3 (NDIP) /2 [number]	Specify: [EDS Field Available Election] – Optional (•) – TS	Leg Notional/Number Methodology 3 (NDIP)	

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Table 1.C.1.01 – EO Convention 1 {CONTINUED}
(SINGLE-CONDITION TABLE)

	C1	C2	C3	C4	C5	C6	C7
Term:	**"Convention"**	**System**	**EDS Field**	**EDS Field Available Election**	**EDS Field Parameters**	**EDS Field Fallback**	**Operative Provisions**
Guidance:	EO Convention is defined in this Table.	Specified System(s).	EDS Field(s) to be completed in the RS or TS.	Available Election(s) in relation to each EDS Field.	Parameters and conditions for completing each EDS Field.	Fallback Election for the relevant EDS Field.	Specified Operative Provisions.
R13	**"EO Convention 1.3 (ShrAccFwd)"**	EO Feature System 1.2 (Acc/Dec)	*Settlement Feature*	/1 *Cash Settlement* /2 *Physical Settlement*	Specify: [EDS Field Available Election] – Optional (•) – TS	*Physical Settlement*	&1 MB Section 10.3.1 (*Swaps and Forwards*) &2 MB Section 14.1.1 (*No Dividend Obligation*) &3 Equity Obligations 2.0 (OP) &4 Knock-out Period Leverage (OP) &5 Electable Quanto Conversion (OP)
R14		Conditional EO System 1.1 (Acc)	Daily Number of Shares	[*Value*]	Specify: [*Value*] – Required (•) – TS	No Fallback	
R15			Multiplier (GP)	/1 1 /2 2 /3 [*Value*]	Specify: [EDS Field Available Election] – Optional (•) – TS	1	
R16			Multiplier (NGP)	/1 1 /2 2 /3 [*Value*] /4 Multiplier (GP)	Specify: [EDS Field Available Election] – Optional (•) – TS	Multiplier (GP)	
R17			Maximum Aggregate Number of Shares	/1 Unlimited /2 [*Value*]	Specify: [EDS Field Available Election] – Optional (•) – TS	Unlimited	
R18			Knock-out Period Leverage	/1 No Leverage Post Knock-out Event /2 No Leverage Whole Period	Specify: [EDS Field Available Election] – Optional (•) – TS	No Leverage Post Knock-out Event	
R19		Designated Period System 1.1 (Guaranteed Periods)	*Not Relevant*				
R20		Designated Period Settlement Election System 1.1	Designated Period Settlement Election	/1 Period End Delivery /2 Period Start Delivery	Precondition: [&1 *Physical Settlement*; &2 Multiplier (GP) = 1] – Specify: [EDS Field Available Election] – Optional (•) – TS	Period End Delivery	
R21		Knock-out Feature System 1.1 (Acc)	*Not Relevant*				
R22		EO System 4.1 (EO Prepayment)	*EO Prepayment Amount*	/1 *Not Relevant* /2 [*Value*]	Specify: [EDS Field Available Election] – Required (•) – TS	No Fallback	
R23		Conditional EO System 2.1 (EO Prepayment)	Equity Prepayment Payer	/1 *Seller* /2 *Buyer*	Precondition: [*Equity Prepayment*] – Specify: [EDS Field Available Election] – Optional (•) – TS	*Seller*	
R24		EO System 3.1 (Quanto Conversion)	Quanto Conversion Rate	/1 *Not Relevant* /2 [*Value*]	Specify: [EDS Field Available Election] – Optional (•) – TS	*Not Relevant*	
R25		Conditional EO System 3.1 (Quanto Conversion)	*Not Relevant*				
R26		Conditional EO System 4.1 (Knock-out Settlement)	Knock-out Settlement Election	/1 At-Hit Settlement /2 Not At-Hit Settlement	Precondition: [Period End Delivery] – Specify: [EDS Field Available Election] – Optional (•) – TS	At-Hit Settlement	

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Table 1.C.1.01 – EO Convention 1 {CONTINUED}
(SINGLE-CONDITION TABLE)

	C1	C2	C3	C4	C5	C6	C7
Term:	**"Convention"**	**System**	**EDS Field**	**EDS Field Available Election**	**EDS Field Parameters**	**EDS Field Fallback**	**Operative Provisions**
Guidance:	EO Convention is defined in this Table.	Specified System(s).	EDS Field(s) to be completed in the RS or TS.	Available Election(s) in relation to each EDS Field.	Parameters and conditions for completing each EDS Field.	Fallback Election for the relevant EDS Field.	Specified Operative Provisions.
R27	**"EO Convention 1.4 (ShrDecFwd)"**	EO Feature System 1.2 (Acc/Dec)	*Settlement Feature*	/1 *Cash Settlement* /2 *Physical Settlement*	Specify: [EDS Field Available Election] – Optional (•) – TS	*Physical Settlement*	&1 MB Section 10.3.1 (*Swaps and Forwards*) &2 MB Section 14.1.1 (*No Dividend Obligation*) &3 Equity Obligations 2.0 (OP) &4 Knock-out Period Leverage (OP) &5 Electable Quanto Conversion (OP)
R28		Conditional EO System 1.2 (Dec)	Daily Number of Shares	[*Value*]	Specify: [*Value*] – Required (•) – TS	No Fallback	
R29			Multiplier (GP)	/1 1 /2 2 /3 [*Value*]	Specify: [EDS Field Available Election] – Optional (•) – TS	1	
R30			Multiplier (NGP)	/1 1 /2 2 /3 [*Value*] /4 Multiplier (GP)	Specify: [EDS Field Available Election] – Optional (•) – TS	Multiplier (GP)	
R31			Maximum Aggregate Number of Shares	/1 Unlimited /2 [*Value*]	Specify: [EDS Field Available Election] – Optional (•) – TS	Unlimited	
R32			Knock-out Period Leverage	/1 No Leverage Post Knock-out Event /2 No Leverage Whole Period	Specify: [EDS Field Available Election] – Optional (•) – TS	No Leverage Post Knock-out Event	
R33		Designated Period System 1.1 (Guaranteed Periods)	*Not Relevant*				
R34		Designated Period Settlement Election System 1.1	Designated Period Settlement Election	/1 Period End Delivery /2 Period Start Delivery	Precondition: [&1 *Physical Settlement*; &2 Multiplier (GP) = 1] – Specify: [EDS Field Available Election] – Optional (•) – TS	Period End Delivery	
R35		Knock-out Feature System 1.2 (Dec)	*Not Relevant*				
R36							
R37		EO System 4.1 (EO Prepayment)	*EO Prepayment Amount*	/1 *Not Relevant* /2 [*Value*]	Specify: [EDS Field Available Election] – Required (•) – TS	No Fallback	
R38		Conditional EO System 2.1 (EO Prepayment)	Equity Prepayment Payer	/1 *Seller* /2 *Buyer*	Precondition: [*Equity Prepayment*] – Specify: [EDS Field Available Election] – Optional (•) – TS	*Buyer*	
R39		EO System 3.1 (Quanto Conversion)	Quanto Conversion Rate	/1 *Not Relevant* /2 [*Value*]	Specify: [EDS Field Available Election] – Optional (•) – TS	*Not Relevant*	
R40		Conditional EO System 3.1 (Quanto Conversion)	*Not Relevant*				
R41		Conditional EO System 4.1 (Knock-out Settlement)	Knock-out Settlement Election	/1 At-Hit Settlement /2 Not At-Hit Settlement	Precondition: [Period End Delivery] – Specify: [EDS Field Available Election] – Optional (•) – TS	At-Hit Settlement	

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SECTION 1.C.2 – TABLES RELATING TO EO FEATURE SYSTEMS

Table 1.C.2.01 – EO Feature System 1
(SINGLE-CONDITION TABLE)

	C1	C2	C3
Term:	**"EO Feature System"**	***Feature***	***Feature Election***
Guidance:	EO Feature System is defined in this Table.	Specified Feature.	Specified Election in relation to the relevant Feature.
R1	**"EO Feature System 1.1 (Cash Settlement – Observation)"**	*Settlement Feature*	*Cash Settlement*
R2		*Valuation Feature*	&1 *Observation* &2 EDS Specified [*Valuation Feature*]
R3	**"EO Feature System 1.2 (Acc/Dec)"**	*Settlement Feature*	EDS Specified [*Settlement Feature*]
R4		*Valuation Feature*	*Multi-Valuation*

SECTION 1.C.3 – TABLES RELATING TO EO SYSTEMS

Table 1.C.3.01 – EO System 1
(MULTI-CONDITION TABLE)

	C1	C2	C3	C4	C5	C6	C7	C8
Term:	**"EO System"**	***Feature***	***Feature Election***	**ED Leg Notional/Number**	**Leg Notional/Number Methodology**	***EO Settlement Amount***	***EO Methodology***	***EO Party***
Guidance:	EO System is defined in this Table.	Feature(s) which must be applicable for the consequences to apply.	Feature Election(s) which must be applicable for the consequences to apply.	Specified ED Leg Notional/Number.	Specified Leg Notional/Number Methodology.	Specified EO Settlement Amount.	Specified EO Methodology.	Specified EO Party.
R1	**"EO System 1.1 (IndxVarSwp)"**	*Valuation Feature*	Variance Cap	Vega Notional Amount	EDS Specified [Vega Notional Amount]	*EO Cash Settlement Amount*	EO Methodology 1 (Variance Cap)	EO Party Methodology 1 (Variance)
R2				Variance Amount	Leg Notional/Number Methodology 4 (Variance Amount)			
R3				Volatility Strike Price	EDS Specified [Volatility Strike Price]			
R4				Variance Strike Price	Leg Notional/Number Methodology 1 (VarK)			
R5				NDIP	EDS Specified [NDIP]			
R6				Variance Cap Factor	EDS Specified [Variance Cap Factor]			
R7				Variance Cap Amount	EDS Specified [Variance Cap Amount]			
R8		*Valuation Feature*	No Variance Cap	Vega Notional Amount	EDS Specified [Vega Notional Amount]		EO Methodology 2 (No Variance Cap)	
R9				Variance Amount	Leg Notional/Number Methodology 4 (Variance Amount)			
R10				Volatility Strike Price	EDS Specified [Volatility Strike Price]			
R11				Variance Strike Price	Leg Notional/Number Methodology 1 (VarK)			
R12				NDIP	EDS Specified [NDIP]			
R13	**"EO System 1.2 (IndxVolSwp)"**	*Valuation Feature*	Volatility Cap	Vega Notional Amount	EDS Specified [Vega Notional Amount]	*EO Cash Settlement Amount*	EO Methodology 3 (Volatility Cap)	EO Party Methodology 2 (Volatility)
R14				Volatility Amount	Vega Notional Amount			
R15				Volatility Strike Price	EDS Specified [Volatility Strike Price]			
R16				NDIP	EDS Specified [NDIP]			
R17				Volatility Cap Factor	EDS Specified [Volatility Cap Factor]			
R18				Volatility Cap Amount	EDS Specified [Volatility Cap Amount]			
R19		*Valuation Feature*	No Volatility Cap	Vega Notional Amount	EDS Specified [Vega Notional Amount]		EO Methodology 4 (No Volatility Cap)	
R20				Volatility Amount	Vega Notional Amount			
R21				Volatility Strike Price	EDS Specified [Volatility Strike Price]			
R22				NDIP	EDS Specified [NDIP]			

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Table 1.C.3.02 – EO System 2
(SINGLE-CONDITION TABLE)

	C1	C2	C3	C4	C5	C6
Term:	**"EO System"**	**ED Leg Notional/Number**	**Leg Notional/Number Methodology**	**EO Settlement Amount**	***EO Methodology***	***EO Party***
Guidance:	EO System is defined in this Table.	Specified ED Leg Notional/Number.	Specified Leg Notional/Number Methodology.	Specified EO Settlement Amount.	Specified EO Methodology.	Specified EO Party.
R1	**"EO System 2.1 (Accumulator)"**	Daily Number of Shares	EDS Specified [Daily Number of Shares]	EO Physical Settlement Amount	EO Methodology 5 (Physical – Observation)	*Seller*
R2		Multiplier (GP)	EDS Specified [Multiplier (GP)]	EO Fractional Settlement Amount	EO Methodology 8 (Fractional Settlement Amount)	
R3		Multiplier (NGP)	EDS Specified [Multiplier (NGP)]			
R4		Number of Shares	Number of Shares Methodology 1 (Acc)	*EO Cash Settlement Amount*	EO Methodology 6 (Cash – Observation)	*Buyer*
R5		Maximum Aggregate Number of Shares	EDS Specified [Maximum Aggregate Number of Shares]	*Not Relevant*		
R6	**"EO System 2.2 (Decumulator)"**	Daily Number of Shares	EDS Specified [Daily Number of Shares]	EO Physical Settlement Amount	EO Methodology 5 (Physical – Observation)	*Seller*
R7		Multiplier (GP)	EDS Specified [Multiplier (GP)]	EO Fractional Settlement Amount	EO Methodology 8 (Fractional Settlement Amount)	
R8		Multiplier (NGP)	EDS Specified [Multiplier (NGP)]			
R9		Number of Shares	Number of Shares Methodology 2 (Dec)	*EO Cash Settlement Amount*	EO Methodology 6 (Cash – Observation)	*Buyer*
R10		Maximum Aggregate Number of Shares	EDS Specified [Maximum Aggregate Number of Shares]	*Not Relevant*		
R11	**"EO System 2.3 (Accumulator – Cash Settlement)"**	Daily Number of Shares	EDS Specified [Daily Number of Shares]	*EO Cash Settlement Amount*	EO Methodology 7 (Cash-settled Acc/Dec)	EO Party Methodology 3 (Forward)
R12		Multiplier (GP)	EDS Specified [Multiplier (GP)]			
R13		Multiplier (NGP)	EDS Specified [Multiplier (NGP)]			
R14		Number of Shares	Number of Shares Methodology 1 (Acc)			
R15		Maximum Aggregate Number of Shares	EDS Specified [Maximum Aggregate Number of Shares]	*Not Relevant*		
R16	**"EO System 2.4 (Decumulator – Cash Settlement)"**	Daily Number of Shares	EDS Specified [Daily Number of Shares]	*EO Cash Settlement Amount*	EO Methodology 7 (Cash-settled Acc/Dec)	EO Party Methodology 3 (Forward)
R17		Multiplier (GP)	EDS Specified [Multiplier (GP)]			
R18		Multiplier (NGP)	EDS Specified [Multiplier (NGP)]			
R19		Number of Shares	Number of Shares Methodology 2 (Dec)			
R20		Maximum Aggregate Number of Shares	EDS Specified [Maximum Aggregate Number of Shares]	*Not Relevant*		
R21	**"EO System 2.5 (EO Prepayment Amount)"**	*Not Relevant*	*Not Relevant*	*EO Prepayment Amount*	EO Methodology 9 (EO Prepayment Amount)	EDS Specified [Equity Prepayment Payer]

Table 1.C.3.03 – EO System 3
(SINGLE-CONDITION TABLE)

	C1	C2	C3
Term:	**"EO System"**	***Quanto Conversion Rate***	***Reference Currency***
Guidance:	EO System is defined in this Table.	Specified Quanto Conversion Rate.	Specified Reference Currency.
R1	**"EO System 3.1 (Quanto Conversion)"**	EDS Specified [Quanto Conversion Rate]	Local Currency

Table 1.C.3.04 – EO System 4
(SINGLE-CONDITION TABLE)

	C1	C2
Term:	**"EO System"**	***EO Prepayment Amount***
Guidance:	EO System is defined in this Table.	Specified EO Prepayment Amount.
R1	**"EO System 4.1 (EO Prepayment)"**	EDS Specified [*EO Prepayment Amount*]

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Table 1.C.3.05 – Conditional EO System 1
(MULTI-CONDITION TABLE)

	C1	C2	C3	C4	C5
Term:	**"Conditional EO System"**	***Settlement Feature***	**EO System**	**Knock-out Period Leverage Election**	**Multiplier Determination Methodology**
Guidance:	Conditional EO System is defined in this Table.	Settlement Feature Election(s) which must be applicable for the consequences to apply.	Specified EO System.	Specified Knock-out Period Leverage Election.	Specified Multiplier Determination Methodology.
R1 **R2** **R3**	"**Conditional EO System 1.1 (Acc)**"	*Physical Settlement*	EO System 2.1 (Accumulator)	EDS Specified [Knock-out Period Leverage]	Multiplier Determination Methodology 1 (GP/NGP)
R4 **R5** **R6**		*Cash Settlement*	EO System 2.3 (Accumulator – Cash Settlement)		
R7 **R8** **R9**	"**Conditional EO System 1.2 (Dec)**"	*Physical Settlement*	EO System 2.2 (Decumulator)		
R10		*Cash Settlement*	EO System 2.4 (Decumulator – Cash Settlement)		

Table 1.C.3.06 – Conditional EO System 2
(MULTI-CONDITION TABLE)

	C1	C2	C3	C4	C5
Term:	**Conditional EO System**	***EO Prepayment Amount***	***Feature***	***Feature Election***	**EO System**
Guidance:	EO System is defined in this Table.	EO Prepayment Amount which must be applicable for the consequences to apply.	Specified Feature.	Specified Election in relation to the relevant Feature.	Specified EO System.
R1	"**Conditional EO System 2.1 (EO Prepayment)**"	Any [Value] Excluding [*Not Relevant*]	*Additional Obligation Feature*	*Equity Prepayment*	EO System 2.5 (EO Prepayment Amount)

Table 1.C.3.07 – Conditional EO System 3
(MULTI-CONDITION TABLE)

	C1	C2	C3	C4
Term:	**Conditional EO System**	***Quanto Conversion Rate***	***Feature***	***Feature Election***
Guidance:	EO System is defined in this Table.	Quanto Conversion Rate which must be applicable for the consequences to apply.	Specified Feature.	Specified Election in relation to the relevant Feature.
R1	"**Conditional EO System 3.1 (Quanto Conversion)**"	Any [Value] Excluding [*Not Relevant*]	Quanto Conversion Feature	Quanto Conversion

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Table 1.C.3.08 – Conditional EO System 4
(MULTI-CONDITION TABLE)

	C1	C2	C3	C4
Term:	**Conditional EO System**	***Designated Period Settlement Election***	***Feature***	***Feature Election***
Guidance:	EO System is defined in this Table.	Designated Period Settlement Election which must be applicable for the consequences to apply.	Specified Feature.	Specified Election in relation to the relevant Feature.
R1	"**Conditional EO System 4.1 (Knock-out Settlement)**"	Period Start Delivery	Knock-out Settlement Election	At-Hit Settlement
R2		Period End Delivery		EDS Specified [Knock-out Settlement Election]

SECTION 1.C.4 – TABLES RELATING TO DESIGNATED PERIOD SETTLEMENT ELECTION SYSTEMS

Table 1.C.4.01 – Designated Period Settlement Election System 1
(MULTI-CONDITION TABLE)

	C1	C2	C3	C4	C5	C6	C7
Term:	"**Designated Period Settlement Election System**"	**Designated Period**	***Feature***	***Feature Election***	**Multiplier (GP)**	**Multiplier (NGP)**	**Designated Period Settlement Election**
Guidance:	Period Election System is defined in this Table.	Designated Period which must be applicable for the consequences to apply.	Feature(s) which must be applicable for the consequences to apply.	Feature Election(s) which must be applicable for the consequences to apply.	Multiplier (GP) which must be applicable for the consequences to apply.	Multiplier (NGP) which must be applicable for the consequences to apply.	Specified Designated Period Settlement Election.
R1	"**Designated Period Settlement Election System 1.1**"	Guaranteed Period	*Settlement Feature*	*Physical Settlement*	1	1	EDS Specified [Designated Period Settlement Election]
R2					Any [Multiplier (GP)] Excluding [1]	Any [Multiplier (NGP)] Excluding [1]	Period End Delivery
R3				*Cash Settlement*	Any [Multiplier (GP)]	Any [Multiplier (NGP)]	
R4		Non-Guaranteed Period	*Settlement Feature*	/1 *Cash Settlement* /2 *Physical Settlement*	Any [Multiplier (GP)]	Any [Multiplier (NGP)]	Period End Delivery

SECTION 1.C.5 – TABLES RELATING TO KNOCK-OUT FEATURE SYSTEMS

Table 1.C.5.01 – Knock-out Feature System 1
(SINGLE-CONDITION TABLE)

	C1	C2	C3	C4	C5	C6	C7	C8	C9
Term:	"**Knock-out Feature System**"	***Feature***	***Feature Election***	**Type of Event**	***Knock-out Event Underlier***	***Knock-out Event Methodology***	***Knock-out Event Determination Time***	**Knock-out Event Consequence System**	**Knock-out Settlement Election**
Guidance:	Knock-out Feature System is defined in this Table.	Specified Feature.	Specified Election in relation to the relevant Feature.	Specified Type of Event.	Specified Knock-out Event Underlier.	Specified Knock-out Event Methodology in relation to the relevant Type of Event.	Specified Knock-out Event Determination Time.	Specified Knock-out Event Consequence System.	Specified Knock-out Settlement Election.
R1	"**Knock-out Feature System 1.1 (Acc)**"	*Valuation Feature*	*Knock-out*	*Knock-out Event*	*ED Leg Reference Underlier*	Knock-out Event Methodology 1 (Accumulator)	*ACTR*	Knock-out Event Consequence System 1.1	EDS Specified [Knock-out Settlement Election]
R2	"**Knock-out Feature System 1.2 (Dec)**"	*Valuation Feature*	*Knock-out*	*Knock-out Event*	*ED Leg Reference Underlier*	Knock-out Event Methodology 2 (Decumulator)	*ACTR*	Knock-out Event Consequence System 1.1	EDS Specified [Knock-out Settlement Election]

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SECTION 1.C.6 – TABLES RELATING TO KNOCK-OUT EVENT CONSEQUENCE SYSTEMS

Table 1.C.6.01 – Knock-out Event Consequence System 1
(MULTI-CONDITION TABLE)

	C1	C2	C3
Term:	"**Knock-out Event Consequence System**"	**Knock-out Settlement Election**	***Knock-out Event Consequence Methodology***
Guidance:	Knock-out Event Consequence System is defined in this Table.	Knock-out Settlement Election which must be applicable for the consequences to apply.	Specified Knock-out Event Consequence Methodology.
R1	"**Knock-out Event Consequence System 1.1**"	At-Hit Settlement	Knock-out Event Consequence Methodology 1 (At-Hit Settlement)
R2		Not At-Hit Settlement	Knock-out Event Consequence Methodology 2 (Not At-Hit Settlement)

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ARTICLE 1.D – PRICING CONVENTIONS

SECTION 1.D.1 – TABLES RELATING TO PRICING CONVENTIONS

Table 1.D.1.01 – Pricing Convention 1
(SINGLE-CONDITION TABLE)

Term:	C1 "Convention"	C2 System	C3 EDS Field	C4 EDS Field Available Election	C5 EDS Field Parameters	C6 EDS Field Fallback	C7 Operative Provisions
Guidance:	Pricing Convention is defined in this Table.	Specified System(s).	EDS Field(s) to be completed in the RS or TS.	Available Election(s) in relation to each EDS Field.	Parameters and conditions for completing each EDS Field.	Fallback Election for the relevant EDS Field.	Specified Operative Provisions.
R1	"**Pricing Convention 1.1 (Index – Observation)**"	Pricing System 1.1 (Index – Observation)	*ED Leg Reference Underlier*	[underlier]	Specify: [underlier] – Required (•) – TS	No Fallback	&1 MB Section 9.1.1 (*Pricing Disruption Events relating to ED Leg Reference Underliers*) &2 MB Section 9.10.1 (*Hierarchy of Pricing Disruption Consequences*) &3 MB Section 15.4.1 (*Adjustments*) &4 MB Section 15.5.1 (*Correction to Price or Level Published by Exchange or Index Sponsor or Other Price Source*) &5 Application of Pricing Disruption Percentage 2.0 (OP) &6 Pricing Disruption Events and Substitute Pricing (OP) &7 Specification of Substitute Pricing Elections (OP)
R2			*Relevant Derivatives Contract* – Observation Period Start Date	[derivatives contract]	Precondition: Pricing Election 5.1 (OSP Level) – Specify: [derivatives contract] – Required (•) – TS	No Fallback	
R3			*Relevant Derivatives Contract* – Observation Period Equity Valuation Date	[derivatives contract]	Precondition: Pricing Election 5.1 (OSP Level) – Specify: [derivatives contract] – Required (•) – TS	No Fallback	
R4			*Pricing Election* – Observation Period Start Date	/1 Pricing Election 1.1 (Agreed Price) /2 Pricing Election 2.1 (Index Close – Official Value) /3 Pricing Election 5.1 (OSP Level)	Specify: [EDS Field Available Election] – Required (•) – TS	No Fallback	
R5			*Agreed Price* – Observation Period Start Date	[*Value*]	Precondition: Pricing Election 1.1 (Agreed Price) – Specify: [*Value*] – Required (•) – TS	No Fallback	
R6			*Pricing Election* – Observation Period Equity Valuation Date	/1 Pricing Election 2.1 (Index Close – Official Value) /2 Pricing Election 5.1 (OSP Level)	Specify: [EDS Field Available Election] – Required (•) – TS	No Fallback	
R7		Exchange System 1.1 (Index Component)	*Primary Derivatives Exchange*	/1 Primary Futures Exchange /2 [exchange, quotation system, or execution facility]	Specify: [EDS Field Available Election] – Optional (•) – TS	Primary Futures Exchange	
R8			Pricing Day Exchange	/1 Primary Futures Exchange /2 [exchange, quotation system, or execution facility]	Specify: [EDS Field Available Election] – Optional (•) – TS	Primary Futures Exchange	

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Table 1.D.1.01 – Pricing Convention 1 {CONTINUED}
(SINGLE-CONDITION TABLE)

	C1	C2	C3	C4	C5	C6	C7
Term:	**"Convention"**	**System**	**EDS Field**	**EDS Field Available Election**	**EDS Field Parameters**	**EDS Field Fallback**	**Operative Provisions**
Guidance:	Pricing Convention is defined in this Table.	Specified System(s).	EDS Field(s) to be completed in the RS or TS.	Available Election(s) in relation to each EDS Field.	Parameters and conditions for completing each EDS Field.	Fallback Election for the relevant EDS Field.	Specified Operative Provisions.
R9	"**Pricing Convention 1.2 (Index – Observation)**"	Pricing System 1.2 (Index – Observation)	*ED Leg Reference Underlier*	[underlier]	Specify: [underlier] – Required (•) – TS	No Fallback	&1 MB Section 9.1.1 (*Pricing Disruption Events relating to ED Leg Reference Underliers*) &2 MB Section 9.10.1 (*Hierarchy of Pricing Disruption Consequences*) &3 MB Section 15.4.1 (*Adjustments*) &4 MB Section 15.5.1 (*Correction to Price or Level Published by Exchange or Index Sponsor or Other Price Source*) &5 Application of Pricing Disruption Percentage 2.0 (OP) &6 Application of Pricing Disruption Percentage in relation to Continuous Bid-up Offer-down Trading Disruption – Whole Index 2.0 (Single Index) (OP) &7 Pricing Disruption Events and Substitute Pricing (OP) &8 Specification of Substitute Pricing Elections (OP)
R10			*Relevant Derivatives Contract* – Observation Period Start Date	[derivatives contract]	Precondition: Pricing Election 5.1 (OSP Level) – Specify: [derivatives contract] – Required (•) – TS	No Fallback	
R11			*Relevant Derivatives Contract* – Observation Period Equity Valuation Date	[derivatives contract]	Precondition: Pricing Election 5.1 (OSP Level) – Specify: [derivatives contract] – Required (•) – TS	No Fallback	
R12			*Pricing Election* – Observation Period Start Date	/1 Pricing Election 1.1 (Agreed Price) /2 Pricing Election 2.1 (Index Close – Official Value) /3 Pricing Election 5.1 (OSP Level)	Specify: [EDS Field Available Election] – Required (•) – TS	No Fallback	
R13			*Agreed Price* – Observation Period Start Date	[*Value*]	Precondition: Pricing Election 1.1 (Agreed Price) – Specify: [*Value*] – Required (•) – TS	No Fallback	
R14			*Pricing Election* – Observation Period Equity Valuation Date	/1 Pricing Election 2.1 (Index Close – Official Value) /2 Pricing Election 5.1 (OSP Level)	Specify: [EDS Field Available Election] – Required (•) – TS	No Fallback	
R15		Exchange System 1.1 (Index Component)	*Primary Derivatives Exchange*	/1 Primary Futures Exchange /2 [exchange, quotation system, or execution facility]	Specify: [EDS Field Available Election] – Optional (•) – TS	Primary Futures Exchange	
R16			Pricing Day Exchange	/1 Primary Futures Exchange /2 [exchange, quotation system, or execution facility]	Specify: [EDS Field Available Election] – Optional (•) – TS	Primary Futures Exchange	

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Table 1.D.1.01 – Pricing Convention 1 {CONTINUED}
(SINGLE-CONDITION TABLE)

	C1	C2	C3	C4	C5	C6	C7
Term:	**"Convention"**	**System**	**EDS Field**	**EDS Field Available Election**	**EDS Field Parameters**	**EDS Field Fallback**	**Operative Provisions**
Guidance:	Pricing Convention is defined in this Table.	Specified System(s).	EDS Field(s) to be completed in the RS or TS.	Available Election(s) in relation to each EDS Field.	Parameters and conditions for completing each EDS Field.	Fallback Election for the relevant EDS Field.	Specified Operative Provisions.
R17	"**Pricing Convention 1.3 (Security – Forward – Knock-out)**"	Pricing System 1.3 (Security – Forward – Knock-out)	*ED Leg Reference Underlier*	[underlier]	Specify: [underlier] – Required (•) – TS	No Fallback	&1 MB Section 9.1.1 (*Pricing Disruption Events relating to ED Leg Reference Underliers*) &2 MB Section 9.10.1 (*Hierarchy of Pricing Disruption Consequences*) &3 MB Section 15.4.1 (*Adjustments*) &4 MB Section 15.5.1 (*Correction to Price or Level Published by Exchange or Index Sponsor or Other Price Source*)
R18			*Forward Price*	[*Value*]	Specify: [Value] – Required (•) – TS	No Fallback	
R19			*Knock-out Event Price*	[*Value*]	Specify: [Value] – Required (•) – TS	No Fallback	
R20		Exchange System 1.2 (Single Security)	*Primary Securities Exchange*	[exchange, quotation system, or execution facility]	Specify: [exchange, quotation system, or execution facility] – Required (•) – TS	No Fallback	
R21			*Acceptable Securities Exchange*	/1 Acceptable Securities Exchange 1 (Security) /2 *Principal European Exchanges* /3 [exchange, quotation system, or execution facility]	Specify: [EDS Field Available Election] – Optional (••) – TS	Acceptable Securities Exchange 1 (Security)	
R22			*Primary Derivatives Exchange*	[exchange, quotation system, or execution facility]	Specify: [exchange, quotation system, or execution facility] – Required (•) – TS	No Fallback	
R23			*Acceptable Derivatives Exchange*	/1 Acceptable Derivatives Exchange 1 (Derivatives Contract) /2 *Principal European Derivatives Exchanges* /3 [exchange, quotation system, or execution facility]	Specify: [EDS Field Available Election] – Optional (••) – TS	Acceptable Derivatives Exchange 1 (Derivatives Contract)	
R24			Pricing Disruption Securities Exchange	/1 *Primary Securities Exchange* /2 [exchange, quotation system, or execution facility]	Specify: [EDS Field Available Election] – Optional (••) – TS	*Primary Securities Exchange*	
R25			Pricing Disruption Derivatives Exchange	/1 *Primary Derivatives Exchange* /2 [exchange, quotation system, or execution facility]	Specify: [EDS Field Available Election] – Optional (•) – TS	*Primary Derivatives Exchange*	

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SECTION 1.D.2 – TABLES RELATING TO PRICING SYSTEMS

Table 1.D.2.01 – Pricing System 1
(SINGLE-CONDITION TABLE)

	C1	C2	C3	C4	C5	C6	C7	C8	C9
Term:	"Pricing System"	*ED Leg Reference Underlier*	*Type of Price*	*Pricing Disruption Event System*	*Pricing Disruption Event Hierarchy Methodology*	*Pricing Date*	*Pricing Election*	*Type of Derivatives Contract*	*Derivatives Contract Selection Methodology*
Guidance:	Pricing System is defined in this Table.	Specified ED Leg Reference Underlier.	Specified Type of Price.	Specified Pricing Disruption Event System.	Specified Pricing Disruption Event Hierarchy Methodology.	Specified Pricing Date.	Specified Pricing Election.	Specified Type of Derivatives Contract.	Specified Derivatives Contract Selection Methodology in relation to the relevant Type of Derivatives Contract.
R1	"**Pricing System 1.1 (Index – Observation)**"	EDS Specified [*ED Leg Reference Underlier*] – Index System 1.1	*Observation Price*	Pricing Disruption Event System 1.1 (Index – Observation)	Pricing Disruption Event Hierarchy Methodology 1 (Calculation Agent)	Observation Period Start Date	EDS Specified [*Pricing Election – Observation Period Start Date*]	*Relevant Derivatives Contract –* Observation Period Start Date	EDS Specified [*Relevant Derivatives Contract –* Observation Period Start Date]
R2						Initial – *Observation Date*	Pricing Election 2.1 (Index Close – Official Value)	*Not Relevant*	
R3						Interim – *Observation Date*			
R4						Observation Period Equity Valuation Date	EDS Specified [*Pricing Election –* Observation Period Equity Valuation Date]	*Relevant Derivatives Contract –* Observation Period Equity Valuation Date	EDS Specified [*Relevant Derivatives Contract –* Observation Period Equity Valuation Date]
R5	"**Pricing System 1.2 (Index – Observation)**"	EDS Specified [*ED Leg Reference Underlier*] – Index System 1.1	*Observation Price*	Pricing Disruption Event System 1.2 (Index – Observation)	Pricing Disruption Event Hierarchy Methodology 1 (Calculation Agent)	Observation Period Start Date	EDS Specified [*Pricing Election – Observation Period Start Date*]	*Relevant Derivatives Contract –* Observation Period Start Date	EDS Specified [*Relevant Derivatives Contract –* Observation Period Start Date]
R6						Initial – *Observation Date*	Pricing Election 2.1 (Index Close – Official Value)	*Not Relevant*	
R7						Interim – *Observation Date*			
R8						Observation Period Equity Valuation Date	EDS Specified [*Pricing Election –* Observation Period Equity Valuation Date]	*Relevant Derivatives Contract –* Observation Period Equity Valuation Date	EDS Specified [*Relevant Derivatives Contract –* Observation Period Equity Valuation Date]
R9	"**Pricing System 1.3 (Security – Forward – Knock-out)**"	EDS Specified [*ED Leg Reference Underlier*]	Closing Price	Pricing Disruption Event System 1.3 (Acc/Dec – Observation)	Pricing Disruption Event Hierarchy Methodology 1 (Calculation Agent)	*Observation Date*	Pricing Election 6.1 (Single Security Close – Official Value)	*Not Relevant*	
R10			*Forward Price*				Pricing Election 1.2 (Forward Price)		
R11			*Knock-out Event Price*				Pricing Election 1.3 (Knock-out Event Price)		

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SECTION 1.D.3 – TABLES RELATING TO ED LEG REFERENCE UNDERLIER SYSTEMS

Table 1.D.3.01 – ED Leg Reference Underlier System 1
(SINGLE-CONDITION TABLE)

	C1	C2	C3
Term:	**"ED Leg Reference Underlier System"**	***Index Sponsor***	***Index Composition Determination Methodology***
Guidance:	ED Leg Reference Underlier System is defined in this Table.	Specified Index Sponsor.	Specified Index Composition Determination Methodology.
R1	**"Index System 1.1"**	Index Sponsor 1	Index Composition Determination Methodology 1 (Calculation Agent Determination)

SECTION 1.D.4 – TABLES RELATING TO EXCHANGE SYSTEMS

Table 1.D.4.01 – Exchange System 1
(SINGLE-CONDITION TABLE)

	C1	C2	C3
Term:	**"Exchange System"**	**Exchange Type**	**Exchange Selection Methodology**
Guidance:	Exchange System is defined in this Table.	Specified Exchange Type.	Specified Exchange Selection Methodology.
R1	**"Exchange System 1.1 (Index Component)"**	*Primary Securities Exchange*	Exchange Selection Methodology 1 (Primary Securities Exchange – Index)
R2		*Acceptable Securities Exchange*	Disapply (*Acceptable Securities Exchange*)
R3		*Primary Derivatives Exchange*	EDS Specified [*Primary Derivatives Exchange*]
R4		*Acceptable Derivatives Exchange*	Disapply (*Acceptable Derivatives Exchange*)
R5		Pricing Day Exchange	EDS Specified [Pricing Day Exchange]
R6		Pricing Disruption Securities Exchange	*Primary Securities Exchange*
R7		Pricing Disruption Derivatives Exchange	Primary Futures Exchange
R8	**"Exchange System 1.2 (Single Security)"**	*Primary Securities Exchange*	EDS Specified [*Primary Securities Exchange*]
R9		*Acceptable Securities Exchange*	EDS Specified [*Acceptable Securities Exchange*]
R10		*Primary Derivatives Exchange*	EDS Specified [*Primary Derivatives Exchange*]
R11		*Acceptable Derivatives Exchange*	EDS Specified [*Acceptable Derivatives Exchange*]
R12		Pricing Day Exchange	*Primary Securities Exchange*
R13		Pricing Disruption Securities Exchange	EDS Specified [Pricing Disruption Securities Exchange]
R14		Pricing Disruption Derivatives Exchange	EDS Specified [Pricing Disruption Derivatives Exchange]

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SECTION 1.D.5 – TABLES RELATING TO PRICING DISRUPTION EVENT SYSTEMS

Table 1.D.5.01 – Pricing Disruption Event System 1
(MULTI-CONDITION TABLE)

	C1	C2	C3	C4	C5
Term:	***"Pricing Disruption Event System"***	***Pricing Date***	***Pricing Election***	***Pricing Disruption Event***	***Pricing Disruption Consequence***
Guidance:	Pricing Disruption Event System is defined in this Table.	Pricing Date which must be applicable for the consequences to apply.	Pricing Election which must be applicable for the consequences to apply.	Specified Pricing Disruption Event.	Specified Pricing Disruption Consequence.
R1	"**Pricing Disruption Event System 1.1 (Index – Observation)**"	Observation Period Start Date – Non-Forward Starting	Pricing Election 2.1 (Index Close – Official Value)	(Basic Trading Disruption – Whole Index 2.0 (Single Index) – (PDEAE 2.0)) – PDE Election System 2.1	Substitute Pricing 2.0 – Pricing Election 3.1 (Prior Price – Index)
R2				(Pricing Disruption Exchange Disruption – Whole Index 2.0 (Single Index) – (PDEAE 2.0)) – PDE Election System 2.1	
R3				(Early Closure – Whole Index 2.0 (Single Index) – (PDEAE 2.0)) – PDE Election System 3.1	
R4				(Failure to Open – Whole Index 2.0 (Single-Index) – (PDEAE 2.0)) – PDE Election System 4.1	
R5				Pricing Disruption Event Aggregation Event 2.0 – PDE Election System 5.1	
R6				*Value Source Disruption* – PDE Election System 1.2	Substitute Pricing 2.0 – Pricing Election 2.2 (Index Close – Calculation Agent)
R7		Observation Period Start Date – *Forward Starting*		(Basic Trading Disruption – Whole Index 2.0 (Single Index) – (PDEAE 2.0)) – PDE Election System 2.1	(Limited Postponement – Valuation 1) – PDE Consequence Election System 1.1
R8				(Pricing Disruption Exchange Disruption – Whole Index 2.0 (Single Index) – (PDEAE 2.0)) – PDE Election System 2.1	
R9				(Early Closure – Whole Index 2.0 (Single Index) – (PDEAE 2.0)) – PDE Election System 3.1	
R10				(Failure to Open – Whole Index 2.0 (Single-Index) – (PDEAE 2.0)) – PDE Election System 4.1	
R11				Pricing Disruption Event Aggregation Event 2.0 – PDE Election System 5.1	
R12				*Value Source Disruption* – PDE Election System 1.2	Substitute Pricing 2.0 – Pricing Election 2.2 (Index Close – Calculation Agent)
R13		Observation Period Start Date	Pricing Election 5.1 (OSP Level)	*Permanent PDDC Adjustment* – PDE Election System 1.5	Substitute Pricing 2.0 – PDE Consequence Election System 2.1
R14				(*Limited PDDC Adjustment – OSP*) – PDE Election System 1.3	Unlimited Postponement – Valuation
R15			Pricing Election 1.1 (Agreed Price)	*Not Relevant*	
R16		/1 Initial – *Observation Date* /2 Interim – *Observation Date*	Pricing Election 2.1 (Index Close – Official Value)	(Basic Trading Disruption – Whole Index 2.0 (Single Index) – (PDEAE 2.0)) – PDE Election System 2.1	Substitute Pricing 2.0 – Pricing Election 4.1 (Prior Pricing Date Price)
R17				(Pricing Disruption Exchange Disruption – Whole Index 2.0 (Single Index) – (PDEAE 2.0)) – PDE Election System 2.1	
R18				(Early Closure – Whole Index 2.0 (Single Index) – (PDEAE 2.0)) – PDE Election System 3.1	
R19				(Failure to Open – Whole Index 2.0 (Single-Index) – (PDEAE 2.0)) – PDE Election System 4.1	
R20				Pricing Disruption Event Aggregation Event 2.0 – PDE Election System 5.1	
R21				*Value Source Disruption* – PDE Election System 1.2	Substitute Pricing 2.0 – Pricing Election 2.2 (Index Close – Calculation Agent)
R22		Observation Period Equity Valuation Date	Pricing Election 5.1 (OSP Level)	*Permanent PDDC Adjustment* – PDE Election System 1.6	Substitute Pricing 2.0 – PDE Consequence Election System 2.2
R23				(*Limited PDDC Adjustment – OSP*) – PDE Election System 1.4	*Unlimited Postponement – Single Pricing Date*
R24			Pricing Election 2.1 (Index Close – Official Value)	(Basic Trading Disruption – Whole Index 2.0 (Single Index) – (PDEAE 2.0)) – PDE Election System 2.1	(*Limited Postponement – Single Pricing Date*) – PDE Consequence Election System 1.1
R25				(Pricing Disruption Exchange Disruption – Whole Index 2.0 (Single Index) – (PDEAE 2.0)) – PDE Election System 2.1	
R26				(Early Closure – Whole Index 2.0 (Single Index) – (PDEAE 2.0)) – PDE Election System 3.1	
R27				(Failure to Open – Whole Index 2.0 (Single-Index) – (PDEAE 2.0)) – PDE Election System 4.1	
R28				Pricing Disruption Event Aggregation Event 2.0 – PDE Election System 5.1	
R29				*Value Source Disruption* – PDE Election System 1.2	Substitute Pricing 2.0 – Pricing Election 2.2 (Index Close – Calculation Agent)
R30		Any [*Pricing Date*]	Any [*Pricing Election*]	Primary Derivatives Exchange Mimic 1 (PDE) – PDE Election System 1.7	Primary Derivatives Exchange Mimic Consequence

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Table 1.D.5.01 – Pricing Disruption Event System 1{CONTINUED}
(MULTI-CONDITION TABLE)

	C1	C2	C3	C4	C5
Term:	"***Pricing Disruption Event System***"	***Pricing Date***	***Pricing Election***	***Pricing Disruption Event***	***Pricing Disruption Consequence***
Guidance:	Pricing Disruption Event System is defined in this Table.	Pricing Date which must be applicable for the consequences to apply.	Pricing Election which must be applicable for the consequences to apply.	Specified Pricing Disruption Event.	Specified Pricing Disruption Consequence.
R31	"**Pricing Disruption Event System 1.2 (Index – Observation)**"	Observation Period Start Date – Non-Forward Starting	Pricing Election 2.1 (Index Close – Official Value)	(Continuous Bid-up Offer-down Trading Disruption – Whole Index 2.0 (Single Index) – (PDEAE 2.0)) – PDE Election System 2.1	Substitute Pricing 2.0 – Pricing Election 3.1 (Prior Price – Index)
R32				(Pricing Disruption Exchange Disruption – Whole Index 2.0 (Single Index) – (PDEAE 2.0)) – PDE Election System 2.1	
R33				(Early Closure – Whole Index 2.0 (Single Index) – (PDEAE 2.0)) – PDE Election System 3.1	
R34				(Failure to Open – Whole Index 2.0 (Single-Index) – (PDEAE 2.0)) – PDE Election System 4.1	
R35				Pricing Disruption Event Aggregation Event 2.0 – PDE Election System 5.1	
R36				*Value Source Disruption* – PDE Election System 1.2	Substitute Pricing 2.0 – Pricing Election 2.2 (Index Close – Calculation Agent)
R37		Observation Period Start Date – *Forward Starting*		(Continuous Bid-up Offer-down Trading Disruption – Whole Index 2.0 (Single Index) – (PDEAE 2.0)) – PDE Election System 2.1	(Limited Postponement – Valuation 1) – PDE Consequence Election System 1.1
R38				(Pricing Disruption Exchange Disruption – Whole Index 2.0 (Single Index) – (PDEAE 2.0)) – PDE Election System 2.1	
R39				(Early Closure – Whole Index 2.0 (Single Index) – (PDEAE 2.0)) – PDE Election System 3.1	
R40				(Failure to Open – Whole Index 2.0 (Single-Index) – (PDEAE 2.0)) – PDE Election System 4.1	
R41				Pricing Disruption Event Aggregation Event 2.0 – PDE Election System 5.1	
R42				*Value Source Disruption* – PDE Election System 1.2	Substitute Pricing 2.0 – Pricing Election 2.2 (Index Close – Calculation Agent)
R43		Observation Period Start Date	Pricing Election 5.1 (OSP Level)	*Permanent PDDC Adjustment* – PDE Election System 1.5	Substitute Pricing 2.0 – PDE Consequence Election System 2.1
R44				(*Limited PDDC Adjustment – OSP*) – PDE Election System 1.3	Unlimited Postponement – Valuation
R45			Pricing Election 1.1 (Agreed Price)	*Not Relevant*	
R46		/1 Initial – *Observation Date* /2 Interim – *Observation Date*	Pricing Election 2.1 (Index Close – Official Value)	(Continuous Bid-up Offer-down Trading Disruption – Whole Index 2.0 (Single Index) – (PDEAE 2.0)) – PDE Election System 2.1	Substitute Pricing 2.0 – Pricing Election 4.1 (Prior Pricing Date Price)
R47				(Pricing Disruption Exchange Disruption – Whole Index 2.0 (Single Index) – (PDEAE 2.0)) – PDE Election System 2.1	
R48				(Early Closure – Whole Index 2.0 (Single Index) – (PDEAE 2.0)) – PDE Election System 3.1	
R49				(Failure to Open – Whole Index 2.0 (Single-Index) – (PDEAE 2.0)) – PDE Election System 4.1	
R50				Pricing Disruption Event Aggregation Event 2.0 – PDE Election System 5.1	
R51				*Value Source Disruption* – PDE Election System 1.2	Substitute Pricing 2.0 – Pricing Election 2.2 (Index Close – Calculation Agent)
R52		Observation Period Equity Valuation Date	Pricing Election 5.1 (OSP Level)	*Permanent PDDC Adjustment* – PDE Election System 1.6	Substitute Pricing 2.0 – PDE Consequence Election System 2.2
R53				(*Limited PDDC Adjustment – OSP*) – PDE Election System 1.4	*Unlimited Postponement – Single Pricing Date*
R54			Pricing Election 2.1 (Index Close – Official Value)	(Continuous Bid-up Offer-down Trading Disruption – Whole Index 2.0 (Single Index) – (PDEAE 2.0)) – PDE Election System 2.1	(*Limited Postponement – Single Pricing Date*) – PDE Consequence Election System 1.1
R55				(Pricing Disruption Exchange Disruption – Whole Index 2.0 (Single Index) – (PDEAE 2.0)) – PDE Election System 2.1	
R56				(Early Closure – Whole Index 2.0 (Single Index) – (PDEAE 2.0)) – PDE Election System 3.1	
R57				(Failure to Open – Whole Index 2.0 (Single-Index) – (PDEAE 2.0)) – PDE Election System 4.1	
R58				Pricing Disruption Event Aggregation Event 2.0 – PDE Election System 5.1	
R59				*Value Source Disruption* – PDE Election System 1.2	Substitute Pricing 2.0 – Pricing Election 2.2 (Index Close – Calculation Agent)
R60		Any [*Pricing Date*]	Any [*Pricing Election*]	Primary Derivatives Exchange Mimic 1 (PDE) – PDE Election System 1.7	Primary Derivatives Exchange Mimic Consequence

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Table 1.D.5.01 – Pricing Disruption Event System 1{CONTINUED}
(MULTI-CONDITION TABLE)

	C1	C2	C3	C4	C5
Term:	***"Pricing Disruption Event System"***	***Pricing Date***	***Pricing Election***	***Pricing Disruption Event***	***Pricing Disruption Consequence***
Guidance:	Pricing Disruption Event System is defined in this Table.	Pricing Date which must be applicable for the consequences to apply.	Pricing Election which must be applicable for the consequences to apply.	Specified Pricing Disruption Event.	Specified Pricing Disruption Consequence.
R61	**"Pricing Disruption Event System 1.3 (Acc/Dec – Observation)"**	/1 Initial – *Observation Date* /2 Interim – *Observation Date*	Closing Price	(*Basic Trading Disruption – Security*) – PDE Election System 6.1	(Limited Postponement – Valuation 2 – CA Optional Termination) – PDE Consequence Election System 3.1
R62				(*Pricing Disruption Exchange Disruption – Security*) – PDE Election System 6.1	
R63				(*Early Closure – Security*) – PDE Election System 7.1	
R64				(*Failure to Open – Security*) – PDE Election System 8.1	
R65		Observation Period End Date		(*Basic Trading Disruption – Security*) – PDE Election System 6.1	(*Limited Postponement – Single Pricing Date* – CA Optional Termination) – PDE Consequence Election System 3.1
R66				(*Pricing Disruption Exchange Disruption – Security*) – PDE Election System 6.1	
R67				(*Early Closure – Security*) – PDE Election System 7.1	
R68				(*Failure to Open – Security*) – PDE Election System 8.1	
R69		Any [*Pricing Date*]	/1 *Forward Price* /2 *Knock-out Event Price*	*Not Relevant*	

SECTION 1.D.6 – TABLES RELATING TO PDE ELECTION SYSTEMS

Table 1.D.6.01 – PDE Election System 1
(SINGLE-CONDITION TABLE)

	C1	C2	C3
Term:	**"PDE Election System"**	***Pricing Disruption Testing Period***	***Pricing Disruption Derivatives Contract – Derivatives Contract Selection Methodology***
Guidance:	PDE Election System is defined in this Table.	Specified Pricing Disruption Testing Period.	Specified Pricing Disruption Derivatives Contract.
R1	**"PDE Election System 1.1"**	(*Trade Date* – Observation Period Equity Valuation Date) – *(inclusive)(inclusive)*	*Not Relevant*
R2	**"PDE Election System 1.2"**	*Scheduled* Publication Time 1 (Official Daily Closing Level)	*Not Relevant*
R3	**"PDE Election System 1.3"**	*Scheduled ODTPPT*	*Relevant Derivatives Contract* – (Observation Period Start Date)
R4	**"PDE Election System 1.4"**	*Scheduled ODTPPT*	*Relevant Derivatives Contract* – (Observation Period Equity Valuation Date)
R5	**"PDE Election System 1.5"**	(*Trade Date* – Observation Period Start Date) – *(inclusive)(inclusive)*	*Relevant Derivatives Contract* – (Observation Period Start Date)
R6	**"PDE Election System 1.6"**	(Observation Period Start Date – Observation Period Equity Valuation Date) – *(exclusive)(inclusive)*	*Relevant Derivatives Contract* – (Observation Period Equity Valuation Date)
R7	**"PDE Election System 1.7"**	(*Trade Date* – Observation Period Equity Valuation Date) – *(inclusive)(inclusive)*	/1 *Relevant Derivatives Contract* – (Observation Period Start Date) /2 *Relevant Derivatives Contract* – (Observation Period Equity Valuation Date)

Table 1.D.6.02 – PDE Election System 2
(SINGLE-CONDITION TABLE)

	C1	C2	C3	C4	C5	C6
Term:	**"PDE Election System"**	***Pricing Disruption Testing Period***	***Pricing Disruption Percentage***	***Component Percentage Testing Time***	***Pricing Disruption Derivatives Contract – Derivatives Contract Selection Methodology***	***Pricing Disruption Exchange***
Guidance:	PDE Election System is defined in this Table.	Specified Pricing Disruption Testing Period.	Specified Pricing Disruption Percentage.	Specified Component Percentage Testing Time.	Specified Pricing Disruption Derivatives Contract.	Specified Pricing Disruption Exchange.
R1	**"PDE Election System 2.1"**	(5 minutes pre – *ACTR*) – *ACTR*	20% – Percentage Publisher 1 (Bloomberg)	Prior Publication Time 1 (Official Daily Closing Level)	PDDC 1 (Futures Contracts)	&1 Pricing Disruption Securities Exchange &2 Pricing Disruption Derivatives Exchange

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Table 1.D.6.03 – PDE Election System 3
(SINGLE-CONDITION TABLE)

	C1	C2	C3	C4	C5	C6	C7
Term:	**"PDE Election System"**	***Early Closure Cut-off Time***	***Early Closure Cut-off Period***	***Pricing Disruption Percentage***	***Component Percentage Testing Time***	***Pricing Disruption Derivatives Contract – Derivatives Contract Selection Methodology***	***Pricing Disruption Exchange***
Guidance:	PDE Election System is defined in this Table.	Specified Early Closure Cut-off Time.	Specified Early Closure Cut-off Period.	Specified Pricing Disruption Percentage.	Specified Component Percentage Testing Time.	Specified Pricing Disruption Derivatives Contract.	Specified Pricing Disruption Exchange.
R1	"**PDE Election System 3.1**"	1 hour	*ACTR*	20% – Percentage Publisher 1 (Bloomberg)	Prior Publication Time 1 (Official Daily Closing Level)	PDDC 1 (Futures Contracts)	&1 Pricing Disruption Securities Exchange &2 Pricing Disruption Derivatives Exchange

Table 1.D.6.04 – PDE Election System 4
(SINGLE-CONDITION TABLE)

	C1	C2	C3	C4	C5
Term:	**"PDE Election System"**	***Pricing Disruption Percentage***	***Component Percentage Testing Time***	***Pricing Disruption Derivatives Contract – Derivatives Contract Selection Methodology***	***Pricing Disruption Exchange***
Guidance:	PDE Election System is defined in this Table.	Specified Pricing Disruption Percentage.	Specified Component Percentage Testing Time.	Specified Pricing Disruption Derivatives Contract.	Specified Pricing Disruption Exchange.
R1	"**PDE Election System 4.1**"	20% – Percentage Publisher 1 (Bloomberg)	Prior Publication Time 1 (Official Daily Closing Level)	PDDC 1 (Futures Contracts)	&1 Pricing Disruption Securities Exchange &2 Pricing Disruption Derivatives Exchange

Table 1.D.6.05 – PDE Election System 5
(SINGLE-CONDITION TABLE)

	C1	C2	C3	C4
Term:	**"PDE Election System"**	***Pricing Disruption Testing Period***	***Pricing Disruption Percentage***	***Component Percentage Testing Time***
Guidance:	PDE Election System is defined in this Table.	Specified Pricing Disruption Testing Period.	Specified Pricing Disruption Percentage.	Specified Component Percentage Testing Time.
R1	"**PDE Election System 5.1**"	*AOTR – ACTR*	20% – Percentage Publisher 1 (Bloomberg)	Prior Publication Time 1 (Official Daily Closing Level)

Table 1.D.6.06 – PDE Election System 6
(SINGLE-CONDITION TABLE)

	C1	C2	C3	C4
Term:	**"PDE Election System"**	***Pricing Disruption Testing Period***	***Pricing Disruption Derivatives Contract – Derivatives Contract Selection Methodology***	***Pricing Disruption Exchange***
Guidance:	PDE Election System is defined in this Table.	Specified Pricing Disruption Testing Period.	Specified Pricing Disruption Derivatives Contract.	Specified Pricing Disruption Exchange.
R1	"**PDE Election System 6.1**"	(1 hour pre – *ACTR*) – *ACTR*	PDDC 2 (Futures and Options Contracts)	&1 Pricing Disruption Securities Exchange &2 Pricing Disruption Derivatives Exchange

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Table 1.D.6.07 – PDE Election System 7
(SINGLE-CONDITION TABLE)

	C1	C2	C3	C4
Term:	**"PDE Election System"**	***Early Closure Cut-off Time***	***Early Closure Cut-off Period***	***Pricing Disruption Exchange***
Guidance:	PDE Election System is defined in this Table.	Specified Early Closure Cut-off Time.	Specified Early Closure Cut-off Period.	Specified Pricing Disruption Exchange.
R1	**"PDE Election System 7.1"**	*ACTR*	1 hour	&1 Pricing Disruption Securities Exchange &2 Pricing Disruption Derivatives Exchange

Table 1.D.6.08 – PDE Election System 8
(SINGLE-CONDITION TABLE)

	C1	C2	C3
Term:	**"PDE Election System"**	***Pricing Disruption Derivatives Contract – Derivatives Contract Selection Methodology***	***Pricing Disruption Exchange***
Guidance:	PDE Election System is defined in this Table.	Specified Pricing Disruption Derivatives Contract.	Specified Pricing Disruption Exchange.
R1	**"PDE Election System 8.1"**	PDDC 2 (Futures and Options Contracts)	&1 Pricing Disruption Securities Exchange &2 Pricing Disruption Derivatives Exchange

SECTION 1.D.7 – TABLES RELATING TO PDE CONSEQUENCE ELECTION SYSTEMS

Table 1.D.7.01 – PDE Consequence Election System 1
(SINGLE-CONDITION TABLE)

	C1	C2	C3
Term:	**"PDE Consequence Election System"**	**Postponement Period**	***Substitute Pricing Election***
Guidance:	PDE Election System is defined in this Table.	Specified Postponement Period.	Specified Substitute Pricing Election.
R1	**"PDE Consequence Election System 1.1"**	8 *Scheduled Pricing Days*	Pricing Election 2.2 (Index Close – Calculation Agent)

Table 1.D.7.02 – PDE Consequence Election System 2
(SINGLE-CONDITION TABLE)

	C1	C2	C3
Term:	**"PDE Consequence Election System"**	***Substitute Pricing Election***	***Substitute Pricing Disruption Consequence***
Guidance:	PDE Consequence Election System is defined in this Table.	Specified Substitute Pricing Election.	Specified Substitute Pricing Disruption Consequence.
R1	**"PDE Consequence Election System 2.1"**	Pricing Election 2.1 (Index Close – Official Value)	(Limited Postponement – Valuation 1) – PDE Consequence Election System 1.1
R2	**"PDE Consequence Election System 2.2"**	Pricing Election 2.1 (Index Close – Official Value)	(*Limited Postponement – Single Pricing Date*) – PDE Consequence Election System 1.1

Table 1.D.7.03 – PDE Consequence Election System 3
(SINGLE-CONDITION TABLE)

	C1	C2	C3	C4
Term:	**"PDE Consequence Election System"**	***Postponement Period***	***Substitute Pricing Election***	***CA Optional Termination Consequence***
Guidance:	PDE Election System is defined in this Table.	Specified Postponement Period.	Specified Substitute Pricing Election.	Specified CA Optional Termination Consequence.
R1	**"PDE Consequence Election System 3.1"**	8 *Scheduled Pricing Days*	Pricing Election 6.2 (Single Security Close – Calculation Agent)	Cancellation and Payment 1 – Cancellation Amount System 2.1 (ShrFwd)

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SECTION 1.D.8 – TABLES RELATING TO PRICING ELECTIONS

Table 1.D.8.01 – Pricing Elections 1 (Agreed Values)
(SINGLE-CONDITION TABLE)

	C1	C2	C3	C4	C5	C6
Term:	"*Pricing Election*"	*Pricing Time or Period*	*Type of Value*	*Value Source*	*Valuer*	*Agreed Price*
Guidance:	Pricing Election is defined in this Table.	Specified Pricing Time or Period.	Specified Type of Value.	Specified Value Source.	Specified Valuer.	Specified Agreed Price.
R1	"**Pricing Election 1.1 (Agreed Price)**"	*Not Relevant*	*Agreed Price*	*Not Relevant*		EDS Specified [*Agreed Price*]
R2	"**Pricing Election 1.2 (Forward Price)**"	*Not Relevant*	*Agreed Price*	*Not Relevant*		EDS Specified [*Forward Price*]
R3	"**Pricing Election 1.3 (Knock-out Event Price)**"	*Not Relevant*	*Agreed Price*	*Not Relevant*		EDS Specified [*Knock-out Event Price*]

Table 1.D.8.02 – Pricing Elections 2 (Index Close)
(SINGLE-CONDITION TABLE)

	C1	C2	C3	C4	C5
Term:	"*Pricing Election*"	*Pricing Time or Period*	*Type of Value*	*Value Source*	*Valuer*
Guidance:	Pricing Election is defined in this Table.	Specified Pricing Time or Period.	Specified Type of Value.	Specified Value Source.	Specified Valuer.
R1	"**Pricing Election 2.1 (Index Close – Official Value)**"	*Actual* Publication Time 1 (Official Daily Closing Level)	*Official Value*	*Index Sponsor*	*Calculation Agent*
R2	"**Pricing Election 2.2 (Index Close – Calculation Agent)**"	*Scheduled* Publication Time 1 (Official Daily Closing Level)	*Calculation Agent Price Determination*	*Calculation Agent*	

Table 1.D.8.03 – Pricing Elections 3 (Prior Price)
(SINGLE-CONDITION TABLE)

	C1	C2	C3	C4	C5
Term:	"*Pricing Election*"	*Pricing Time or Period*	*Type of Value*	*Value Source*	*Valuer*
Guidance:	Pricing Election is defined in this Table.	Specified Pricing Time or Period.	Specified Type of Value.	Specified Value Source.	Specified Valuer.
R1	"**Pricing Election 3.1 (Prior Price – Index)**"	Pricing Time 1 (Value)	Prior Price – Pre-Disruption	*Index Sponsor*	*Calculation Agent*

Table 1.D.8.04 – Pricing Elections 4 (Prior Price – Agreed Price)
(SINGLE-CONDITION TABLE)

	C1	C2	C3	C4	C5	C6
Term:	"*Pricing Election*"	*Pricing Time or Period*	*Type of Value*	*Value Source*	*Valuer*	*Agreed Price*
Guidance:	Pricing Election is defined in this Table.	Specified Pricing Time or Period.	Specified Type of Value.	Specified Value Source.	Specified Valuer.	Specified Agreed Price.
R1	"**Pricing Election 4.1 (Prior Pricing Date Price)**"	Pricing Time 1 (Value)	*Agreed Price*	*Not Relevant*		Prior Pricing Date Price – Observation Price

Table 1.D.8.05 – Pricing Elections 5 (OSP Level)
(SINGLE-CONDITION TABLE)

	C1	C2	C3	C4	C5
Term:	"*Pricing Election*"	*Pricing Time or Period*	*Type of Value*	*Value Source*	*Valuer*
Guidance:	Pricing Election is defined in this Table.	Specified Pricing Time or Period.	Specified Type of Value.	Specified Value Source.	Specified Valuer.
R1	"**Pricing Election 5.1 (OSP Level)**"	*Actual ODTPPT*	Official Settlement Price – Relevant Derivatives Contract	*Primary Derivatives Exchange*	*Calculation Agent*

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Table 1.D.8.06 – Pricing Elections 6 (Single Security Close)
(SINGLE-CONDITION TABLE)

	C1	C2	C3	C4	C5
Term:	"***Pricing Election***"	***Pricing Time or Period***	***Type of Value***	***Value Source***	***Valuer***
Guidance:	Pricing Election is defined in this Table.	Specified Pricing Time or Period.	Specified Type of Value.	Specified Value Source.	Specified Valuer.
R1	"**Pricing Election 6.1 (Single Security Close – Official Value)**"	*ACTR*	*Official Value*	*Primary Securities Exchange*	*Calculation Agent*
R2	"**Pricing Election 6.2 (Single Security Close – Calculation Agent)**"	*ACTR*	*Calculation Agent Price Determination*	*Calculation Agent*	

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ARTICLE 1.E – DATE CONVENTIONS

SECTION 1.E.1 – TABLES RELATING TO DATE CONVENTIONS

Table 1.E.1.01 – Date Convention 1 (ED Transaction)
(SINGLE-CONDITION TABLE)

	C1	C2	C3	C4	C5	C6	C7
Term:	**"Convention"**	**System**	**EDS Field**	**EDS Field Available Election**	**EDS Field Parameters**	**EDS Field Fallback**	**Operative Provisions**
Guidance:	Date Convention is defined in this Table.	Specified System(s).	EDS Field(s) to be completed in the RS or TS.	Available Election(s) in relation to each EDS Field.	Parameters and conditions for completing each EDS Field.	Fallback Election for the relevant EDS Field.	Specified Operative Provisions.
R1	"**Date Convention 1.1 (ED Transaction)**"	Date Selection System 1.1 (ED Transaction)	*Trade Date*	[date]	Specify: [date] – Required (•) – TS	No Fallback	&1 MB Section 6.1.7 (*Times*) &2 MB Section 25.1.14 (*References to Dates and Times*) &3 Eligible Day Adjustment 2.0 (OP)
R2		Scheduled Timing System 1.1	*Not Relevant*				
R3		Type of Day Selection System 1.1 (Index)					
R4		Type of Day Selection System 1.2 (Notice)					
R5	"**Date Convention 1.2 (ED Transaction, Cash/Physical Settlement)**"	Conditional Type of Day Selection System 1.1 (Security – Cash/Physical)	*Not Relevant*				&1 MB Section 6.1.7 (*Times*) &2 MB Section 25.1.14 (*References to Dates and Times*) &3 Eligible Day Adjustment 2.0 (OP)
R6		Date Selection System 1.1 (ED Transaction)	*Trade Date*	[date]	Specify: [date] – Required (•) – TS	No Fallback	
R7		Scheduled Timing System 1.1	*Not Relevant*				

Table 1.E.1.02 – Date Convention 2 (ED Leg)
(SINGLE-CONDITION TABLE)

	C1	C2	C3	C4	C5	C6	C7
Term:	**"Convention"**	**System**	**EDS Field**	**EDS Field Available Election**	**EDS Field Parameters**	**EDS Field Fallback**	**Operative Provisions**
Guidance:	Date Convention is defined in this Table.	Specified System(s).	EDS Field(s) to be completed in the RS or TS.	Available Election(s) in relation to each EDS Field.	Parameters and conditions for completing each EDS Field.	Fallback Election for the relevant EDS Field.	Specified Operative Provisions.
R1	"**Date Convention 2.1 (Index – Observation)**"	Date Feature System 1.1 (Observation – Forward Starting)	*Not Relevant*				&1 Determination of Calculation Date 2.0 (OP) &2 Determination of EO Settlement Date 2.0 (OP)
R2		Date Selection System 1.2 (ED Leg)					
R3		Date Selection System 1.3 (Index – Observation)	Observation Period Equity Valuation Date	[date]	Specify: [date] – Required (•) – TS	No Fallback	
R4			Observation Period Start Date	/1 *Trade Date* /2 [date]	Specify: [EDS Field Available Election] – Optional (•) – TS	*Trade Date*	
R5		Period Selection System 1.1 (Observation Period)	*Not Relevant*				

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Table 1.E.1.02 – Date Convention 2 (ED Leg) {CONTINUED}
(SINGLE-CONDITION TABLE)

	C1	C2	C3	C4	C5	C6	C7
Term:	**“Convention”**	**System**	**EDS Field**	**EDS Field Available Election**	**EDS Field Parameters**	**EDS Field Fallback**	**Operative Provisions**
Guidance:	Date Convention is defined in this Table.	Specified System(s).	EDS Field(s) to be completed in the RS or TS.	Available Election(s) in relation to each EDS Field.	Parameters and conditions for completing each EDS Field.	Fallback Election for the relevant EDS Field.	Specified Operative Provisions.
R6	“**Date Convention 2.2 (Security – Acc/Dec – Cash/Physical)**”	Date Selection System 1.4 (ED Leg – Observation)	Initial – Observation Period Start Date	/1 *Trade Date* /2 [date]	Specify: [EDS Field Available Election] – Optional (•) – TS	*Trade Date*	&1 Determination of Calculation Date 2.0 (OP) &2 Determination of EO Settlement Date 2.0 (OP)
R7			Final – Observation Period End Date	[date]	Specify: [date] – Required (•) – TS	No Fallback	
R8		Conditional Date Selection System 1.1 (Settlement Dates)	*EO Prepayment Date*	/1 TD + Settlement Cycle /2 [date]	Precondition: *Equity Prepayment* – Specify: [EDS Field Available Election] – Optional (•) – TS	TD + Settlement Cycle	
R9		Period Selection System 2.1 (Multi-Valuation – Observation Period)	Period Duration	/1 Weekly /2 Bi-Weekly /3 Monthly /4 Agreed Period	Specify: [EDS Field Available Election] – Required (•) – TS	No Fallback	
R10			Agreed Period	number of [*Type of Day*]	Precondition: [Agreed Period] – Specify: [number of [*Type of Day*]] – Required (•) – TS	No Fallback	
R11			Number of Guaranteed Periods	/1 0 /2 [Value]	Specify: [EDS Field Available Election] – Optional (•) – TS	0	

SECTION 1.E.2 – TABLES RELATING TO DATE FEATURE SYSTEMS

Table 1.E.2.01 – Date Feature System 1
(MULTI-CONDITION TABLE)

	C1	C2	C3	C4
Term:	**“Date Feature System”**	***Type of Date***	***Feature***	***Feature Election***
Guidance:	Date Feature System is defined in this Table.	Type of Date which must be applicable for the consequences to apply	Specified Feature.	Specified Feature Election in relation to the relevant Feature.
R1	“**Date Feature System 1.1 (Observation – Forward Starting)**”	*Scheduled Observation Period Start Date – Trade Date*	*Variable Feature*	Non-Forward Starting
R2		*Scheduled Observation Period Start Date –* Any [Type of Date] Excluding [Trade Date]		*Forward Starting*

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SECTION 1.E.3 – TABLES RELATING TO TYPE OF DAY SELECTION SYSTEMS

Table 1.E.3.01 – Type of Day Selection System
(SINGLE-CONDITION TABLE)

	C1	C2	C3
Term:	**"Type of Day Selection System"**	***Type of Day***	***Type of Day Selection Methodology – Eligible Day Type***
Guidance:	Type of Day Selection System is defined in this Table.	Specified Type of Day.	Specified Eligible Day Type in relation to the relevant Type of Day.
R1	**"Type of Day Selection System 1.1 (Index)"**	*Cash Settlement Day*	*Currency Business Day – (Settlement Currency)*
R2		*Pricing Day*	Type of Day Methodology 1 (Pricing Day)
R3	**"Type of Day Selection System 1.2 (Notice)"**	*Notice Day* – Trade Party 1	Notice Exchange Business Day 1 – (Notice Exchange – Trade Party 1)
R4		*Notice Day* – Trade Party 2	Notice Exchange Business Day 1 – (Notice Exchange – Trade Party 2)
R5		*Notice Day* – (*Notice Agent* – Trade Party 1)	Notice Exchange Business Day 1 – (Notice Exchange – (*Notice Agent* – Trade Party 1))
R6		*Notice Day* – (*Notice Agent* – Trade Party 2)	Notice Exchange Business Day 1 – (Notice Exchange – (*Notice Agent* – Trade Party 2))
R7	**"Type of Day Selection System 1.3 (Security – Physical)"**	*Cash Settlement Day*	*Currency Business Day – (Settlement Currency)*
R8		*Physical Settlement Day*	*Clearance System Business Day*
R9		*Pricing Day*	Pricing Day Methodology 1 (Security)
R10	**"Type of Day Selection System 1.4 (Security – Cash)"**	*Cash Settlement Day*	*Currency Business Day – (Settlement Currency)*
R11		*Pricing Day*	Pricing Day Methodology 1 (Security)

Table 1.E.3.02 – Conditional Type of Day Selection System 1
(MULTI-CONDITION TABLE)

	C1	C2	C3	C4
Term:	**"Conditional Type of Day Selection System"**	***Feature***	***Feature Election***	**"Type of Day Selection System"**
Guidance:	Conditional Type of Day Selection System is defined in this Table.	Feature(s) which must be applicable for the consequences to apply.	Feature Election(s) which must be applicable for the consequences to apply.	Specified Type of Day Selection System.
R1	**"Conditional Type of Day Selection System 1.1 (Security – Cash/Physical)"**	*Settlement Feature*	*Physical Settlement*	Type of Day Selection System 1.2 (Notice)
R2				Type of Day Selection System 1.3 (Security – Physical)
R3			*Cash Settlement*	Type of Day Selection System 1.2 (Notice)
R4				Type of Day Selection System 1.4 (Security – Cash)

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SECTION 1.E.4 – TABLES RELATING TO DATE SELECTION SYSTEMS

Table 1.E.4.01 – Date Selection System 1
(SINGLE-CONDITION TABLE)

	C1	C2	C3	C4	C5
Term:	**"Date Selection System"**	***Type of Date***	***Type of Day***	***Eligible Day Adjustment Election***	***Date Selection Methodology***
Guidance:	Date Selection System is defined in this Table.	Specified Type of Date.	Specified Type of Day.	Specified Eligible Day Adjustment Election in relation to the relevant Type of Date.	Specified Date Selection Methodology in relation to the relevant Type of Date.
R1	**"Date Selection System 1.1 (ED Transaction)"**	*Trade Date*	*Not Relevant*		EDS Specified [*Trade Date*]
R2		Cancellation Effective Date			Date Selection Methodology 6 (Cancellation Effective Date)
R3		*ED Transaction Settlement Date*			*EO Settlement Date*
R4		*EE Cut-off Date*			Date Selection Methodology 3 (final Price Determination Date)
R5		*Final EE Cut-off Date*			*EE Cut-off Date*
R6	**"Date Selection System 1.2 (ED Leg)"**	*Calculation Date*	*Not Relevant*		Price Determination Date
R7		*Correction Cut-off Date*			Date Selection Methodology 1 (Settlement Cycle post publication)
R8		*EO Settlement Date*	*Cash Settlement Day*	*Following*	Date Selection Methodology 2 (Settlement Cycle post Calculation Date)
R9		*Pricing Date*	*Pricing Day*		Date Selection Methodology 5 (Pricing System Date)
R10	**"Date Selection System 1.3 (Index – Observation)"**	Observation Period End Date	*Not Relevant*		*Scheduled (no CoS)* Observation Period Equity Valuation Date
R11		Observation Period Start Date	*Pricing Day*	*Following*	EDS Specified [Observation Period Start Date]
R12		Observation Period Equity Valuation Date			EDS Specified [Observation Period Equity Valuation Date]
R13		*Observation Date*		*Not Relevant*	Date Selection Methodology 4 (Observation Dates)
R14		Price Determination Date	*Not Relevant*		Observation Period Equity Valuation Date
R15	**"Date Selection System 1.4 (ED Leg – Observation)"**	Correction Cut-off Date	*Not Relevant*		Correction Cut-off Date Selection Methodology 1
R16		*Pricing Date*	*Pricing Day*	*Following*	Pricing Date Selection Methodology 1
R17		*Observation Date*		*(unadjusted)*	Observation Date Selection Methodology 1
R18		Initial – Observation Period Start Date		*Following*	EDS Specified [Initial – Observation Period Start Date]
R19		Interim – Observation Period Start Date			Observation Period Start Date Selection Methodology 1
R20		Final – Observation Period Start Date			
R21		Initial – Observation Period End Date		*Preceding*	Observation Period End Date Selection Methodology 1
R22		Interim – Observation Period End Date			
R23		Final – Observation Period End Date		*Following*	EDS Specified [Final – Observation Period End Date]
R24	**"Date Selection System 1.5 (Physical Settlement, Period End Delivery)"**	*Calculation Date*	*Not Relevant*		Calculation Date Selection Methodology 1
R25		*Price Determination Date*			Price Determination Date Selection Methodology 1
R26		*EO Settlement Date*	&1 *Cash Settlement Day* &2 *Physical Settlement Day*	*Following*	EO Settlement Date Selection Methodology 1 (post-Calculation Date)
R27	**"Date Selection System 1.6 (Physical Settlement, Period Start Delivery)"**	*Calculation Date*	*Not Relevant*		Calculation Date Selection Methodology 1
R28		*Price Determination Date*			Price Determination Date Selection Methodology 2
R29		*EO Settlement Date*	&1 *Cash Settlement Day* &2 *Physical Settlement Day*	*Following*	EO Settlement Date Selection Methodology 1 (post-Calculation Date)
R30	**"Date Selection System 1.7 (Cash Settlement)"**	*Calculation Date*	*Not Relevant*		Calculation Date Selection Methodology 1
R31		*Price Determination Date*			Price Determination Date Selection Methodology 1
R32		*EO Settlement Date*	*Cash Settlement Day*	*Following*	EO Settlement Date Selection Methodology 1 (post-Calculation Date)
R33	**"Date Selection System 1.8 (Knock-out)"**	Knock Event Date	*Not Relevant*		Knock Event Date Selection Methodology 1
R34		Knock Event Determination Date			Knock Event Determination Date Selection Methodology 1
R35					
R36	**"Date Selection System 1.9 (EO Prepayment Date)"**	*EO Settlement Date*	*Not Relevant*		*EO Prepayment Date*
R37		*EO Prepayment Date*	*Cash Settlement Day*	*Following*	EDS Specified [*EO Prepayment Date*]

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Table 1.E.4.02 – Conditional Date Selection System 1
(MULTI-CONDITION TABLE)

	C1	C2	C3	C4	C5	C6
Term:	**"Conditional Date Selection System"**	***Feature***	***Feature Election***	**EO Settlement Amount**	**Designated Period Settlement Election**	**Date Selection System**
Guidance:	Conditional Date Selection System is defined in this Table.	Feature(s) which must be applicable for the consequences to apply	Feature Election(s) which must be applicable for the consequences to apply.	EO Settlement Amount which must be applicable for the consequences to apply.	Designated Period Settlement Election which must be applicable for the consequences to apply.	Specified Date Selection System.
R1	**"Conditional Date Selection System 1.1 (Settlement Dates)"**	*Settlement Feature*	/1 *Physical Settlement* /2 *Cash Settlement*	*EO Prepayment Amount*	*Not Relevant*	Date Selection System 1.9 (EO Prepayment Date)
R2		*Settlement Feature*	*Physical Settlement*	/1 EO Physical Settlement Amount /2 *EO Cash Settlement Amount* /3 EO Fractional Settlement Amount	Period End Delivery	Date Selection System 1.5 (Physical Settlement, Period End Delivery)
R3 **R4**				/1 EO Physical Settlement Amount /2 *EO Cash Settlement Amount* /3 EO Fractional Settlement Amount	Period Start Delivery	Date Selection System 1.6 (Physical Settlement, Period Start Delivery)
R5		*Settlement Feature*	*Cash Settlement*	*EO Cash Settlement Amount*	*Not Relevant*	Date Selection System 1.7 (Cash Settlement)
R6		*Valuation Feature*	*Knock-out*	*Not Relevant*	*Not Relevant*	Date Selection System 1.8 (Knock-out)

SECTION 1.E.5 – TABLES RELATING TO SCHEDULED TIMING SYSTEMS

Table 1.E.5.01 – Scheduled Timing System 1
(SINGLE-CONDITION TABLE)

	C1	C2	C3
Term:	**"Scheduled Timing System"**	***Schedule Reference Date***	***CoS Cut-off Date***
Guidance:	Scheduled Timing System is defined in this Table.	Specified Schedule Reference Date.	CoS Cut-off Date equals the Specified number of Eligible Days prior to the expected occurrence of circumstance.
R1	**"Scheduled Timing System 1.1"**	*Trade Date*	0 calendar days

SECTION 1.E.6 – TABLES RELATING TO PERIOD SELECTION SYSTEMS

Table 1.E.6.01 – Period Selection System 1
(SINGLE-CONDITION TABLE)

	C1	C2	C3	C4	C5
Term:	**"Period Selection System"**	***Type of Period***	***ED Period Start Date***	***ED Period End Date***	***Period Election***
Guidance:	Period Selection System is defined in this Table.	Specified Type of Period.	Specified ED Period Start Date.	Specified ED Period End Date.	Specified Period Election.
R1	**"Period Selection System 1.1 (Observation Period)"**	*Observation Period*	Observation Period Start Date	Observation Period End Date	– *(exclusive)(exclusive)*

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Table 1.E.6.02 – Period Selection System 2
(SINGLE-CONDITION TABLE)

	C1	C2	C3	C4	C5	C6	C7
Term:	**"Period Selection System"**	***Type of Period***	***ED Period Start Date***	***ED Period End Date***	***Period Election***	**Period Duration**	**Number of Guaranteed Periods**
Guidance:	Period Selection System is defined in this Table.	Specified Type of Period.	Specified ED Period Start Date.	Specified ED Period End Date.	Specified Period Election.	Specified Period Duration.	Specified number of periods which are Guaranteed Periods.
R1	"**Period Selection System 2.1 (Multi-Valuation – Observation Period)**"	Initial – *Observation Period*	Initial – Observation Period Start Date	*Scheduled* Initial – Observation Period End Date	– *(inclusive)(inclusive)*	EDS Specified [Period Duration] – Period Election System 1.1 (Agreed Period)	EDS Specified [Number of Guaranteed Periods]
R2		Interim – *Observation Period*	*Scheduled (no CoS)* Interim – Observation Period Start Date	*Scheduled* Interim – Observation Period End Date			
R3		Final – *Observation Period*	*Scheduled (no CoS)* Final – Observation Period Start Date	Final – Observation Period End Date			

SECTION 1.E.7 – TABLES RELATING TO DESIGNATED PERIOD SYSTEMS

Table 1.E.7.01 – Designated Period System 1
(SINGLE-CONDITION TABLE)

	C1	C2	C3
Term:	**"Designated Period System"**	**Designated Period**	**Designated Period Methodology**
Guidance:	Designated Period System is defined in this Table.	Specified Designated Period.	Specified Designated Period Methodology in relation to the relevant Type of Period.
R1	"**Designated Period System 1.1 (Guaranteed Periods)**"	Guaranteed Period	Guaranteed Period Methodology 1
R2		Non-Guaranteed Period	Non-Guaranteed Period Methodology 1

SECTION 1.E.8 – TABLES RELATING TO PERIOD ELECTION SYSTEMS

Table 1.E.8.01 – Period Election System 1
(MULTI-CONDITION TABLE)

	C1	C2	C3
Term:	**"Period Election System"**	**Period Duration**	**Agreed Period**
Guidance:	Period Election System is defined in this Table.	Period Duration which must be applicable for the consequences to apply	Specified Agreed Period.
R1	"**Period Election System 1.1 (Agreed Period)**"	/1 Weekly /2 Bi-Weekly /3 Monthly	*Not Relevant*
R2		Agreed Period	EDS Specified [Agreed Period]

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ARTICLE 1.F – DESIGNATED FEATURES

[RESERVED]

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ARTICLE 1.G – DESIGNATED ENTITIES CONVENTIONS

SECTION 1.G.1 – TABLES RELATING TO DESIGNATED ENTITIES CONVENTIONS

Table 1.G.1.01 – Designated Entities Convention 1 (ED Transaction)
(SINGLE-CONDITION TABLE)

Term:	C1 "Convention"	C2 System	C3 EDS Field	C4 EDS Field Available Election	C5 EDS Field Parameters	C6 EDS Field Fallback	C7 Operative Provisions
Guidance:	Designated Entities Convention is defined in this Table.	Specified System(s).	EDS Field(s) to be completed in the RS or TS.	Available Election(s) in relation to each EDS Field.	Parameters and conditions for completing each EDS Field.	Fallback Election for the relevant EDS Field.	Specified Operative Provisions.
R1	"**Designated Entities Convention 1.1 (ED Transaction)**"	Designated Entities System 1.1 (EDS Specified)	Trade Party 1	[person]	Specify: [person] – Required (•) – RS	No Fallback	&1 MB Section 15.1.1 (*General Obligations*) &2 MB Section 15.2.1 (*Calculation Agent Determinations*) &3 MB Section 15.2.2 (*Consistent Determinations*) &4 MB Section 15.2.3 (*Material Inputs*) &5 MB Section 15.6.1 (*Obligations in relation to a Third Party Calculation Agent*) &6 MB Section 15.6.2 (*Obligations of the Parties in relation to Third Parties*)
R2			Trade Party 2	[person]	Specify: [person] – Required (•) – RS	No Fallback	
R3			*Calculation Agent*	/1 Relevant ISDA Master Specified [*Calculation Agent*] /2 Trade Party 1 /3 Trade Party 2 /4 MSA Specified [*Calculation Agent*]	Specify: [EDS Field Available Election] – Optional (•) – RS	Relevant ISDA Master Specified [*Calculation Agent*]	
R4			*ED Hedging Party*	/1 Party Selection Methodology 1 (either Trade Party) /2 Trade Party 1 /3 Trade Party 2	Specify: [EDS Field Available Election] – Required (•) – RS	No Fallback	
R5			*Notice Agent* – Trade Party 1	/1 Relevant ISDA Master Specified [*Notice Agent* – Trade Party 1] /2 [person] /3 *Not Relevant*	Specify: [EDS Field Available Election] – Optional (•) – RS	Relevant ISDA Master Specified [*Notice Agent* – Trade Party 1]	
R6			*Notice Agent* – Trade Party 2	/1 Relevant ISDA Master Specified [*Notice Agent* – Trade Party 2] /2 [person] /3 *Not Relevant*	Specify: [EDS Field Available Election] – Optional (•) – RS	Relevant ISDA Master Specified [*Notice Agent* – Trade Party 2]	
R7		Designated Entities System 1.2 (Risk Allocation)	*Not Relevant*				

Table 1.G.1.02 – Designated Entities Convention 2 (ED Leg)
(SINGLE-CONDITION TABLE)

Term:	C1 "Convention"	C2 System	C3 EDS Field	C4 EDS Field Available Election	C5 EDS Field Parameters	C6 EDS Field Fallback	C7 Operative Provisions
Guidance:	Designated Entities Convention is defined in this Table.	Specified System(s).	EDS Field(s) to be completed in the RS or TS.	Available Election(s) in relation to each EDS Field.	Parameters and conditions for completing each EDS Field.	Fallback Election for the relevant EDS Field.	Specified Operative Provisions.
R1	"**Designated Entities Convention 2.1 (Variance)**"	Designated Entities System 2.1 (ED Leg – Variance)	Variance Buyer	/1 Trade Party 1 /2 Trade Party 2	Specify: [EDS Field Available Election] – Required (•) – TS	No Fallback	*Not Relevant*
R2			Variance Seller	/1 Party Selection Methodology 4 (Variance Seller) /2 Trade Party 1 /3 Trade Party 2	Specify: [EDS Field Available Election] – Optional (•) – TS	Party Selection Methodology 4 (Variance Seller)	

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Table 1.G.1.02 – Designated Entities Convention 2 (ED Leg) {CONTINUED}
(SINGLE-CONDITION TABLE)

	C1	C2	C3	C4	C5	C6	C7
Term:	**"Convention"**	**System**	**EDS Field**	**EDS Field Available Election**	**EDS Field Parameters**	**EDS Field Fallback**	**Operative Provisions**
Guidance:	Designated Entities Convention is defined in this Table.	Specified System(s).	EDS Field(s) to be completed in the RS or TS.	Available Election(s) in relation to each EDS Field.	Parameters and conditions for completing each EDS Field.	Fallback Election for the relevant EDS Field.	Specified Operative Provisions.
R3	**"Designated Entities Convention 2.2 (Volatility)"**	Designated Entities System 2.2 (ED Leg – Volatility)	Volatility Buyer	/1 Trade Party 1 /2 Trade Party 2	Specify: [EDS Field Available Election] – Required (•) – TS	No Fallback	*Not Relevant*
R4			Volatility Seller	/1 Party Selection Methodology 5 (Volatility Seller) /2 Trade Party 1 /3 Trade Party 2	Specify: [EDS Field Available Election] – Optional (•) – TS	Party Selection Methodology 5 (Volatility Seller)	
R5	**"Designated Entities Convention 2.3 (Acc/Dec)"**	Designated Entities System 2.3 (ED Leg – Acc/Dec)	*Buyer*	/1 Trade Party 1 /2 Trade Party 2	Specify: [EDS Field Available Election] – Required (•) – TS	No Fallback	*Not Relevant*
R6			*Seller*	/1 Seller Selection Methodology 1 /2 Trade Party 1 /3 Trade Party 2	Specify: [EDS Field Available Election] – Optional (•) – TS	Seller Selection Methodology 1	

SECTION 1.G.2 – TABLES RELATING TO DESIGNATED ENTITIES SYSTEMS

Table 1.G.2.01 – Designated Entities System 1
(SINGLE-CONDITION TABLE)

	C1	C2	C3
Term:	**"Designated Entities System"**	**Type of Party**	**Party Selection Methodology**
Guidance:	Designated Entities System is defined in this Table.	Specified Type of Party.	Specified Party Selection Methodology to apply in relation to the relevant Type of Party.
R1	**"Designated Entities System 1.1 (EDS Specified)"**	Trade Party 1	EDS Specified [Trade Party 1]
R2		Trade Party 2	EDS Specified [Trade Party 2]
R3		*Calculation Agent*	EDS Specified [*Calculation Agent*]
R4		*ED Hedging Party*	EDS Specified [*ED Hedging Party*]
R5		*Notice Agent* – Trade Party 1	EDS Specified [*Notice Agent* – Trade Party 1]
R6		*Notice Agent* – Trade Party 2	EDS Specified [*Notice Agent* – Trade Party 2]
R7	**"Designated Entities System 1.2 (Risk Allocation)"**	EE Electing Party	Party Selection Methodology 3 (EE System Party)
R8		*Illegality Event Determining Party*	

Table 1.G.2.02 – Designated Entities System 2
(SINGLE-CONDITION TABLE)

	C1	C2	C3
Term:	**"Designated Entities System"**	**Type of Party**	**Party Selection Methodology**
Guidance:	Designated Entities System is defined in this Table.	Specified Type of Party.	Specified Party Selection Methodology to apply in relation to the relevant Type of Party.
R1	**"Designated Entities System 2.1 (ED Leg – Variance)"**	*EO Party*	Party Selection Methodology 2 (EO System Party)
R2		Variance Buyer	EDS Specified [Variance Buyer]
R3		Variance Seller	EDS Specified [Variance Seller]
R4	**"Designated Entities System 2.2 (ED Leg – Volatility)"**	*EO Party*	Party Selection Methodology 2 (EO System Party)
R5		Volatility Buyer	EDS Specified [Volatility Buyer]
R6		Volatility Seller	EDS Specified [Volatility Seller]
R7	**"Designated Entities System 2.3 (ED Leg – Acc/Dec)"**	*EO Party*	EO System Party Selection Methodology
R8		*Buyer*	EDS Specified [*Buyer*]
R9		*Seller*	EDS Specified [*Seller*]

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ARTICLE 1.H – RISK ALLOCATION CONVENTIONS

SECTION 1.H.1 – TABLES RELATING TO RISK ALLOCATION CONVENTIONS

Table 1.H.1.01 – Risk Allocation Convention 1
(SINGLE-CONDITION TABLE)

	C1	C2	C3	C4	C5	C6	C7
Term:	**"Convention"**	**System**	**EDS Field**	**EDS Field Available Election**	**EDS Field Parameters**	**EDS Field Fallback**	**Operative Provisions**
Guidance:	Risk Allocation Convention is defined in this Table.	Specified applicable System(s).	EDS Field(s) to be completed in the RS or TS.	Available Election(s) in relation to each EDS Field.	Parameters and conditions for completing each EDS Field.	Fallback Election for the relevant EDS Field.	Specified Operative Provisions.
R1	"**Risk Allocation Convention 1.1 (Volatility)**"	EE System 1.1 (Volatility)	*Illegality Event Determining Party*	/1 Party Selection Methodology 1 (either Trade Party) /2 Trade Party 1 /3 *Calculation Agent*	Specify: [EDS Field Available Election] – Optional (•) – RS	Party Selection Methodology 1 (either Trade Party)	&1 MB Section 19.14.1 (*Hierarchy*) &2 MB Section 19.15.1 (*Hierarchy*) &3 MB Section 20.3.3 (*Application to Whole ED Transaction*) &4 MB Section 20.10.2 (*Methods of Determining Cancellation Amount*) &5 MB Section 20.10.10 (*Notice of Cancellation Amount*) &6 MB Section 20.10.11 (*Time of Payment*) &7 Extraordinary Events 2.0 (OP) &8 Procedure for Triggering Consequences 2.0 (OP)
R2	"**Risk Allocation Convention 1.2 (Volatility)** "	EE System 1.2 (Volatility)	*Illegality Event Determining Party*	/1 Party Selection Methodology 1 (either Trade Party) /2 Trade Party 1 /3 *Calculation Agent*	Specify: [EDS Field Available Election] – Optional (•) – RS	Party Selection Methodology 1 (either Trade Party)	&1 MB Section 19.14.1 (Hierarchy) &2 MB Section 19.15.1 (Hierarchy) &3 MB Section 20.3.3 (Application to Whole ED Transaction) &4 MB Section 20.10.2 (Methods of Determining Cancellation Amount) &5 MB Section 20.10.10 (Notice of Cancellation Amount) &6 MB Section 20.10.11 (Time of Payment) &7 Extraordinary Events 2.0 (OP) &8 Procedure for Triggering Consequences 2.0 (OP)
R3	"**Risk Allocation Convention 1.3 (ShrFwd)**"	EE System 1.3 (ShrFwd)	*Illegality Event Determining Party*	/1 Party Selection Methodology 1 (either Trade Party) /2 Trade Party 1 /3 *Calculation Agent*	Specify: [EDS Field Available Election] – Optional (•) – RS	Party Selection Methodology 1 (either Trade Party)	&1 MB Section 19.14.1 (*Hierarchy*) &2 MB Section 19.15.1 (*Hierarchy*) &3 MB Section 20.3.3 (*Application to Whole ED Transaction*) &4 MB Section 20.10.2 (*Methods of Determining Cancellation Amount*) &5 MB Section 20.10.10 (*Notice of Cancellation Amount*) &6 MB Section 20.10.11 (*Time of Payment*) &7 Extraordinary Events 2.0 (OP) &8 Procedure for Triggering Consequences 2.0 (OP)

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SECTION 1.H.2 – TABLES RELATING TO EE SYSTEMS

Table 1.H.2.01 – EE System 1
(SINGLE-CONDITION TABLE)

	C1	C2	C3	C4	C5	C6	C7	C8
Term:	**"EE System"**	**Extraordinary Event**	**EE Field**	**EE Field *Election***	**Consequence**	***Feature***	***Feature Election***	***Extraordinary Event Hierarchy Methodology***
Guidance:	EE System is defined in this Table.	Specified Extraordinary Event.	Specified EE Field	Specified Election in relation to the relevant EE Field.	Specified Consequence in relation to the relevant Extraordinary Event.	Specified Feature.	Specified Election in relation to the relevant Feature.	Specified Extraordinary Event Hierarchy Methodology.
R1	**"EE System 1.1 (Volatility)"**	Index Cancellation 1	*Not Relevant*		Cancellation and Payment 1 – Cancellation Amount System 1.1 (Volatility)	EE Trigger Feature	Automatically Triggered	*Not Relevant*
R2		Index Modification 1			Primary Derivatives Exchange Adjustment 1 – Cancellation Amount System 1.1 (Volatility)			
R3		*Change in Law*	*Illegality Event Determining Party*	EDS Specified [*Illegality Event Determining Party*]	Cancellation and Payment 1 – Cancellation Amount System 1.1 (Volatility)		Electively Triggered – EE Notice System 1	
R4			*CIL Number of Days*	30 calendar days				
R5		*Transaction Illegality*	*TI Number of Days*					
R6	**"EE System 1.2 (Volatility)"**	Index Cancellation 1	*Not Relevant*		Cancellation and Payment 1 – Cancellation Amount System 1.2 (Volatility)	EE Trigger Feature	Automatically Triggered	*Not Relevant*
R7		Index Modification 1			Primary Derivatives Exchange Adjustment 1 – Cancellation Amount System 1.2 (Volatility)			
R8		*Change in Law*	*Illegality Event Determining Party*	EDS Specified [*Illegality Event Determining Party*]	Cancellation and Payment 1 – Cancellation Amount System 1.2 (Volatility)		Electively Triggered – EE Notice System 1	
R9			*CIL Number of Days*	30 calendar days				
R10		*Transaction Illegality*	*TI Number of Days*					
R11	**"EE System 1.3 (ShrFwd)"**	*Delisting*	*Not Relevant*		Cancellation and Payment 1 – Cancellation Amount System 2.1 (ShrFwd)	EE Trigger Feature	Automatically Triggered	Extraordinary Event Hierarchy Methodology 1 (Calculation Agent Determination – ETC Event Priority)
R12		*Merger Event*	*Not Relevant*		*Calculation Agent Adjustment – Non PAE*			
R13		*Nationalization*	*Not Relevant*		Cancellation and Payment 1 – Cancellation Amount System 2.1 (ShrFwd)			
R14		*Potential Adjustment Event*	*Ordinary Dividend Methodology*	Calculation Agent Determination Methodology 1	*Calculation Agent Adjustment – PAE*			
R15		*Reverse Merger Event*	*Not Relevant*		*Calculation Agent Adjustment – Non PAE*			
R16		*Security Transfer Restriction*	*Not Relevant*		Cancellation and Payment 1 – Cancellation Amount System 2.1 (ShrFwd)			
R17		*Spin-off – Acceptable Securities Exchange*	*Not Relevant*		*Calculation Agent Adjustment – Non PAE*			
R18		*Spin-off – Other*	*Not Relevant*		Cancellation and Payment 1 – Cancellation Amount System 2.1 (ShrFwd)			
R19		*Change in Law*	*Illegality Event Determining Party*	EDS Specified [*Illegality Event Determining Party*]	Cancellation and Payment 1 – Cancellation Amount System 2.1 (ShrFwd)		Electively Triggered – EE Notice System 1	
R20			*CIL Number of Days*	30 calendar days				
R21		*Transaction Illegality*	*TI Number of Days*					
R22		*Hedging Party Hedging Disruption*	*Not Relevant*					
R23		*Increased Cost of Hedging (Exclude Substantial Likelihood)*	*Not Relevant*					

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SECTION 1.H.3 – TABLES RELATING TO EE NOTICE SYSTEM

Table 1.H.3.01 – EE Notice System 1
(SINGLE-CONDITION TABLE)

	C1	C2	C3	C4	C5
Term:	**"EE Notice System"**	**EE Electing Party**	***Feature***	***Feature Election***	**Minimum EE Notice Period**
Guidance:	EE Notice System is Specified in this Table	Specified EE Electing Party.	Specified Feature.	Specified Election in relation to the relevant Feature.	Specified Minimum EE Notice Period.
R1	**"EE Notice System 1"**	Party Selection Methodology 1 (either Trade Party)	EE Notice Feature	EE Continuation	2 *Scheduled (no CoS) Notice Days*

SECTION 1.H.4 – TABLES RELATING TO CANCELLATION AMOUNT SYSTEMS

Table 1.H.4.01 – Cancellation Amount System 1
(SINGLE-CONDITION TABLE)

	C1	C2	C3
Term:	**"Cancellation Amount System"**	***Cancellation Amount***	***Agreed Formula***
Guidance:	Cancellation Amount System is defined in this Table.	Specified method of determining the Cancellation Amount.	Specified Agreed Formula.
R1	**"Cancellation Amount System 1.1 (Volatility)"**	*Agreed Formula*	C&P Formula 1 (Volatility)
R2	**"Cancellation Amount System 1.2 (Volatility)"**	*Agreed Formula*	C&P Formula 2 (Volatility)

Table 1.H.4.02 – Cancellation Amount System 2
(SINGLE-CONDITION TABLE)

	C1	C2
Term:	**"Cancellation Amount System"**	***Cancellation Amount***
Guidance:	Cancellation Amount System is defined in this Table.	Specified method of determining the Cancellation Amount.
R1	**"Cancellation Amount System 2.1 (ShrFwd)"**	*Calculation Agent Valuation*

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ARTICLE 1.I – DISPUTE RESOLUTION CONVENTIONS

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ARTICLE 1.J – SETTLEMENT METHOD CONVENTIONS

SECTION 1.J.1 – TABLES RELATING TO SETTLEMENT METHOD CONVENTIONS

Table 1.J.1.01 – Settlement Method Convention 1
(SINGLE-CONDITION TABLE)

	C1	C2	C3	C4	C5	C6	C7
Term:	**"Convention"**	**System**	**EDS Field**	**EDS Field Available Election**	**EDS Field Parameters**	**EDS Field Fallback**	**Operative Provisions**
Guidance:	Settlement Method Convention is defined in this Table.	Specified System(s).	EDS Field(s) to be completed in the RS or TS.	Available Election(s) in relation to each EDS Field.	Parameters and conditions for completing each EDS Field.	Fallback Election for the relevant EDS Field.	Specified Operative Provisions.
R1	**"Settlement Method Convention 1.1 (Cash Settlement)"**	Settlement Amount System 1.1 (Cash Settlement)	*Settlement Currency*	[ISO currency code]	Specify: [ISO currency code] – Required (•) – RS/TS	No Fallback	&1 MB Section 15.3.1 (*Rounding Calculations*) &2 MB Section 16.1.1 (*ED Transaction Settlement Obligations*) &3 MB Section 17.1.1 (*Occurrence of a Settlement Disruption Event*) &4 Payments and Deliveries 2.0 (OP) &5 Settlement Disruption Events and the Cancellation Amount (OP)
R2		Settlement Cycle System 1.1 (Agreed)	*Settlement Cycle – Agreed*	/1 [number of EDS Specified [*Type of Day*]] /2 Two *Currency Business Days* – (*Settlement Currency*) /3 Three *Currency Business Days* – (*Settlement Currency*)	Specify: [EDS Field Available Election] – Required (•) – RS/TS	No Fallback	
R3		Rounding System 1.1 (Calculation Agent)	*Not Relevant*				
R4		Settlement System Election System 1.1 (Clearance System)	*Not Relevant*				
R5	**"Settlement Method Convention 1.2 (Cash/Physical Settlement)"**	Settlement Amount System 2.1 (Cash/Physical Settlement)	*Settlement Currency*	[ISO currency code]	Specify: [ISO currency code] – Required (•) – RS/TS	No Fallback	&1 MB Section 15.3.1 (*Rounding Calculations*) &2 MB Section 16.1.1 (*ED Transaction Settlement Obligations*) &3 Occurrence of a Settlement Disruption Event (OP) &4 Settlement Disruption Events and the Cancellation Amount 3.0 (OP)
R6			EO Prepayment Amount Settlement Currency		Precondition: Prepayment Settlement – Specify: [ISO currency code] – Optional (•) – RS/TS	*Settlement Currency*	
R7		Settlement Cycle System 1.1 (Agreed)	*Settlement Cycle – Agreed*	/1 [number of EDS Specified [*Type of Day*]] /2 Two *Clearance System Business Days* /3 Three *Clearance System Business Days*	Precondition: *Physical Settlement* – Specify: [EDS Field Available Election] – Required (•) – RS/TS	No Fallback	
R8				/1 [number of EDS Specified [*Type of Day*]] /2 Two *Currency Business Days* /3 Three *Currency Business Days*	Precondition: Cash Settlement – Specify: [EDS Field Available Election] – Required (•) – RS/TS	No Fallback	
R9		Rounding System 1.1 (Calculation Agent)	*Not Relevant*				
R10		Settlement System Election System 1.1 (Clearance System)	*Not Relevant*				

SECTION 1.J.2 – TABLES RELATING TO SETTLEMENT AMOUNT SYSTEMS

Table 1.J.2.01 – Settlement Amount System 1
(SINGLE-CONDITION TABLE)

	C1	C2	C3	C4	C5
Term:	**"Settlement Amount System"**	***ED Transaction Settlement Amount***	***Settlement Currency***	**Settlement Disruption Event**	**Settlement Disruption Consequence**
Guidance:	Settlement Amount System is defined in this Table.	Specified ED Transaction Settlement Amount.	Specified Settlement Currency.	Specified Settlement Disruption Event.	Specified Settlement Disruption Consequence.
R1	**"Settlement Amount System 1.1 (Cash Settlement)"**	*EO Settlement Amount*	EDS Specified [*Settlement Currency*]	Currency BD – Cash Settlement Disruption 2.0	Cash Settlement Disruption Consequence 2.0

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Table 1.J.2.02 – Settlement Amount System 2
(MULTI-CONDITION TABLE)

	C1	C2	C3	C4	C5	C6	C7
Term:	**"Settlement Amount System"**	***Feature***	***Feature Election***	**ED Transaction Settlement Amount**	***Settlement Currency***	**Settlement Disruption Event**	**Settlement Disruption Consequence**
Guidance:	Settlement Amount System is defined in this Table.	Feature(s) which must be applicable for the consequences to apply.	Feature Election(s) which must be applicable for the consequences to apply.	Specified ED Transaction Settlement Amount.	Specified Settlement Currency.	Specified Settlement Disruption Event.	Specified Settlement Disruption Consequence.
R1	**"Settlement Amount System 2.1 (Cash/Physical Settlement)"**	*Settlement Feature*	*Physical Settlement*	*EO Prepayment Amount*	EDS Specified [EO Prepayment Amount Settlement Currency]	Currency BD – Cash Settlement Disruption	Cash Settlement Disruption Consequence 1.1
R2				*EO Cash Settlement Amount*	EDS Specified [*Settlement Currency*]		
R3				EO Fractional Settlement Amount			
R4				EO Physical Settlement Amount	*Not Relevant*	Derivatives Contract/Security – Physical Settlement Disruption	Physical Settlement Disruption Consequence 1.1
R5			*Cash Settlement*	*EO Cash Settlement Amount*	EDS Specified [*Settlement Currency*]	Currency BD – Cash Settlement Disruption	Cash Settlement Disruption Consequence 1.1
R6				*EO Prepayment Amount*			

SECTION 1.J.3 – TABLES RELATING TO SETTLEMENT CYCLE SYSTEMS

Table 1.J.3.01 – Settlement Cycle System 1
(SINGLE-CONDITION TABLE)

	C1	C2	C3
Term:	**"Settlement Cycle System"**	***Settlement Cycle***	***Settlement Cycle – Agreed***
Guidance:	Settlement Cycle System is defined in this Table.	Specified Settlement Cycle.	Specified Settlement Cycle – Agreed.
R1	**"Settlement Cycle System 1.1 (Agreed)"**	*Settlement Cycle – Agreed*	EDS Specified [*Settlement Cycle – Agreed*]

SECTION 1.J.4 – TABLES RELATING TO ROUNDING SYSTEMS

Table 1.J.4.01 – Rounding System 1
(SINGLE-CONDITION TABLE)

	C1	C2
Term:	**"Rounding System"**	***Rounding Calculation Methodology***
Guidance:	Rounding System is defined in this Table.	Specified Rounding Calculation Methodology.
R1	**"Rounding System 1.1 (Calculation Agent)"**	Rounding Calculation Methodology 1 (Calculation Agent)

SECTION 1.J.5 – TABLES RELATING TO SETTLEMENT SYSTEM ELECTION SYSTEMS

Table 1.J.5.01 – Settlement System Election System 1
(SINGLE-CONDITION TABLE)

	C1	C2	C3
Term:	**"Settlement System Election System"**	***Settlement System***	***Clearance System***
Guidance:	Settlement System Election System is defined in this Table.	Specified Settlement System	Specified Settlement System Election.
R1	**"Settlement System Election System 1.1 (Clearance System)"**	*Clearance System*	Clearance System 1

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SECTION 1.J.6 – TABLES RELATING TO PHYSICAL SETTLEMENT DISRUPTION CONSEQUENCES

Table 1.J.6.01 – Physical Settlement Disruption Consequence 1
(SINGLE-CONDITION TABLE)

	C1	C2	C3	C4
Term:	**"Physical Settlement Disruption Consequence"**	***Settlement Disruption Methodology***	***Physical Settlement Disruption Postponement Period Methodology***	***Settlement System Business Days***
Guidance:	Physical Settlement Disruption Consequence is defined in this Table.	Specified Settlement Disruption Methodology.	Specified Physical Settlement Disruption Postponement Period Methodology.	Specified Settlement System Business Days.
R1	"**Physical Settlement Disruption Consequence 1.1**"	Physical Settlement Postponement Methodology 1	Physical Settlement Disruption Postponement Period Methodology 1	8 Settlement System Business Days

SECTION 1.J.7 – TABLES RELATING TO CASH SETTLEMENT DISRUPTION CONSEQUENCES

Table 1.J.7.01 – Cash Settlement Disruption Consequence 1
(SINGLE-CONDITION TABLE)

	C1	C2
Term:	**"Cash Settlement Disruption Consequence"**	***Settlement Disruption Methodology***
Guidance:	Cash Settlement Disruption Consequence is defined in this table.	Specified Settlement Disruption Methodology.
R1	"**Cash Settlement Disruption Consequence 1.1**"	Cash Settlement Postponement Methodology 3

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ARTICLE 1.K – NOTICE CONVENTIONS

SECTION 1.K.1 – TABLES RELATING TO NOTICE CONVENTIONS

Table 1.K.1.01 – Notice Convention 1
(SINGLE-CONDITION TABLE)

Term:	C1 "Convention"	C2 System	C3 EDS Field	C4 EDS Field Available Election	C5 EDS Field Parameters	C6 EDS Field Fallback	C7 Operative Provisions
Guidance:	Notice Convention is defined in this Table.	Specified System(s).	EDS Field(s) to be completed in the RS or TS.	Available Election(s) in relation to each EDS Field.	Parameters and conditions for completing each EDS Field.	Fallback Election for the relevant EDS Field.	Specified Operative Provisions.
R1	"**Notice Convention 1.1 (Written)**"	Notice System 1.1 (Written)	*Not Relevant*				&1 MB Section 23.1.1 (*Relevant ISDA Master Agreement*) &2 MB Section 23.1.2 (*Specified Notice Methodology*) &3 MB Section 23.3.1 (*Notice Content*) &4 MB Section 23.5.1 (*Effective Delivery*) &5 MB Section 23.5.5 (*Notice Agents*)
R2		Notice City System 1.1 (EDS Specified)	*Not Relevant*				
R3		Notice Exchange System 1.1 (EDS Specified)	Notice Exchange – Trade Party 1	[exchange, quotation system, or execution facility]	Specify: [exchange, quotation system, or execution facility] – Required (•) – RS/TS	No Fallback	
R4			Notice Exchange – Trade Party 2	[exchange, quotation system, or execution facility]	Specify: [exchange, quotation system, or execution facility] – Required (•) – RS/TS	No Fallback	
R5			Notice Exchange – (*Notice Agent* – Trade Party 1)	[exchange, quotation system, or execution facility]	Precondition: Any [*Notice Agent* – Trade Party 1] Excluding [Relevant ISDA Master Specified [*Notice Agent* – Trade Party 1]] – Specify: [exchange, quotation system, or execution facility] – Required (•) – RS/TS	No Fallback	
R6			Notice Exchange – (*Notice Agent* – Trade Party 2)	[exchange, quotation system, or execution facility]	Precondition: Any [*Notice Agent* – Trade Party 2] Excluding [Relevant ISDA Master Specified [*Notice Agent* – Trade Party 2]] – Specify: [exchange, quotation system, or execution facility] – Required (•) – RS/TS	No Fallback	

SECTION 1.K.2 – TABLES RELATING TO NOTICE SYSTEMS

Table 1.K.2.01 – Notice System 1
(SINGLE-CONDITION TABLE)

Term:	C1 "Notice System"	C2 *Type of Notice*	C3 *Notice Form*	C4 *Notice Delivery Method*	C5 *Notice Cut-off Time*
Guidance:	Notice System is defined in this Table.	Specified Type of Notice.	Specified Notice Form in relation to the relevant Type of Notice.	Specified Notice Delivery Method in relation to the relevant Type of Notice.	Specified Notice Cut-off Time in relation to the relevant Type of Notice.
R1	"**Notice System 1.1 (Written)**"	Cancellation Amount Notice	*(Written)*	*(Delivered not Orally)*	*SCTR* – Notice Exchange
R2		*EE Notice*			

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SECTION 1.K.3 – TABLES RELATING TO NOTICE CITY SYSTEMS

Table 1.K.3.01 – Notice City System 1
(SINGLE-CONDITION TABLE)

	C1	C2	C3
Term:	**"Notice City System"**	**Type of Party**	***Notice City***
Guidance:	Notice City System is defined in this Table.	Applicable Type of Party.	Specified Notice City.
R1	**"Notice City System 1.1 (EDS Specified)"**	Trade Party 1	Notice Exchange City
R2		Trade Party 2	
R3		*Notice Agent* – Trade Party 1	
R4		*Notice Agent* – Trade Party 2	

SECTION 1.K.4 – TABLES RELATING TO NOTICE EXCHANGE SYSTEMS

Table 1.K.4.01 – Notice Exchange System 1
(SINGLE-CONDITION TABLE)

	C1	C2	C3
Term:	**"Notice Exchange System"**	**Type of Party**	**Notice Exchange**
Guidance:	Notice Exchange System is defined in this Table.	Applicable Type of Party.	Specified Notice Exchange.
R1	**"Notice Exchange System 1.1 (EDS Specified)"**	Trade Party 1	EDS Specified [*Notice Exchange* – Trade Party 1]
R2		Trade Party 2	EDS Specified [*Notice Exchange* – Trade Party 2]
R3		*Notice Agent* – Trade Party 1	EDS Specified [*Notice Exchange* – (*Notice Agent* – Trade Party 1)]
R4		*Notice Agent* – Trade Party 2	EDS Specified [*Notice Exchange* – (*Notice Agent* – Trade Party 2)]

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ARTICLE 1.L – GENERAL AGREEMENTS AND REPRESENTATIONS CONVENTIONS

SECTION 1.L.1 – TABLES RELATING TO GENERAL AGREEMENTS AND REPRESENTATIONS CONVENTIONS

Table 1.L.1.01 – General Agreements and Representations Convention 1
(SINGLE-CONDITION TABLE)

	C1	C2	C3	C4	C5	C6	C7
Term:	**"Convention"**	**System**	**EDS Field**	**EDS Field Available Election**	**EDS Field Parameters**	**EDS Field Fallback**	**Operative Provisions**
Guidance:	General Agreements and Representations Convention is defined in this Table.	Specified System(s).	EDS Field(s) to be completed in the RS or TS.	Available Election(s) in relation to each EDS Field.	Parameters and conditions for completing each EDS Field.	Fallback Election for the relevant EDS Field.	Specified Operative Provisions.
R1	"**General Agreements and Representations Convention 1.1 (ED Transaction)**"	General Agreements System 1.1 (Non-Basket – Observation)	Relevant ISDA Master Agreement	/1 ISDA Master Agreement /2 [agreement]	Specify: [EDS Field Available Election] – Optional (•) – RS	ISDA Master Agreement	&1 MB Section 24.1.1 (*No Fiduciary or Advisor*) &2 MB Section 24.3.1 (*Non-Reliance Representation*) &3 MB Section 24.4.1 (*Hedging Activities Agreements and Acknowledgments*) &4 MB Section 24.5.1 &5 MB Section 24.5.2 &6 MB Section 24.5.3 &7 MB Section 24.5.4 &8 MB Section 24.5.5 &9 MB Section 24.6.1 (*Additional Acknowledgments*) &10 MB Section 25.1.1 (*Headings*) &11 MB Section 25.1.2 (*Appendix*) &12 MB Section 25.1.3 (*Conditional Text*) &13 MB Section 25.1.4 (*References to Singular and Plural*) &14 MB Section 25.1.5 (*Fractional References*) &15 MB Section 25.1.6 (*Company*) &16 MB Section 25.1.8 (*Including*) &17 MB Section 25.1.9 (*References to Notional*) &18 MB Section 25.1.10 (*References to Person*) &19 MB Section 25.1.11 (*References to Actions Performed*) &20 MB Section 25.1.12 (*Oral*) &21 MB Section 25.1.13 (*Written*)
R2			Date of the Relevant ISDA Master Agreement	[date]	Specify: [date] – Required (•) – RS	No Fallback	
R3		Trade Representations System 1.1 (Index)	*Not Relevant*				

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Table 1.L.1.01 – General Agreements and Representations Convention 1 {CONTINUED}
(SINGLE-CONDITION TABLE)

	C1	C2	C3	C4	C5	C6	C7
Term:	**"Convention"**	**System**	**EDS Field**	**EDS Field Available Election**	**EDS Field Parameters**	**EDS Field Fallback**	**Operative Provisions**
Guidance:	General Agreements and Representations Convention is defined in this Table.	Specified System(s).	EDS Field(s) to be completed in the RS or TS.	Available Election(s) in relation to each EDS Field.	Parameters and conditions for completing each EDS Field.	Fallback Election for the relevant EDS Field.	Specified Operative Provisions.
R4	"**General Agreements and Representations Convention 1.2 (ED Transaction)**"	General Agreements System 1.2 (Security – Observation)	Relevant ISDA Master Agreement	/1 ISDA Master Agreement /2 [agreement]	Specify: [EDS Field Available Election] – Optional (•) – RS	ISDA Master Agreement	&1 MB Section 24.1.1 (*No Fiduciary or Advisor*) &2 MB Section 24.2.1 (*Delivery of Securities and Derivatives Contracts)* &3 MB Section 24.2.1 (*Book-entry Form*) &4 MB Section 24.3.1 (*Non-Reliance Representation*) &5 MB Section 24.4.1 (*Hedging Activities Agreements and Acknowledgments*) &6 MB Section 24.6.1 (*Additional Acknowledgments*) &7 MB Section 24.7.1 (*Indemnification for Failure to Deliver*) &8 MB Section 25.1.1 (*Headings*) &9 MB Section 25.1.2 (*Appendix*) &10 MB Section 25.1.3 (*Conditional Text*) &11 MB Section 25.1.4 (*References to Singular and Plural*) &12 MB Section 25.1.5 (*Fractional References*) &13 MB Section 25.1.6 (*Company*) &14 MB Section 25.1.8 (*Including*) &15 MB Section 25.1.9 (*References to Notional*) &16 MB Section 25.1.10 (*References to Person*) &17 MB Section 25.1.11 (*References to Actions Performed*) &18 MB Section 25.1.12 (*Oral*) &19 MB Section 25.1.13 (*Written*)
R5			Date of the Relevant ISDA Master Agreement	[date]	Specify: [date] – Required (•) – RS	No Fallback	
R6		Trade Representations System 1.2 (Security)	*Not Relevant*				

SECTION 1.L.2 – TABLES RELATING TO GENERAL AGREEMENTS SYSTEMS

Table 1.L.2.01 – General Agreements System 1
(SINGLE-CONDITION TABLE)

	C1	C2	C3	C4	C5
Term:	**"General Agreements System"**	**Relevant ISDA Master Agreement**	**Date of the Relevant ISDA Master Agreement**	**2011 Definitions Version Number**	**Definition Selection System**
Guidance:	General Agreements System is defined in this Table.	Specified Relevant ISDA Master Agreement.	Specified Date of the Relevant ISDA Master Agreement.	Specified 2011 Definitions Version Number.	Specified Definition Selection System.
R1	"**General Agreements System 1.1 (Non-Basket – Observation)**"	EDS Specified [Relevant ISDA Master Agreement]	EDS Specified [Date of the Relevant ISDA Master Agreement]	Default 2011 Definitions Version Number	&1 Definition Selection System 1 (General) &2 Definition Selection System 2 (Index – Non-Basket) &3 Definition Selection System 3 (Observation)
R2	"**General Agreements System 1.2 (Security – Observation)**"	EDS Specified [Relevant ISDA Master Agreement]	EDS Specified [Date of the Relevant ISDA Master Agreement]	Default 2011 Definitions Version Number	&1 Definition Selection System 1 (General) &2 Definition Selection System 3 (Observation) &3 Definition Selection System 4 (Security – Non-Basket)

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SECTION 1.L.3 – TABLES RELATING TO DEFINITION SELECTION SYSTEMS

Table 1.L.3.01 – Definition Selection System 1
(SINGLE-CONDITION TABLE)

	C1	C2	C3
Term:	**"Definition Selection System"**	**Modified Definition**	**Applied Definition**
Guidance:	Definition Selection System is defined in this Table.	Specified Modified Definition.	Specified Applied Definition.
R1	**"Definition Selection System 1 (General)"**	Cancellation Effective Date	Cancellation Effective Date 2.0
R2		Consequence	Consequence 2.0
R3		Early Closure	Early Closure 2.0
R4		ED Leg Notional/Number	ED Leg Notional/Number 2.0
R5		ED Transaction Settlement Amount	ED Transaction Settlement Amount 2.0
R6		EE Electing Party	EE Electing Party 2.0
R7		Extraordinary Event	Extraordinary Event 2.0
R8		Final –	Final 2.0 –
R9		Initial –	Initial 2.0 –
R10		Interim –	Interim 2.0 –
R11		Leg Notional/Number Methodology	Leg Notional/Number Methodology 2.0
R12		MB Section 5.9.1 (Eligible Day Adjustment Election)	Eligible Day Adjustment Election 2.0 (OP)
R13		Party	Party 2.0
R14		Postponement Period	Postponement Period 2.0
R15		Price Determination Date	Price Determination Date 2.0
R16		Pricing Disruption Exchange	Pricing Disruption Exchange 2.0
R17		Relevant ISDA Master Agreement	Relevant ISDA Master Agreement 2.0
R18		Settlement Disruption Event	Settlement Disruption Event 2.0
R19		Settlement Disruption Consequence	Settlement Disruption Consequence 2.0
R20	**"Definition Selection System 2 (Index – Non-Basket)"**	Derivatives Contract	Derivatives Contract 2.0 (Non-Basket)
R21		Index	Index 2.0
R22		MB Section 9.11.3 (Application of Pricing Disruption Percentage)	Application of Pricing Disruption Percentage 2.0 (OP)
R23		Successor Index	Successor Index 2.0
R24	**"Definition Selection System 3 (Observation)"**	Observation Period End Date	Observation Period End Date 2.0
R25		Observation Period Start Date	Observation Period Start Date 2.0
R26	**"Definition Selection System 4 (Security – Non-Basket)"**	Cash Settlement Disruption Consequence	Cash Settlement Disruption Consequence 2.0
R27		Continuous Bid-up	Continuous Bid-up 2.0
R28		Continuous Offer-down	Continuous Offer-down 2.0
R29		Currency BD – Cash Settlement Disruption	Currency BD – Cash Settlement Disruption 3.0
R30		Derivatives Contract/Security – Physical Settlement Disruption	Derivatives Contract/Security – Physical Settlement Disruption 3.0
R31		EO Fractional Settlement Amount	EO Fractional Settlement Amount 3.0
R32		EO Physical Settlement Amount	EO Physical Settlement Amount 3.0
R33		EO Settlement Amount	EO Settlement Amount 3.0
R34		Knock Event Date	Knock Event Date 3.0
R35		Knock Event Determination Date	Knock Event Determination Date 3.0
R36		Local Currency	Local Currency 2.0
R37		Physical Settlement Disruption Postponement Period	Physical Settlement Disruption Postponement Period 2.0
R38		Physical Settlement Rounding	Physical Settlement Rounding 3.0
R39		Reference Currency	Reference Currency 2.0
R40		Substitute Pricing	Substitute Pricing 2.0

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SECTION 1.L.4 – TABLES RELATING TO TRADE REPRESENTATIONS SYSTEMS

Table 1.L.4.01 – Trade Representations System 1
(SINGLE-CONDITION TABLE)

	C1	C2
Term:	**"Trade Representations System"**	**Trade Representations**
Guidance:	Trade Representations System is defined in this Table.	Specified Trade Representations.
R1	"**Trade Representations System 1.1 (Index)**"	&1 *Additional Acknowledgments* &2 *Agreements and Acknowledgments Regarding Hedging Activities* &3 *Index Disclaimer Representation* &4 *Non-Reliance Representation*
R2	"**Trade Representations System 1.2 (Security)**"	&1 *Additional Acknowledgments* &2 *Agreements and Acknowledgments Regarding Hedging Activities* &3 *Non-Reliance Representation*

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PART 2 – DEFINITIONS

ARTICLE 2.A – DEFINITIONS RELATING TO OPERATIVE PROVISIONS

SECTION 2.A.1 – OPERATIVE PROVISIONS

2.A.1.1 "**Application of Pricing Disruption Percentage 2.0 (OP)**" means the following provision:

Application of Pricing Disruption Percentage (Securities Components). In determining whether a Pricing Disruption Event has occurred, the following terms shall apply for the purposes of determining whether Disrupted Components of an Index constitute, in the aggregate and in relation to that Index, a percentage equal to or greater than the Pricing Disruption Percentage:

(i) if the terms of a Pricing Disruption Event refer to Components constituting in aggregate a percentage equal to or greater than the Pricing Disruption Percentage in relation to that Index, a single aggregate (without double counting in relation to any Component) shall be determined across all Components;

(ii) subject as provided in Sub-section (i) above, the Values of all Disrupted Components shall be aggregated and the relevant percentage contribution of any Disrupted Component to the Value of the Index shall be based on a comparison of:

(a) the portion of the Value of the Index attributable to that Disrupted Component; and

(b) the overall Value of the Index,

in each case, as of the Component Percentage Testing Time; and

(iii) if a Pricing Disruption Percentage in relation to an Index is Specified as zero percent, references to "equal to or greater than" in relation to such Pricing Disruption Percentage shall be deemed to be references to "greater than".

2.A.1.2 "**Application of Pricing Disruption Percentage in relation to Continuous Bid-up Offer-down Trading Disruption – Whole Index 2.0 (Single Index) (OP)**" means the following provision:

Application of Pricing Disruption Percentage in relation to Continuous Bid-up Offer-down Trading Disruption – Whole Index 2.0 (Single Index). For the purposes of testing for a Continuous Bid-up Offer-down Trading Disruption – Whole Index 2.0 (Single Index), if during the Pricing Disruption Testing Period, there is a Continuous Bid-up in relation to some Index Components and a Continuous Offer-down in relation to some Index Components, for the purposes of determining the applicable Pricing Disruption Percentage, Index Components affected by both the Continuous Bid-up and the Continuous Offer-down events shall be aggregated.

2.A.1.3 "**Determination of Calculation Date 2.0 (OP)**" means the following provision:

Determination of Calculation Date. The occurrence of a Price Determination Date shall trigger the occurrence of a Calculation Date. Such Calculation Date shall occur on a date determined by the Calculation Agent in accordance with the Date Selection Methodology Specified for Calculation Dates. For the avoidance of doubt, a Calculation Date may occur on a date that is the same as, or subsequent to, the Price Determination Date.

2.A.1.4 "**Determination of EO Settlement Date 2.0 (OP)**" means the following provision:

Determination of EO Settlement Date. The occurrence of a Calculation Date shall trigger the occurrence of an EO Settlement Date. Such EO Settlement Date shall occur on a date determined by the Calculation Agent in accordance with the Date Selection Methodology Specified for EO Settlement Dates. For the avoidance of doubt, an EO Settlement Date may occur on a date that is the same as, or subsequent to, the Calculation Date.

2.A.1.5 "**Electable Quanto Conversion (OP)**" means the following provision:

If "Quanto Conversion" is Specified as the Quanto Conversion Feature, then any EO Cash Settlement Amount or EO Fractional Settlement Amount determined pursuant to an EO Methodology shall be converted into the Settlement Currency by multiplying the EO Cash Settlement Amount or EO Fractional Settlement Amount by the Quanto Conversion Rate, and the resulting amount shall be the EO Cash Settlement Amount or the EO Fractional Settlement Amount, as the case may be.

2.A.1.6 "**Eligible Day Adjustment 2.0 (OP)**" means the following provision:

Eligible Day Adjustment. If the Calculation Agent determines that the day on which a Type of Date is Specified to occur pursuant to the relevant Date Selection Methodology is not an Eligible Day in relation to the Type of Day Specified for that Type of Date, such Type of Date shall be adjusted by the Calculation Agent in accordance with the Eligible Day Adjustment Election Specified. If, in relation to a Type of Date, the Type of Day or Eligible Day Adjustment Election is Specified as Not Relevant, such Type of Date shall be determined solely by reference to the relevant Date Selection Methodology Specified, and no adjustment shall apply to such Type of Date.

2.A.1.7 "**Equity Obligations 2.0 (OP)**" means the following provision:

Equity Obligations. In relation to an ED Transaction and a Leg, the Party Specified as the EO Party shall pay or deliver an EO Settlement Amount to the other Party on the EO Settlement Date. For the avoidance of doubt, each EO Party and each EO Settlement Date shall be determined in accordance with the EO System and Date Selection System Specified in relation to the relevant Leg under which payment is due.

2.A.1.8 "**Extraordinary Events 2.0 (OP)**" means the following provision:

Extraordinary Events. The Extraordinary Events applicable to an ED Transaction, an ED Leg or an ED Leg Underlier shall be only those Extraordinary Events Specified in accordance with the EE System applicable to such ED Transaction, ED Leg or ED Leg Underlier, as the case may be.

2.A.1.9 "**Knock-out Period Leverage (OP)**" means the following provision:

Knock-out Period Leverage.

If "No Leverage Whole Period" is Specified, then:

(i) if the Performance Feature is Accumulator, all Observation Dates in the Knock-out Observation Period shall be deemed to be Days Above (Accumulator) for the purpose of calculating Number of Shares; and

(ii) if the Performance Feature is Decumulator, all Observation Dates in the Knock-out Observation Period shall be deemed to be Days Below (Decumulator) for the purpose of calculating Number of Shares.

If "No Leverage Post Knock-out Event" is Specified, then:

(i) if the Performance Feature is Accumulator, the Observation Dates after (and including) the Knock Event Date in the Knock-out Observation Period shall be deemed to be Days Above (Accumulator); and

(ii) if the Performance Feature is Decumulator, the Observation Dates after (and including) the Knock Event Date in the Knock-out Observation Period shall be deemed to be Days Below (Decumulator).

2.A.1.10 "**Occurrence of a Settlement Disruption Event (OP)**" means the following provision:

Occurrence of a Settlement Disruption Event. If, in relation to an ED Transaction, a Settlement Disruption Event occurs and/or is continuing in relation to an ED Transaction Settlement Date and an ED Transaction Settlement Amount, the Settlement Disruption Consequence Specified shall apply in relation to that ED Transaction Settlement Date and that ED Transaction Settlement Amount.

2.A.1.11 "**Pricing Disruption Events and Substitute Pricing (OP)**" means the following provision:

Pricing Disruption Events and Substitute Pricing. Where Substitute Pricing applies as the Pricing Disruption Consequence of a Pricing Disruption Event in relation to a Pricing Election on a Pricing Date, an additional determination shall be made by the Calculation Agent as to whether any Pricing Disruption Event has occurred or is continuing in relation to the Substitute Pricing Election on the relevant Pricing Date and, if so, which Pricing Disruption Consequences should apply in relation to such Substitute Pricing Election. Such determination shall be made as follows:

(i) if, on the Pricing Date on which the Substitute Pricing Election is applied, a Pricing Disruption Event that is Specified in relation to that Substitute Pricing Election (determined as if that Substitute Pricing Election were the Specified Pricing Election) occurs or is continuing (subject to any Pricing Disruption Testing Period Specified in relation to that Pricing Disruption Event applicable to the Substitute Pricing Election) in relation to the ED Leg Reference Underlier,

(ii) then the Substitute Pricing Disruption Consequence Specified shall apply in relation to that ED Leg Reference Underlier, Substitute Pricing Election and Pricing Date, notwithstanding the Pricing Disruption Consequence that would have applied if such Substitute Pricing Election had been the originally Specified Pricing Election on the relevant Pricing Date.

For the avoidance of doubt, as regards the foregoing, where the Substitute Pricing Disruption Consequence Specified is to apply another substitute price, pursuant to Substitute Pricing, such other Substitute Pricing Election then Specified shall apply in lieu of the Substitute Pricing Election originally Specified and, if applicable, so on and so forth; provided, however, that the terms of this provision shall then apply to that subsequent Substitute Pricing Election to determine if any Pricing Disruption Event applies in respect thereof.

By way of example, if the Specified Pricing Election is Pricing Election 1 on Pricing Date 1, and, as a result of a Permanent PDDC Adjustment, a Substitute Pricing Election of Pricing Election 2 is applied, then a separate analysis will be made to determine whether Pricing Election 2 is itself subject to a Pricing Disruption Event, determined as if Pricing Election 2 were the originally Specified Pricing Election. If it is determined that a Basic Trading Disruption has occurred in relation to Pricing Election 2, then the Substitute Pricing Disruption Consequence Specified for Pricing Election 2 (for example, Limited Postponement – Single Pricing Date) shall apply, in lieu of the Pricing Disruption Consequence that would have applied (for example, Substitute Pricing), if Pricing Election 2 were the Pricing Election originally Specified.

2.A.1.12 "**Payments and Deliveries 2.0 (OP)**" means the following provision:

Payments and Deliveries. Unless Delivery Versus Payment applies in relation to an ED Transaction:

(i) all payments due from one Party to the other Party shall be made by bank transfer of freely available funds to the account Specified by the recipient or otherwise agreed between the Parties; and

(ii) all deliveries shall be made through the related Settlement System.

2.A.1.13 "**Procedure for Triggering Consequences 2.0 (OP)**" means the following provision:

Procedure for Triggering Consequences. The occurrence of an applicable Extraordinary Event shall trigger the Consequence Specified in relation to that Extraordinary Event pursuant to the relevant EE System, in accordance with the following terms:

(i) if Automatically Triggered is Specified as an EE Trigger Feature in relation to such Extraordinary Event, then the relevant Consequence shall be triggered immediately upon the occurrence of such Extraordinary Event.

(ii) if Electively Triggered is Specified as an EE Trigger Feature in relation to such Extraordinary Event, then, upon or following the occurrence of such Extraordinary Event, an EE Electing Party may trigger the relevant Consequence of that Extraordinary Event by delivering an Effective EE Notice to the other Party stating that it elects to trigger the Consequence of that Extraordinary Event and the date on which that Consequence (or the first of those Consequences, as the case may be) shall apply. Upon such date stated in that EE Notice, the relevant Consequence shall be triggered accordingly; provided that:

(a) if EE Continuation is Specified as an EE Notice Feature, then that EE Notice must be delivered while that Extraordinary Event is continuing;

(b) (I) the date stated in that EE Notice on which that Consequence (or the first of those Consequences, as the case may be) shall apply and be triggered, shall be at least the Minimum EE Notice Period (if any) after the Effective date of that EE Notice or (II) at that EE Electing Party's election and if that EE Notice is delivered as soon as reasonably practicable following the occurrence of that Extraordinary Event becoming known to that EE Electing Party, such shorter period than the Minimum EE Notice Period as may be required for that EE Electing Party not to be adversely affected or further adversely affected by the occurrence of that Extraordinary Event;

(c) the date specified in that EE Notice on which that Consequence (or the first of those Consequences, as the case may be) shall apply and be triggered shall not be earlier than the Effective date of the EE Notice; and

(d) if (I) Temporary FX Disruption is Specified as an EE Notice Feature, (II) an FX Price Source Disruption has occurred and is continuing at the time of the FX Settlement Disruption, and (III) an EE Electing Party determines that there is reasonable certainty that the FX Price Source Disruption is temporary, then the EE Notice must be delivered no earlier than a reasonable period after the occurrence of the relevant FX Price Source Disruption (such reasonable period not to exceed two Scheduled Currency Business Days – (Settlement Currency)).

2.A.1.14 "**Settlement Disruption Events and the Cancellation Amount (OP)**" means the following provision:

Settlement Disruption Events and the Cancellation Amount. Notwithstanding the fact that the Cancellation Amount is not an EO Settlement Amount, the Calculation Agent shall determine whether a Settlement Disruption Event has occurred or is continuing in relation to a Cancellation Amount and a date on which such Cancellation Amount is due and, if so, whether any Settlement Disruption Consequences should apply in relation to such Cancellation Amount. Such determination shall be made as follows:

(i) if, on the date on which such Cancellation Amount is due, an event that would constitute a Settlement Disruption Event in relation to an EO Settlement Amount occurs or is continuing in relation to that Cancellation Amount (determined as if that Cancellation Amount were an EO Settlement Amount),

(ii) then the Settlement Disruption Consequence Specified in relation to EO Settlement Amounts and EO Settlement Dates shall apply in relation to that Cancellation Amount and the date on which that Cancellation Amount is due (determined as if a that Cancellation Amount were an EO Settlement Amount and the date on which that Cancellation Amount is due were an EO Settlement Date).

2.A.1.15 "**Settlement Disruption Events and the Cancellation Amount 3.0 (OP)**" means the following provision:

Settlement Disruption Events and the Cancellation Amount. Notwithstanding the fact that the Cancellation Amount is not an ED Transaction Settlement Amount, the Calculation Agent shall determine whether a Settlement Disruption Event has occurred or is continuing in relation to a

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Cancellation Amount and a date on which such Cancellation Amount is due and, if so, whether any Settlement Disruption Consequences should apply in relation to such Cancellation Amount. Such determination shall be made as follows:

(i) if, on the date on which such Cancellation Amount is due, an event that would constitute a Settlement Disruption Event in relation to an ED Transaction Settlement Amount occurs or is continuing in relation to that Cancellation Amount (determined as if that Cancellation Amount were an EO Settlement Amount),

(ii) then the Settlement Disruption Consequence Specified in relation to ED Transaction Settlement Amount and the related ED Transaction Settlement Date shall apply in relation to that Cancellation Amount and the date on which that Cancellation Amount is due (determined as if a that Cancellation Amount were an ED Transaction Settlement Amount and the date on which that Cancellation Amount is due were a related ED Transaction Settlement Date).

2.A.1.16 "**Specification of Substitute Pricing Elections (OP)**" means the following provision:

Specification of Substitute Pricing Elections (OP). Where (i) Substitute Pricing applies as the Pricing Disruption Consequence or the Substitute Pricing Disruption Consequence, and (ii) a Pricing Election is Specified as a prefix or suffix thereto, such Pricing Election shall be deemed to be the Specified Substitute Pricing Election in relation to the relevant Pricing Disruption Event.

ARTICLE 2.B – ADDITIONAL DEFINITIONS

SECTION 2.B.1 – ADDITIONAL DEFINITIONS

2.B.1.1 "**&[#][X]**" has the meaning given to that term in the Preamble.

2.B.1.2 "**/[#][X]**" has the meaning given to that term in the Preamble.

2.B.1.3 "$\sum_{t=m}^{n}(X_t)$" shall be interpreted as follows:

$$\sum_{t=m}^{n}(X_t) = X_m + X_{m+1} + X_{m+2} + \ldots + X_{n-1} + X_n$$

2.B.1.4 "**#**" has the meaning given to that term in the Preamble.

2.B.1.5 "**[X]**" has the meaning given to that term in the Preamble.

2.B.1.6 "**{CONTINUED}**" has the meaning given to that term in the Preamble.

2.B.1.7 "**– Calculation Agent Optional Termination**" and "**– CA Optional Termination**", when applied via suffix in conjunction with a Pricing Disruption Consequence that references Limited Postponement or Modified Postponement, means that if the Postponement Period has elapsed and no Pricing Date has occurred, the Calculation Agent may elect to terminate the ED Transaction instead of determining the Price in accordance with the Substitute Pricing Election Specified. If the Calculation Agent elects to terminate the ED Transaction, the relevant Pricing Disruption Event shall be deemed to be an Extraordinary Event that is an ETC Event, the Calculation Agent shall be deemed to be the EE Electing Party, and the Consequence of such deemed ETC Event shall be the CA Optional Termination Consequence Specified.

2.B.1.8 "– **Knock-out**", when applied via suffix in conjunction with a Designated Period or Type of Date, as applicable, means that a Knock-out Event has occurred with respect to such Designated Period or Type of Date.

2.B.1.9 "**– No Knock-out**", when applied via suffix in conjunction with a Designated Period or Type of Date, as applicable, means that a Knock-out Event has not occurred with respect to such Designated Period or Type of Date.

2.B.1.10 "**2011 Definitions Version Number**" has the meaning given to that term in the Preamble.

2.B.1.11 "**ABS(X)**" means the absolute value of X, where "X" is a placeholder for a number.

2.B.1.12 "**Acceptable Derivatives Exchange 1 (Derivatives Contract)**" means, in relation to a Derivatives Contract that is an ED Leg Reference Underlier or a Type of Derivatives Contract, an exchange, quotation system or execution facility which is:

(i) where the Primary Derivatives Exchange is located in the United States, any of the principal exchanges, quotation systems or execution facilities on which Derivatives Contracts are traded located in the United States; provided that the Calculation Agent has determined that there is comparable liquidity on that exchange, quotation system or execution facility relative to the liquidity that existed on the Primary Derivatives Exchange; or

(ii) where the Primary Derivatives Exchange is located outside of the United States, any of the principal exchanges, quotation systems or execution facilities on which Derivatives Contracts are traded located in the same jurisdiction as the Primary Derivatives Exchange; provided that the Calculation Agent has determined that there is comparable liquidity on that exchange, quotation system or execution facility relative to the liquidity that existed on the Primary Derivatives Exchange.

2.B.1.13 "**Acceptable Securities Exchange 1 (Security)**" means, in relation to a Security or an Index that is an ED Leg Reference Underlier, an exchange, quotation system or execution facility which is:

(i) where the Primary Securities Exchange is located in the United States, any of the New York Stock Exchange, NYSE Arca, NYSE Amex, NASDAQ Global Market or NASDAQ Global Select Market (or their respective successors); or

(ii) where the Primary Securities Exchange is located outside of the United States, located in the same jurisdiction as the Primary Securities Exchange; provided that the Calculation Agent has determined that there is reasonably comparable liquidity on that exchange, quotation system or execution facility relative to the liquidity that existed on the Primary Securities Exchange.

2.B.1.14 "**Agreed Period**" means a period having a duration equal to the Specified number of the Specified Type of Day.

2.B.1.15 "**Any [X]**" has the meaning given to that term in the Preamble.

2.B.1.16 "**Any [X] Excluding [Y]**" has the meaning given to that term in the Preamble.

2.B.1.17 "**Applied Definition**" has the meaning given to that term in the Preamble.

2.B.1.18 "**Basic Trading Disruption – Whole Index 2.0 (Single Index)**" means, in relation to an Index, any suspension of or limitation (other than an Early Closure) imposed on trading in:

(i) one or more Index Components of that Index constituting in aggregate a percentage equal to or greater than the Pricing Disruption Percentage in relation to that Index; or

(ii) if any Pricing Disruption Derivatives Contracts are Specified, such Pricing Disruption Derivatives Contracts relating to that Index,

in each case, on the related Pricing Disruption Exchange at any time (including at different times in relation to different Index Components) during the Pricing Disruption Testing Period, including by reason of movements in price exceeding limits established by the related Pricing Disruption Exchange.

2.B.1.19 "**C&P AMT 1 (FRV)**" means the amount equal to the EO Settlement Amount, determined in accordance with the relevant EO Methodology; provided that the following formula shall be applied for the purposes of calculating FRV as referenced in the relevant EO Methodology:

$$\mathrm{FRV} = 100 \times \sqrt{\frac{\left[252 \times \sum_{t=1}^{DN}\left(Ln\frac{OP_t}{OP_{t-1}}\right)^2\right] + \left[(NDIP - DN) \times \left(RVIND^2\right)\right]}{\mathrm{NDIP}}}$$

2.B.1.20 "**C&P AMT 2 (FRV)**" means the amount equal to the EO Settlement Amount, determined in accordance with the relevant EO Methodology; provided that the following formula shall be applied for the purposes of calculating FRV as referenced in the relevant EO Methodology:

$$\mathrm{FRV} = 100 \times \sqrt{\frac{\left[252 \times \sum_{t=1}^{DN}\left(Ln\frac{OP_t}{OP_{t-1}}\right)^2\right] + \left[(NDIP - DN) \times \left(RVIND1^2\right)\right]}{\mathrm{NDIP}}}$$

2.B.1.21 "**C&P Formula 1 (Volatility)**" means that the Calculation Agent shall determine an amount payable using the following formula and the relevant Party which shall make such payment to the other Party:

amount payable = NPV ZC(C&P AMT 1 (FRV)).

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If C&P Formula 1 (Volatility) is Specified as an Agreed Formula, the amount determined pursuant to such formula shall constitute a Cancellation Amount.

2.B.1.22 "**C&P Formula 2 (Volatility)**" means that the Calculation Agent shall determine an amount payable using the following formula and the relevant Party which shall make such payment to the other Party:

amount payable = NPV ZC(C&P AMT 2 (FRV)).

If C&P Formula 2 (Volatility) is Specified as an Agreed Formula, the amount determined pursuant to such formula shall constitute a Cancellation Amount.

2.B.1.23 "**CA Optional Termination Consequence**" means the Consequence Specified.

2.B.1.24 "**Calculation Agent Determination Methodology 1**" means, when Specified in relation to any term or methodology, that the Calculation Agent shall make any determinations or calculations required by such term or methodology.

2.B.1.25 "**Calculation Date Selection Methodology 1**" means, in relation to an Observation Period, the Price Determination Date Specified in relation to that Observation Period.

2.B.1.26 "**Cancellation Amount Notice**" means a notice from the Calculation Agent or the CA Determining Party, as the case may be, to the Parties of the Cancellation Amount and, in the event that MB Section 20.10.10 is applicable, the Cancellation Amount Notice shall be the notice referenced therein.

2.B.1.27 "**Cancellation and Payment 1**" means:

(i) if Automatically Triggered is the EE Trigger Feature Specified, that the ED Transaction will terminate immediately upon the occurrence of the relevant Extraordinary Event and the Cancellation Amount shall be determined in accordance with the method of determining the Cancellation Amount Specified.

(ii) if Electively Triggered is the EE Trigger Feature Specified, that the ED Transaction will terminate as of the date set out in the EE Notice electing to trigger this Consequence for the relevant Extraordinary Event, subject to the terms of any other provisions governing the triggering of Consequences electively, and the Cancellation Amount shall be determined in accordance with the method of determining the Cancellation Amount Specified.

2.B.1.28 "**Cancellation Effective Date 2.0**" means, in relation to an ED Transaction, the date determined in accordance with the Date Selection Methodology Specified for Cancellation Effective Dates.

2.B.1.29 "**Cash Settlement Disruption Consequence 2.0**" means, in relation to an EO Settlement Date, an EO Settlement Amount and a Settlement Disruption Event, that an EO Settlement Date shall be postponed until the first day on which no Settlement Disruption Event is continuing.

2.B.1.30 "**Currency BD – Cash Settlement Disruption 2.0**" means the occurrence of an event (other than an FX Settlement Disruption) beyond the control of the Parties as a result of which (i) if the currency in which the EO Settlement Amount is denominated is not the euro, commercial banks in the principal financial center for a currency in which an EO Settlement Amount is denominated cannot settle payments in that currency or (ii) if the currency in which the EO Settlement Amount is denominated is the euro, the TARGET System cannot settle payments in the euro, as a result of which the relevant Party is prevented from paying the relevant EO Settlement Amount on the related EO Settlement Date.

2.B.1.31 "**Currency BD – Cash Settlement Disruption 3.0**" means the occurrence of an event (other than an FX Settlement Disruption) beyond the control of the Parties as a result of which (i) if the currency in which the ED Transaction Cash Settlement Amount is denominated is not the euro, commercial banks in the principal financial center for a currency in which an ED Transaction Cash Settlement Amount is denominated cannot settle payments in that currency or (ii) if the currency in which the ED Transaction Cash Settlement Amount is denominated is the euro, the TARGET System cannot settle payments in the euro, as a result of which the relevant Party is prevented from paying the relevant ED Transaction Cash Settlement Amount on the related ED Transaction Settlement Date.

2.B.1.32 "**Cash Settlement Postponement Methodology 3**" means, in relation to an ED Transaction Settlement Date, an EO Settlement Amount and a Settlement Disruption Event, that the related ED Transaction

Settlement Date shall be postponed until the first day on which no Settlement Disruption Event is continuing.

2.B.1.33 "**Cell**" has the meaning given to that term in the Preamble.

2.B.1.34 "**Clearance System 1**" means, in relation to a Security or a Derivatives Contract, on any date, the clearance system customarily used for settling trades in that Security or Derivatives Contract on that date as determined by the Calculation Agent.

2.B.1.35 "**Closing Price**" means, in relation to an ED Leg, each Value Specified.

2.B.1.36 "**Closing Price$_{\mathbf{OPED}}$**" means, in relation to an Observation Period, the Closing Price on the Observation Period End Date for such Observation Period.

2.B.1.37 "**Column**" has the meaning given to that term in the Preamble.

2.B.1.38 "**Column Header**" has the meaning given to that term in the Preamble.

2.B.1.39 "**Conditional Column**" has the meaning given to that term in the Preamble.

2.B.1.40 "**Conditional Column Header**" has the meaning given to that term in the Preamble.

2.B.1.41 "**Conditional Data**" has the meaning given to that term in the Preamble.

2.B.1.42 "**Consequence 2.0**" means, in relation to an Extraordinary Event, any Consequence Specified.

2.B.1.43 "**Continuous Bid-up 2.0**" means, in relation to an Index Component or a Pricing Disruption Derivatives Contract, and a Pricing Disruption Testing Period, that:

(i) there was, throughout the Pricing Disruption Testing Period, either:

(a) at least one bid (or buy order) in relation to that Index Component or Pricing Disruption Derivatives Contract at the highest Limit Price on the related Pricing Disruption Exchange; or

(b) a special bid quote in relation to that Index Component or Pricing Disruption Derivatives Contract indicated by the Pricing Disruption Exchange on that Pricing Date; and

(ii) there were no bids (or buy orders) in relation to that Index Component or Pricing Disruption Derivatives Contract executed (or filled) by offers (or sell orders) throughout the Pricing Disruption Testing Period.

2.B.1.44 "**Continuous Bid-up Offer-down Trading Disruption – Whole Index 2.0 (Single Index)**" means, in relation to an Index, any suspension of or limitation imposed on trading in:

(i) one or more Index Components of that Index constituting in aggregate a percentage equal to or greater than the Pricing Disruption Percentage in relation to that Index; and/or

(ii) if any Pricing Disruption Derivatives Contracts are Specified, such Pricing Disruption Derivatives Contracts relating to that Index,

in each case, on the related Pricing Disruption Exchange at any time (including at a different time in relation to different Index Components) during the Pricing Disruption Testing Period; provided that, where a limitation imposed on trading in relation either to:

(x) an Index Component; or

(y) a Pricing Disruption Derivatives Contract relating to that Index,

arises by reason of movements in price to or exceeding limits permitted by the related Pricing Disruption Exchange, that Index Component and/or Pricing Disruption Derivatives Contract shall only be included for the purposes of determining a Continuous Bid-up Offer-down Trading Disruption – Whole Index 2.0 (Single Index) if there is a Continuous Bid-up or a Continuous Offer-down for at least one Index Component and/or the Pricing Disruption Derivatives Contract during the Pricing Disruption Testing Period.

2.B.1.45 "**Continuous Offer-down 2.0**" means, in relation to an Index Component or a Pricing Disruption Derivatives Contract, and Pricing Disruption Testing Period, that:

(i) there was, throughout the Pricing Disruption Testing Period, either:

(a) at least one offer (or sell order) in relation to that Index Component or Pricing Disruption Derivatives Contract at the lowest Limit Price on the related Pricing Disruption Exchange on that Pricing Date; or

(b) a special offer quote in relation to that Index Component or Pricing Disruption Derivatives Contract indicated by the Pricing Disruption Exchange on that Pricing Date; and

(ii) there were no offers (or sell orders) in relation to that Index Component or Pricing Disruption Derivatives Contract executed (or filled) by bids (or buy orders) throughout the Pricing Disruption Testing Period.

2.B.1.46 "**Convention**" has the meaning given to that term in the Preamble.

2.B.1.47 "**Correction Cut-off Date Selection Methodology 1**" means, in relation to a Price, the date falling one Settlement Cycle after the original publication of that Price.

2.B.1.48 "**Daily Number of Shares**" and "**DNS**" means the Value Specified, or if no Value is Specified, the Value determined in accordance with the Leg Notional/Number Methodology Specified for Daily Number of Shares.

2.B.1.49 "**Date of the Relevant ISDA Master Agreement**" means, in relation to the Relevant ISDA Master Agreement, the date Specified.

2.B.1.50 "**Date Selection Methodology 1 (Settlement Cycle post publication)**" means, in relation to a Price, the date falling one Settlement Cycle after the original publication of that Price.

2.B.1.51 "**Date Selection Methodology 2 (Settlement Cycle post Calculation Date)**" means the date falling one Settlement Cycle after the Calculation Date.

2.B.1.52 "**Date Selection Methodology 3 (final Price Determination Date)**" means the Scheduled final Price Determination Date or, if such final Price Determination Date is not expected to occur due to the termination of the ED Transaction (or, as the case may be, an ED Leg or other portion of an ED Transaction, as applicable) due to the occurrence of an Extraordinary Event, and an EE Cut-off Date is being determined for another Extraordinary Event occurring after such termination, the Cancellation Effective Date.

2.B.1.53 "**Date Selection Methodology 4 (Observation Dates)**" means, for the purposes of determining Observation Dates, that each Scheduled (no CoS) Pricing Day during the Observation Period shall be an Observation Date.

2.B.1.54 "**Date Selection Methodology 5 (Pricing System Date)**" means, in relation to a Type of Date, the date, or dates, Specified as such Type of Date in the relevant Pricing System.

2.B.1.55 "**Date Selection Methodology 6 (Cancellation Effective Date)**" means, in relation to an event which results in an ED Transaction (or, as the case may be, an ED Leg or other portion of an ED Transaction) being terminated, the date on which such ED Transaction (or, as the case may be, an ED Leg or other portion of such ED Transaction) is terminated.

2.B.1.56 "**Days Above (Accumulator)**" and "**DA(Acc)**" means, in relation to an Observation Period, the number of Observation Dates on which the Closing Price is greater than or equal to the Forward Price.

2.B.1.57 "**Days Above (Decumulator)**" and "**DA(Dec)**" means, in relation to an Observation Period, the number of Observation Dates on which the Closing Price is greater than the Forward Price.

2.B.1.58 "**Days Below (Accumulator)**" and "**DB(Acc)**" means, in relation to an Observation Period, the number of Observation Dates on which the Closing Price is lower than the Forward Price.

2.B.1.59 "**Days Below (Decumulator)**" and "**DB(Dec)**" means, in relation to an Observation Period, the number of Observation Dates on which the Closing Price is lower than or equal to the Forward Price.

2.B.1.60 "**Default 2011 Definitions Version Number**" has the meaning given to that term in the Preamble.

2.B.1.61 "**Defined Group**" has the meaning given to that term in the Preamble.

2.B.1.62 "**Definition Descriptive Name**" has the meaning given to that term in the Preamble.

2.B.1.63 "**Definition Long Name**" has the meaning given to that term in the Preamble.

2.B.1.64 "**Definition Selection System**" has the meaning given to that term in the Preamble.

2.B.1.65 "**Definition Short Name**" has the meaning given to that term in the Preamble.

2.B.1.66 "**Derivatives Contract 2.0 (Non-Basket)**" means any future, option or other derivatives contract relating to one or more Indices or Securities and, in relation to an ED Transaction and/or ED Leg, means:

(i) any Derivatives Contract Specified as an ED Leg Reference Underlier;

(ii) in relation to an Index that is an ED Leg Reference Underlier, any Derivatives Contract relating to that Index; and

(iii) in relation to a Security that is an ED Leg Reference Underlier, any Derivatives Contract relating to that Security.

2.B.1.67 "**Derivatives Contract/Security – Physical Settlement Disruption 3.0**" means, in relation to a Derivatives Contract or a Security constituting all or part of the ED Transaction Physical Settlement Amount, an event beyond the control of the Parties as a result of which the transfer of that Derivatives Contract or Security cannot be effected using the relevant Settlement System on the relevant ED Transaction Settlement Date.

2.B.1.68 "**Designated Period**" means, in relation to an ED Leg, the Designated Period Specified or otherwise Applicable to that ED Leg.

2.B.1.69 "**Designated Period Methodology**" means, means a formula or methodology for determining the duration or period of time which a Designated Period will fall and, in relation to an ED Leg or Pricing Group and a Designated Period, the Designated Period Methodology Specified.

2.B.1.70 "**Designated Period Settlement Election**" means the election Specified.

2.B.1.71 "**Disapply ([X])**" has the meaning given to that term in the Preamble.

2.B.1.72 "**DN**" means the number of Observation Dates that have occurred prior to the Cancellation Effective Date.

2.B.1.73 "**Early Closure 2.0**" means, in relation to an ED Leg, any Pricing Disruption Event that contains the phrase "Early Closure" in its name.

2.B.1.74 "**Early Closure – Whole Index 2.0 (Single Index)**" means, in relation to an Index, the closure of the related Pricing Disruption Exchange on which:

(i) one or more Index Components constituting in aggregate a percentage equal to or greater than the Pricing Disruption Percentage in relation to that Index are traded; or

(ii) if any Pricing Disruption Derivatives Contracts are Specified, such Pricing Disruption Derivatives Contracts relating to that Index are traded,

prior to the Scheduled Close – Regular of that Pricing Disruption Exchange, unless that earlier closing time is announced by that Pricing Disruption Exchange at least the Early Closure Cut-off Period prior to the earlier of:

(x) the Early Closure Cut-off Time; and

(y) the submission deadline for regular-way orders to be entered into that Pricing Disruption Exchange (which may occur at different times in relation to different Pricing Disruption

Exchanges relevant to different Index Components) for execution at the Pricing Time or the beginning of the Pricing Period.

2.B.1.75 "**EC Treaty**" means the Treaty establishing the European Community (signed in Rome on March 25, 1957), as amended by the Treaty on European Union (signed in Maastricht on February 7, 1992) and as amended by the Treaty of Amsterdam (signed in Amsterdam on October 2, 1997), as further amended from time to time.

2.B.1.76 "**ED Leg Notional/Number 2.0**" means, in relation to an ED Leg, each ED Leg Notional/Number Specified.

2.B.1.77 "**EDS Column**" has the meaning given to that term in the Preamble.

2.B.1.78 "**EDS Field**" has the meaning given to that term in the Preamble.

2.B.1.79 "**EDS Field Available Election**" has the meaning given to that term in the Preamble.

2.B.1.80 "**EDS Field Fallback**" has the meaning given to that term in the Preamble.

2.B.1.81 "**EDS Field Parameter**" has the meaning given to that term in the Preamble.

2.B.1.82 "**EDS Field Subcategory**" has the meaning given to that term in the Preamble.

2.B.1.83 "**EDS Specified [X]**" has the meaning given to that term in the Preamble.

2.B.1.84 "**ED Transaction Settlement Amount 2.0**" means, in relation to an ED Transaction and a Settlement Amount System, each ED Transaction Settlement Amount Specified.

2.B.1.85 "**EE Field**" means, in relation to an Extraordinary Event and an EE System, each EE Field Specified.

2.B.1.86 "**EO Fractional Settlement Amount 3.0**" means, in relation to an ED Leg, an EO Settlement Date and an EO Party, the cash Value determined as such pursuant to the EO Methodology.

2.B.1.87 "**EO Methodology 1 (Variance Cap)**" means that the Calculation Agent shall make, in accordance with the relevant terms, the calculations and determinations for the purposes of determining both (i) the EO Party, in accordance with the Party Selection Methodology Specified, and (ii) the EO Cash Settlement Amount, pursuant to the following formula below, including each of the components, sub-components, elements or inputs relevant to such calculation or determination:

EO Cash Settlement Amount = ABS(MIN(FRV^2, VarCapAmt) - VarK) × Variance Amount

2.B.1.88 "**EO Methodology 2 (No Variance Cap)**" means that the Calculation Agent shall make, in accordance with the relevant terms, the calculations and determinations for the purposes of determining both (i) the EO Party, in accordance with the Party Selection Methodology Specified, and (ii) the EO Cash Settlement Amount, pursuant to the following formula below, including each of the components, sub-components, elements or inputs relevant to such calculation or determination:

EO Cash Settlement Amount = ABS(FRV^2 - VarK) × Variance Amount

2.B.1.89 "**EO Methodology 3 (Volatility Cap)**" means that the Calculation Agent shall make, in accordance with the relevant terms, the calculations and determinations for the purposes of determining both (i) the EO Party, in accordance with the Party Selection Methodology Specified, and (ii) the EO Cash Settlement Amount, pursuant to the following formula below, including each of the components, sub-components, elements or inputs relevant to such calculation or determination:

EO Cash Settlement Amount = ABS(MIN(FRV, VolCapAmt) - VolK) × Volatility Amount

2.B.1.90 "**EO Methodology 4 (No Volatility Cap)**" means that the Calculation Agent shall make, in accordance with the relevant terms, the calculations and determinations for the purposes of determining both (i) the EO Party, in accordance with the Party Selection Methodology Specified, and (ii) the EO Cash Settlement Amount, pursuant to the following formula below, including each of the components, sub-components, elements or inputs relevant to such calculation or determination:

EO Cash Settlement Amount = ABS(FRV - VolK) × Volatility Amount

2.B.1.91 "**EO Methodology 5 (Physical – Observation)**" means, in relation to an Observation Period, an EO Settlement Date and an EO Party, the EO Physical Settlement Amount shall be an amount equivalent to the related Number of Shares rounded in accordance with Physical Settlement Rounding. For the avoidance of doubt, the Calculation Agent shall make, in accordance with the relevant terms, the calculations and determinations for the purposes of determining both (i) the EO Party, in accordance with the EO Party Methodology Specified, and (ii) the EO Physical Settlement Amount, pursuant to the methodology set forth herein, including each of the components, sub-components, elements or inputs relevant to such calculation or determination.

2.B.1.92 "**EO Methodology 6 (Cash – Observation)**" means, in relation to an Observation Period, that the Calculation Agent shall make, in accordance with the relevant terms, the calculations and determinations for the purposes of determining both (i) the EO Party, in accordance with the EO Party Methodology Specified, and (ii) the EO Cash Settlement Amount, pursuant to the following formula below, including each of the components, sub-components, elements or inputs relevant to such calculation or determination:

EO Cash Settlement Amount = (Number of Shares) × (Forward Price)

2.B.1.93 "**EO Methodology 7 (Cash-settled Acc/Dec)**" means, in relation to an Observation Period, that the Calculation Agent shall make, in accordance with the relevant terms, the calculations and determinations for the purposes of determining both (i) the EO Party, in accordance with the EO Party Methodology Specified, and (ii) the EO Cash Settlement Amount, pursuant to the following formula below, including each of the components, sub-components, elements or inputs relevant to such calculation or determination:

EO Cash Settlement Amount = ABS (Closing $\text{Price}_{\text{OPED}}$ - Forward Price) × Number of Shares.

2.B.1.94 "**EO Methodology 8 (Fractional Settlement Amount)**" means, in relation to an Observation Period, an EO Settlement Date and an EO Party, the EO Fractional Settlement Amount shall be the cash equivalent Value, determined pursuant to the following formula below.

EO Fractional Settlement Amount = (Number of Shares - EO Physical Settlement Amount) × Forward Price

For the avoidance of doubt, the Calculation Agent shall make, in accordance with the relevant terms, the calculations and determinations for the purposes of determining both (i) the EO Party, in accordance with the EO Party Methodology Specified, and (ii) the EO Fractional Settlement Amount, pursuant to the methodology set forth herein, including each of the components, sub-components, elements or inputs relevant to such calculation or determination.

2.B.1.95 "**EO Methodology 9 (EO Prepayment Amount)**" means, in relation to an ED Leg and an Equity Prepayment Payer, the EO Prepayment Amount shall be the EO Prepayment Amount Specified and denominated in the Settlement Currency.

2.B.1.96 "**EO Party Methodology 1 (Variance)**" means that the relevant EO Party shall be determined by the Calculation Agent as follows:

if (FRV^2 - VarK) > 0, then the Variance Seller shall be the EO Party; and

if (FRV^2 - VarK) < 0, then the Variance Buyer shall be the EO Party.

2.B.1.97 "**EO Party Methodology 2 (Volatility)**" means that the relevant EO Party shall be determined by the Calculation Agent as follows:

if (FRV - VolK) > 0, then the Volatility Seller shall be the EO Party; and

if (FRV - VolK) < 0, then the Volatility Buyer shall be the EO Party.

2.B.1.98 "**EO Party Methodology 3 (Forward)**" means that the relevant EO Party shall be determined by the Calculation Agent as follows:

if (Closing $\text{Price}_{\text{OPED}}$ - Forward Price) > 0, then the Seller shall be the EO Party; and

if (Closing $\text{Price}_{\text{OPED}}$ - Forward Price) < 0, then the Buyer shall be the EO Party.

2.B.1.99 "**EO Prepayment Amount Settlement Currency**" means, in relation to an EO Prepayment Amount, the currency Specified.

2.B.1.100 "**EO Settlement Amount 3.0**" means, in relation to an ED Leg and an EO System, each EO Settlement Amount Specified.

2.B.1.101 "**EO Settlement Date Selection Methodology 1 (post-Calculation Date)**" means the date falling one Settlement Cycle after the Calculation Date.

2.B.1.102 "**EO System Party Selection Methodology**" means, in relation to a Type of Party, the person Specified as such Type of Party in the relevant EO System.

2.B.1.103 "**Equity Derivatives Supplement**" has the meaning given to that term in the Preamble.

2.B.1.104 "**Equity Obligation Physical Settlement Amount 3.0**" and "**EO Physical Settlement Amount 3.0**" mean, in relation to an ED Leg, an EO Settlement Date and an EO Party, the amount of Securities determined as such pursuant to the EO Methodology.

2.B.1.105 "**Equity Prepayment Payer**" means, in relation to an EO Prepayment Date and the related EO Prepayment Amount, the Party Specified.

2.B.1.106 "**Euro**", "**euro**", "**€**" and "**EUR**" each means the lawful currency of the member states of the European Union that adopt the single currency in accordance with the EC Treaty.

2.B.1.107 "**Exchange Selection Methodology**" means the exchange or quotation system relating to an Exchange Type or the methodology for determining such an Exchange Type, and, in relation to an ED Leg or ED Transaction and an Exchange Type, the Exchange Selection Methodology Specified.

2.B.1.108 "**Exchange Selection Methodology 1 (Primary Securities Exchange – Index)**" means, in relation to each Index Component that is a Security, the primary exchange or quotation system on which such Security is traded, as determined by the Calculation Agent.

2.B.1.109 "**Exchange Type**" means, in relation to an ED Leg or ED Transaction, each Exchange Type Specified.

2.B.1.110 "**Extraordinary Event 2.0**" means, in relation to an ED Transaction and an EE System, each Extraordinary Event Specified.

2.B.1.111 "**Extraordinary Event Hierarchy Methodology 1 (Calculation Agent Determination – ETC Event Priority)**" means, where more than one Consequence may be applied at any given time due to the occurrence of one or more Extraordinary Events, that the Calculation Agent shall determine the order in which such Consequences are to apply, provided that the Calculation Agent shall be obliged to give precedence to the Consequences of ETC Events over the Consequences of ATC Events.

2.B.1.112 "**EE Electing Party 2.0**" mean, in relation to an Extraordinary Event, the Type of Party Specified or determined in accordance with the Party Selection Methodology Specified. For the avoidance of doubt, where Automatically Triggered has been Specified as the EE Trigger Feature, there shall be no EE Electing Party.

2.B.1.113 "**Failure to Open – Whole Index 2.0 (Single-Index)**" means, in relation to an Index, the failure of the related Pricing Disruption Exchange on which:

(i) one or more Index Components constituting in aggregate a percentage equal to or greater than the Pricing Disruption Percentage in relation to that Index are traded; or

(ii) if any Pricing Disruption Derivatives Contracts are Specified, such Pricing Disruption Derivatives Contracts relating to that Index are traded,

to open for trading at any time during its regular trading session (which may be determined by reference to different times in relation to different Pricing Disruption Exchanges relevant to different Index Components).

2.B.1.114 "**Final 2.0 –**" means, where Specified as a prefix to a definition, that such definition shall be the last of a series of that definition.

2.B.1.115 "**Final Realized Volatility**" and "**FRV**" mean an amount determined by the Calculation Agent in accordance with the following formula:

$$FRV = 100 \times \sqrt{\frac{252 \times \sum_{t=1}^{NDIP}\left(Ln\frac{OP_t}{OP_{t-1}}\right)^2}{NDIP}}$$

For the avoidance of doubt,

(i) FRV shall be calculated in relation to the relevant ED Leg on the Calculation Date by reference to Observation Prices determined over a series of dates, where each of the dates in such series is assigned a sequential number from 0 through the number Specified as NDIP. For the first date in the series, t equals 0; for the second date, t equals 1, and so on and so forth, until for the final date, t equals NDIP. Pursuant to the formula specified above, the summation shall be performed in relation to each t from 1 through NDIP. However, this summation shall take into account Observation Prices obtained on each date numbered 0 through NDIP;

(ii) an Observation Price, OP_t, shall be obtained for each date t pursuant to the terms provided for OP_t;

(iii) where t equals 1, t-1 shall equal 0; where t equals 2, t−1 shall equal 1; where t equals 3, t−1 shall equal 2, and so on and so forth;

(iv) where t equals 0, t shall refer to the Scheduled (no CoS) Observation Period Start Date;

(v) where t equals NDIP, t shall refer to the Observation Period Equity Valuation Date;

(vi) where t equals 1, t shall refer to the Scheduled (no CoS) Initial – Observation Date, where t equals 2, t shall refer to the second Scheduled (no CoS) Observation Date in the Observation Period, and so on and so forth. For the avoidance of doubt, the Observation Period Start Date and the Observation Period Equity Valuation Date are not part of the Observation Period and are therefore not Observation Dates;

(vii) in relation to each t^{th} Observation Date and the Observation Period Equity Valuation Date, a Value for OP_t and OP_{t-1} shall be applied as specified in the formula above, and in relation to the Observation Period Start Date, a Value for OP_0 shall be applied to the calculation where t equals 1; and

(viii) by way of example, for the third Observation Date in the Observation Period, t equals 3, OP_t equals the Observation Price determined in relation to the 3rd Observation Date, and OP_{t-1} equals the Observation Price determined in relation to the 2nd Observation Date.

2.B.1.116 "**Guaranteed Period**" means a period determined in accordance with the Designated Period Methodology Specified.

2.B.1.117 "**Guaranteed Period Methodology 1**" means the first N Observation Periods shall be deemed to be Guaranteed Periods, where N is equal to the Number of Guaranteed Periods Specified.

2.B.1.118 "**Guidance Row**" has the meaning given to that term in the Preamble.

2.B.1.119 "**Incorporated Definitions**" has the meaning given to that term in the Preamble.

2.B.1.120 "**If-Then Line**" has the meaning given to that term in the Preamble.

2.B.1.121 "**Index 2.0**" means an index and, in relation to an ED Transaction and/or ED Leg, means, any Index Specified as an ED Leg Reference Underlier and any related Successor Index. For clarity, where a Successor Index applies, each reference to the relevant Index shall be deemed to be a reference to the Successor Index (including, without limitation, a reference to such index as an ED Leg Reference Underlier or as the index underlying a Type of Derivatives Contract).

2.B.1.122 "**Index Cancellation 1**" means, in relation to an ED Leg Reference Underlier that is an Index that,

(i) the Index Sponsor permanently cancels that Index on or prior to the final Price Determination Date; and

(ii) no Successor Index exists; and

(iii) either:

(a) Derivatives Contracts relating to the ED Leg Reference Underlier are not traded with sufficient liquidity (as determined by the Calculation Agent) on either the Primary Options Exchange or the Primary Futures Exchange; or

(b) none of the Primary Options Exchange, the Primary Futures Exchange or their respective clearing houses continue to publish a closing level for the ED Leg Reference Underlier for each Scheduled (no CoS) Observation Date.

2.B.1.123 "**Index Composition Determination Methodology 1 (Calculation Agent Determination)**" means that the Calculation Agent shall determine the level of the Index, the percentage contribution of Securities, Derivatives Contracts, or Indices, as the case may be, that comprise the Index, the free-float factor for the Index, the Official Index Divisor for the Index, or any other determination relating to the composition of the Index, as the case may be, in accordance with the formula for and method of calculating the Index utilized by the Index Sponsor in effect immediately prior to such determination.

2.B.1.124 "**Index Modification 1**" means, in relation to an ED Leg Reference Underlier that is an Index, that the Calculation Agent determines that, on or prior to the final Price Determination Date, the Index Sponsor makes a material change in the formula for, or the method of calculating, that Index or any other material modification of that Index (other than a modification prescribed in such formula or method to maintain that Index in the event of changes in constituent assets and capitalization and other routine events, including the operation of the Official Index Divisor); provided, however, that if there is a Primary Options Exchange or a Primary Futures Exchange, it shall also be a condition that such Primary Options Exchange or Primary Futures Exchange also makes one or more adjustments to options or futures contracts relating to the ED Leg Reference Underlier to account for the change or modification referred to above, in order for this event to be triggered.

For the avoidance of doubt, if there is a Primary Options Exchange or a Primary Futures Exchange and neither such Primary Options Exchange nor such Primary Futures Exchange makes any adjustments to options or futures contracts relating to the ED Leg Reference Underlier to account for the change or modification referred to above, such change or modification shall not trigger Index Modification 1.

2.B.1.125 "**Index Sponsor 1**" means the corporation or other entity that (i) is responsible for setting and reviewing the rules and procedures and the methods of calculation and adjustments, if any, related to the relevant Index and (ii) announces (directly or through an agent) the level of the relevant Index on a regular basis during each Pricing Day.

2.B.1.126 "**Initial 2.0 –**" means, where Specified as a prefix to a definition, that such definition shall be the first of a series of that definition.

2.B.1.127 "**Interim 2.0 –**" means, where Specified as a prefix to a definition, that such definition be one of a series of that definition (other than the first or last of that series).

2.B.1.128 "**Knock Event Date 3.0**" means, in relation to an ED Leg for which Knock-in and/or Knock-out is Specified as a Feature, the date determined in accordance with the Date Selection Methodology Specified for Knock Event Dates.

2.B.1.129 "**Knock Event Date Selection Methodology 1**" means, in relation to an ED Leg for which Knock-in and/or Knock-out is Specified as a Feature, the first Knock Event Determination Date on which a Knock-in Event or Knock-out Event has occurred; provided that if the Knock Event Date occurs on a Pricing Disruption Day, then, for the purpose of determining the Price Determination Date, the Knock Event Date will be deemed the first succeeding Scheduled Pricing Day which is not a Pricing Disruption Day, unless the relevant Postponement Period has elapsed, in which case the Knock Event Date will be the date on which Closing Price is determined.

2.B.1.130 "**Knock Event Determination Date 3.0**" means, in relation to an ED Leg for which Knock-in and/or Knock-out is Specified as a Feature, each such date determined in accordance with the Date Selection Methodology Specified for Knock Event Determination Dates.

2.B.1.131 "**Knock Event Determination Date Selection Methodology 1**" means, in relation to an ED Leg for which Knock-in and/or Knock-out is Specified as a Feature, each Observation Date in the relevant Observation Period.

2.B.1.132 "**Knock-out Event Consequence Methodology 1 (At-Hit Settlement)**" means the following consequences shall apply upon the occurrence of a Knock-out Event:

(i) subject to (iii) below, the Knock Event Date shall be deemed to be the Observation Period End Date for the Knock-out Observation Period;

(ii) subject to (iii) below, the Knock Event Date shall be deemed to be the Final – Observation Period End Date for the ED Leg;

(iii) if the Knock-out Observation Period is a Guaranteed Period, then notwithstanding (i) and (ii) above, the Knock Event Date and the following Scheduled (no CoS) Observation Dates in that Guaranteed Period shall be deemed Observation Dates for the purposes of calculating the Number of Shares for such Guaranteed Period in accordance with Knock-out Period Leverage (OP);

(iv) each Non-Guaranteed Period following the Knock-out Observation Period shall be deemed to be immediately terminated and to contain no Observation Dates, and no EO Settlement Amounts shall be payable or deliverable in respect of such Non-Guaranteed Period;

(v) the EO Settlement Amounts for each Guaranteed Period following the Knock-out Observation Period shall be calculated in the manner described in (vi) and (vii) below, accelerated and deemed to be part of the EO Settlement Amounts for the Knock-out Observation Period;

(vi) the EO Settlement Amounts for Guaranteed Periods following the Knock-out Observation Period shall be calculated on the basis that (a) if the Performance Feature is Accumulator, then all Scheduled (no CoS) Observation Dates in such Guaranteed Periods shall be deemed to be Days Above (Accumulator), or (b) if the Performance Feature is Decumulator, then all Scheduled (no CoS) Observation Dates in such Guaranteed Periods shall be deemed to be Days Below (Decumulator), as the case may be;

(vii) if the Settlement Feature is Cash Settlement, then EO Cash Settlement Amounts for Guaranteed Periods following the Knock-out Observation Period shall be calculated using the Closing Price on the Knock Event Date as the Closing Price$_{OPED}$ for each such Guaranteed Period;

(viii) upon payment or delivery of all EO Settlement Amounts by the EO Parties, the ED Leg shall be deemed terminated; and

(ix) the ED Transaction shall be deemed terminated upon the Final – EO Settlement Date.

2.B.1.133 "**Knock-out Event Consequence Methodology 2 (Not At-Hit Settlement)**" means the following consequences shall apply upon the occurrence of a Knock-out Event:

(i) each Non-Guaranteed Period following the Knock-out Observation Period shall be deemed to be immediately terminated and to contain no Observation Dates, and no EO Settlement Amounts shall be payable or deliverable in respect of such Non-Guaranteed Period;

(ii) if the Knock-out Observation Period is a Guaranteed Period, then the Scheduled (no CoS) Observation Period End Date for the Knock-out Observation Period shall be deemed to be the Final – Observation Period End Date for the ED Leg;

(iii) if the Knock-out Observation Period is a Non-Guaranteed Period, then the Knock Event Date shall be deemed to be the Final – Observation Period End Date for the ED Leg, and the Knock Event Date and the following Scheduled (no CoS) Observation Dates in that Non-Guaranteed Period shall be deemed not to be Observation Dates;

(iv) the EO Settlement Amounts for each Guaranteed Period following the Knock-out Observation Period shall be calculated in the manner described in (v) and (vi) below, accelerated and deemed to be part of the EO Settlement Amounts for the Knock-out Observation Period;

(v) the EO Settlement Amounts for Guaranteed Periods following the Knock-out Observation Period shall be calculated on the basis that (a) if the Performance Feature is Accumulator, then all Scheduled (no CoS) Observation Dates in such Guaranteed Periods shall be deemed to be Days Above (Accumulator), or (b) if the Performance Feature is Decumulator, then all Scheduled (no CoS) Observation Dates in such Guaranteed Periods shall be deemed to be Days Below (Decumulator), as the case may be;

(vi) if the Settlement Feature is Cash Settlement, then EO Cash Settlement Amounts for Guaranteed Periods following the Knock-out Observation Period shall be calculated using the Closing Price on the Scheduled (no CoS) Observation Period End Date for the Knock-out Observation Period as the Closing Price$_{OPED}$ for each such Guaranteed Period;

(vii) upon payment or delivery of all EO Settlement Amounts by the EO Parties, the ED Leg shall be deemed terminated; and

(viii) the ED Transaction shall be deemed terminated upon the Final – EO Settlement Date.

2.B.1.134 "**Knock-out Event Methodology 1 (Accumulator)**" means, in relation to an ED Leg and each Type of Period, that a Knock-out Event shall be triggered upon the occurrence of the Closing Price being greater than or equal to the Knock-out Event Price as of the Knock-out Event Determination Time on a Knock Event Determination Date, as determined by the Calculation Agent.

2.B.1.135 "**Knock-out Event Methodology 2 (Decumulator)**" means, in relation to an ED Leg and each Type of Period, that a Knock-out Event shall be triggered upon the occurrence of the Closing Price being equal to or less than the Knock-out Event Price as of the Knock-out Event Determination Time on a Knock Event Determination Date, as determined by the Calculation Agent.

2.B.1.136 "**Knock-out Observation Period**" means, in relation to a Knock-out Event, the Observation Period in which the Knock-out Event occurs.

2.B.1.137 "**Knock-out Settlement Election**" means the election Specified.

2.B.1.138 "**Leg Notional/Number Methodology 2.0**" means a formula or methodology to be used by the Calculation Agent for determining the Value of an ED Leg Notional/Number and, in relation to a Leg and an ED Leg Notional/Number, the Leg Notional/Number Methodology Specified.

2.B.1.139 "**Leg Notional/Number Methodology 1 (VarK)**" means, in relation to the Variance Strike Price, the Value equal to the result of the following formula below:

VarK = VolK^2.

2.B.1.140 "**Leg Notional/Number Methodology 2 (VarCapAmt)**" means, in relation to the Variance Cap Amount, the Value equal to the result of the following formula below:

VarCapAmt = Variance Cap Factor^2 × VarK.

2.B.1.141 "**Leg Notional/Number Methodology 3 (NDIP)**" means, in relation to NDIP, the Value equal to the number of Scheduled (no CoS) Pricing Days within the period beginning on, but excluding, the Scheduled (no CoS) Observation Period Start Date and ending on, and including, the Scheduled (no CoS) Observation Period End Date.

2.B.1.142 "**Leg Notional/Number Methodology 4 (Variance Amount)**" means, in relation to the Variance Amount, the Value equal to the result of the following formula below:

Variance Amount = [Vega Notional Amount / (VolK × 2)]

2.B.1.143 "**Leg Notional/Number Methodology 5 (VolCapAmt)**" means, in relation to the Volatility Cap Amount, the Value equal to the result of the following formula below:

VolCapAmt = Volatility Cap Factor × VolK

2.B.1.144 "**Lifetime Remaining Shares**" means the number of shares equal to the Maximum Aggregate Number of Shares minus the aggregate Number of Shares for all previous periods.

2.B.1.145 "**Limited Postponement – Valuation 1**" means that, if a Pricing Date falls on a Pricing Disruption Day, the Price in relation to such Pricing Date shall be determined by applying the Price obtained on the first succeeding Pricing Day that is not a Pricing Disruption Day; provided that, if the Postponement Period has elapsed and no Pricing Date has occurred, the Price shall be determined in accordance with the Substitute Pricing Election Specified. Limited Postponement – Valuation 1 shall be applied only to determine the Price in respect of the relevant Pricing Date and such Pricing Date shall not be subject to adjustment, notwithstanding the fact that such Pricing Date falls on a Pricing Disruption Day.

2.B.1.146 "**Limited Postponement – Valuation 2**" means that, if a Pricing Date falls on a Pricing Disruption Day, the related Price in relation to such Pricing Date shall be determined by applying the Price obtained on the first succeeding Pricing Day that is not a Pricing Disruption Day; provided that, if the Postponement Period has elapsed and no Pricing Date has occurred, the Price shall be determined in accordance with the Substitute Pricing Election Specified. Limited Postponement – Valuation 2 shall be applied only to determine the Price in respect of the relevant Pricing Date and such Pricing Date shall not be subject to adjustment, notwithstanding the fact that such Pricing Date falls on a Pricing Disruption Day. Limited Postponement – Valuation 2 is a Pricing Disruption Consequence for the purposes of MB Section 9.7.1.

2.B.1.147 "**Ln(X)**" means the natural logarithm of X, where "X" is a placeholder for a Value.

2.B.1.148 "**Local Currency 2.0**" means the currency in which the ED Leg Reference Underlier is denominated.

2.B.1.149 "**MAX(A, B, …, X)**" means the largest number in the set of Values within the parentheses.

2.B.1.150 "**Main Book Section**" has the meaning given to that term in the Preamble.

2.B.1.151 "**Matrix Support Agreement**" has the meaning given to that term in the Preamble.

2.B.1.152 "**Maximum Aggregate Number of Shares**" means, in relation to an ED Leg, the Value Specified.

2.B.1.153 "**MB Constructive Definitions**" has the meaning given to that term in the Preamble.

2.B.1.154 "**MB Primary Definition**" has the meaning given to that term in the Preamble.

2.B.1.155 "**MB Secondary Definition**" has the meaning given to that term in the Preamble.

2.B.1.156 "**MB Section [X]**" has the meaning given to that term in the Preamble.

2.B.1.157 "**Merged Column**" has the meaning given to that term in the Preamble.

2.B.1.158 "**Merged Row**" has the meaning given to that term in the Preamble.

2.B.1.159 "**Methodology**" has the meaning given to that term in the Preamble.

2.B.1.160 "**MIN(A, B, …, X)**" means the smallest number in the set of Values within the parentheses.

2.B.1.161 "**Minimum EE Notice Period**" means, in relation to an EE Notice and EE Notice System, a period of days that commences on the Effective date of an EE Notice and runs for the Specified number of the Specified Type of Day. If no Minimum EE Notice Period is Specified, then no Minimum EE Notice Period shall be deemed to apply.

2.B.1.162 "**Modified Definition**" has the meaning given to that term in the Preamble.

2.B.1.163 "**MSA Specified [X]**" has the meaning given to that term in the Preamble.

2.B.1.164 "**Multi-Condition Table**" has the meaning given to that term in the Preamble.

2.B.1.165 "**Multiplier**" and "**M**" means the Value determined in accordance with the Multiplier Determination Methodology Specified.

2.B.1.166 "**Multiplier (GP)**" means the Value Specified, or if no Value is Specified, the Value determined in accordance with the Leg Notional/Number Methodology Specified for Multiplier (GP).

2.B.1.167 "**Multiplier (NGP)**" means the Value Specified, or if no Value is Specified, the Value determined in accordance with the Leg Notional/Number Methodology Specified for Multiplier (NGP).

2.B.1.168 "**Multiplier Determination Methodology 1 (GP/NGP)**" means, in respect of a Guaranteed Period, the Multiplier (GP), and in respect of a Non-Guaranteed Period, the Multiplier (NGP).

2.B.1.169 "**NDIP**" means, in relation to an ED Leg, the Value Specified, or if no Value is Specified, the Value determined in accordance with the Leg Notional/Number Methodology Specified for NDIP.

2.B.1.170 "**No Fallback**" has the meaning given to that term in the Preamble.

2.B.1.171 "**Non-Guaranteed Period**" means a period determined in accordance with the Designated Period Methodology Specified.

2.B.1.172 "**Non-Guaranteed Period Methodology 1**" means any Observation Period which is not a Guaranteed Period shall be a Non-Guaranteed Period.

2.B.1.173 "**Non-Standard Table**" has the meaning given to that term in the Preamble.

2.B.1.174 "**Notice Exchange**" means any Specified exchange, quotation system or execution facility and any related successor.

2.B.1.175 "**Notice Exchange City**" means, in relation to a Notice Exchange, the city in which the Notice Exchange is located.

2.B.1.176 "**Notice Exchange Business Day 1**" means, in relation to a Notice Exchange, a day on which that Notice Exchange is open for trading at any time during its regular trading session.

2.B.1.177 "**NPV ZC([X])**" means the present value of [X], discounted from the Scheduled no (CoS) EO Settlement Date to the date such amount is payable, at the zero coupon rate with a maturity equal to the actual number of days during this period, derived by the Calculation Agent from the mid-market swap curve.

2.B.1.178 "**Number of Guaranteed Periods**" means, in relation to an ED Leg, the number of Observation Periods in which Guarantee is deemed to be Applicable. For the avoidance of doubt, the Number of Guaranteed Periods Specified shall not exceed the number of Observations Periods Specified in relation to an ED Leg.

2.B.1.179 "**Number of Shares**" means the number of Securities determined pursuant to the Leg Notional/Number Methodology Specified for Number of Shares.

2.B.1.180 "**Number of Shares Methodology 1 (Acc)**" means:

$$\text{Number of Shares} = \text{MIN}(\text{DNS} \times [\text{DA(Acc)} + (\text{M} \times \text{DB(Acc)})], \text{Lifetime Remaining Shares})$$

2.B.1.181 "**Number of Shares Methodology 2 (Dec)**" means:

$$\text{Number of Shares} = \text{MIN}(\text{DNS} \times [\text{DB(Dec)} + (\text{M} \times \text{DA(Dec)})], \text{Lifetime Remaining Shares})$$

2.B.1.182 "**Official Settlement Price – Relevant Derivatives Contract**" means, in relation to the Price of any ED Leg Reference Underlier, the official settlement price (howsoever described under the rules of the Primary Derivatives Exchange) of the Relevant Derivative Contracts published by the Value Source or its Clearance System as of the related Pricing Time as determined by the Valuer.

2.B.1.183 "**Observation Date Selection Methodology 1**" means, for the purposes of determining Observation Dates, that each Scheduled (no CoS) Pricing Day during each relevant Observation Period shall be an Observation Date; provided that if the Final – Pricing Day of an Observation Period is a Pricing Disruption Day, the first succeeding Pricing Day that is not a Pricing Disruption Day shall be deemed the Final – Observation Date for such Observation Period and the originally scheduled Final – Pricing Day shall not be deemed an Observation Date. For the avoidance of doubt, if an Interim – Observation Date in relation to an Observation Period is a Pricing Disruption Day, such Interim – Observation Date shall remain an Observation Date for valuation purposes.

2.B.1.184 "**Observation Period End Date 2.0**" means, in relation to an ED Leg for which Observation is Specified as a Feature and Observation Period is Specified as a Type of Period, each such date determined in accordance with the Date Selection Methodology Specified for Observation Period End Dates.

2.B.1.185 "**Observation Period End Date Selection Methodology 1**" means, in relation to an Observation Period, that the Observation Period End Date shall be determined as follows:

(i) if "Weekly" is Specified as a Period Duration, then the Observation Period End Date in respect of each Observation Period shall be the date which falls seven (7) calendar days following the Scheduled (no CoS) Observation Period Start Date in relation to such Observation Period. For the purpose of determining the date on which the relevant Observation Period End Date falls, the Scheduled (no CoS) Observation Period Start Date shall be deemed day 1, the immediately following calendar day shall be deemed day 2, and so forth, through day 7, which shall be deemed the Observation Period End Date for such Observation Period.

(ii) if "Bi-Weekly" is Specified as a Period Duration, then the Observation Period End Date in respect of each Observation Period shall be the date which falls fourteen (14) calendar days following the Scheduled (no CoS) Observation Period Start Date in relation to such Observation Period. For the purpose of determining the date on which the relevant Observation Period End Date falls, the Scheduled (no CoS) Observation Period Start Date shall be deemed day 1, the immediately following calendar day shall be deemed day 2, and so forth, through day 14, which shall be deemed the Observation Period End Date for such Observation Period.

(iii) if "Monthly" is Specified as a Period Duration, then the Observation Period End Date in respect of each Observation Period shall be the date which falls thirty (30) calendar days following the Scheduled (no CoS) Observation Period Start Date in relation to such Observation Period. For the purpose of determining the date on which the relevant Observation Period End Date falls, the Scheduled (no CoS) Observation Period Start Date shall be deemed day 1, the immediately following calendar day shall be deemed day 2, and so forth, through day 30, which shall be deemed the Observation Period End Date for such Observation Period.

(iv) if "Agreed Period" is Specified as a Period Duration, then the Observation Period End Date in respect of each Observation Period shall be the date which falls an Agreed Period following the Scheduled (no CoS) Observation Period Start Date in relation to such Observation Period. For the purpose of determining the date on which the relevant Observation Period End Date falls, the Scheduled (no CoS) Observation Period Start Date shall be deemed day 1, the immediately following calendar day shall be deemed day 2, and so forth, through the final day of the Agreed Period, which shall be deemed the Observation Period End Date for such Observation Period.

2.B.1.186 "**Observation Period Equity Valuation Date**" means, in relation to an ED Leg for which Observation is Specified as a Feature and Observation Period is Specified as a Type of Period, each such date determined in accordance with the Date Selection Methodology Specified for Observation Period Equity Valuation Dates.

2.B.1.187 "**Observation Period Start Date 2.0**" means, in relation to an ED Leg for which Observation is Specified as a Feature and Observation Period is Specified as a Type of Period, each such date determined in accordance with the Date Selection Methodology Specified for Observation Period Start Dates.

2.B.1.188 "**Observation Period Start Date Selection Methodology 1**" means, for the purposes of determining the Observation Period Start Date in relation to an Observation Period, the first Scheduled (no CoS) Pricing Day immediately following the Observation Period End Date of the immediately preceding Observation Period.

2.B.1.189 "$\mathbf{OP_t}$" means a price determined in relation to a date as follows:

(i) The variable t shall identify a specific date among a series of dates, where each of the dates in such series is assigned a sequential number from 0 through the number Specified as NDIP; for the first date in the series, t equals 0; for the second date, t equals 1, and so on and so forth, until for the final date, t equals NDIP;

(ii) where t equals 0, date t shall be the Scheduled (no CoS) Observation Period Start Date, and OP_0 shall mean the Observation Price determined in relation to the Scheduled (no CoS) Observation Period Start Date;

(iii) where t equals any number greater than 0 and less than NDIP, date t shall mean the Observation Date corresponding to such number during the Observation Period and OP_t shall mean the Observation Price determined in relation to such Observation Date;

(iv) where t equals NDIP, date t shall be the Observation Period Equity Valuation Date, and OP_{NDIP} shall mean the Observation Price determined in relation to the Observation Period Equity Valuation Date.

2.B.1.190 "**Operative Provision**" has the meaning given to that term in the Preamble.

2.B.1.191 "**Optional (•)**" has the meaning given to that term in the Preamble.

2.B.1.192 "**Optional (••)**" has the meaning given to that term in the Preamble.

2.B.1.193 "**Party 2.0**" means, in relation to an ED Transaction, either of the parties to that ED Transaction or, if one person is Specified in relation to a particular term, the person Specified in relation to that term, and "Parties" means the relevant parties to that ED Transaction.

2.B.1.194 "**Party Selection Methodology**" means a formula or methodology for determining a relevant Party, and in relation to an ED Leg or ED Transaction and a Type of Party, each Party Selection Methodology Specified.

2.B.1.195 "**Party Selection Methodology 1 (either Trade Party)**" means, in relation to a Type of Party, either Trade Party 1 or Trade Party 2.

2.B.1.196 "**Party Selection Methodology 2 (EO System Party)**" means, in relation to a Type of Party, the person Specified as such Type of Party in the relevant EO System.

2.B.1.197 "**Party Selection Methodology 3 (EE System Party)**" means, in relation to a Type of Party, the person Specified as such Type of Party in the relevant EE System.

2.B.1.198 "**Party Selection Methodology 4 (Variance Seller)**" means, in relation to Trade Party 1 or Trade Party 2, the Party that is not the Variance Buyer.

2.B.1.199 "**Party Selection Methodology 5 (Volatility Seller)**" means, in relation to Trade Party 1 or Trade Party 2, the Party that is not the Volatility Buyer.

2.B.1.200 "**PDDC 1 (Futures Contracts)**" means, in relation to the ED Leg Reference Underlier, any future contracts traded on the relevant Pricing Disruption Exchange.

2.B.1.201 "**PDDC 2 (Futures and Options Contracts)**" means, in relation to the ED Leg Reference Underlier, any future or options contracts traded on the relevant Pricing Disruption Exchange.

2.B.1.202 "**Percentage Publisher 1 (Bloomberg)**" means, where Specified as a suffix to a Pricing Disruption Percentage, that the relevant percentage contribution of a Disrupted Component to the Value of the Index shall be the percentage contribution of that Disrupted Component as of the Component Percentage Testing Time, as published by Bloomberg Financial Markets (or, if Bloomberg Financial Markets ceases to publish such percentage contributions, a replacement therefor, if any, acceptable to the Calculation Agent); provided that if Bloomberg Financial Markets (or relevant replacement or successor, if any) does not publish such a percentage contribution, the relevant percentage contribution will be determined by the Calculation Agent based on each of, the relevant level of the Index, the formula and methodology for determining the level of the Index in effect at the time of such non-publication, and the price for each Disrupted Component on such component's relevant exchange included in the Index, in each case, as of the Component Percentage Testing Time, (or, if any of such information is not available, based on the Calculation Agent's good faith estimate of such information as of the Component Percentage Testing Time).

2.B.1.203 "**Period Duration**" means, in relation to a Type of Period, a Specified length of time.

2.B.1.204 "**Physical Settlement Postponement Methodology 1**" means, in relation to a Security or Derivatives Contract constituting all or part of the relevant ED Transaction Physical Settlement Amount, that the related ED Transaction Settlement Date shall be the first Physical Settlement Day following the occurrence of the related Settlement Disruption Event in relation to that Security or Derivatives Contract that is not a Physical Settlement Disruption Day; provided that if every day of the Physical Settlement Disruption Postponement Period is a Physical Settlement Disruption Day:

(i) if that Security or Derivatives Contract can be delivered in any other commercially reasonable manner, the EO Settlement Date shall be the first date on which settlement of the sale of that

Security or Derivatives Contract executed on the last day of the Physical Settlement Disruption Postponement Period customarily would take place using such other commercially reasonable manner of delivery (which other manner of delivery will be deemed the relevant Settlement System for the purposes of delivery of that Security or Derivatives Contract); or

(ii) if that Security or Derivatives Contract cannot be delivered in any other commercially reasonable manner, the Calculation Agent shall determine a commercially reasonable cash value of the ED Transaction Physical Settlement Amount affected by such Settlement Disruption Event and denominated in the Settlement Currency or, if an FX Price Source Disruption has occurred and is continuing and settlement in the Local Currency is not disrupted, in the Local Currency, and shall notify the other Party of that valuation, and either:

(a) if the other Party accepts that valuation, it shall be deemed to be an ED Transaction Cash Settlement Amount, as the case may be, that the related EO Party, as the case may be, shall pay to that other Party in lieu of that ED Transaction Settlement Amount within the number of Physical Settlement Cash Equivalent Days Specified of such other Party accepting that valuation; or

(b) if the other Party does not accept that valuation, the EO Settlement Date, as the case may be, will be postponed until delivery can be effected through the relevant Settlement System or in any other commercially reasonable manner.

2.B.1.205 "**Physical Settlement Disruption Postponement Period 2.0**" means, in relation to a Settlement Disruption Event, the period determined pursuant to the Physical Settlement Disruption Postponement Period Methodology Specified.

2.B.1.206 "**Physical Settlement Disruption Postponement Period Methodology 1**" means the Physical Settlement Disruption Postponement Period shall be the period from (but excluding) the date that would have been the EO Settlement Date, but for the occurrence of the Settlement Disruption Event, to (and including) the date falling the number of Settlement System Business Days Specified immediately following that date.

2.B.1.207 "**Physical Settlement Rounding 3.0**" means, in relation to an ED Transaction Physical Settlement Amount determined pursuant to any EO Methodology, that is not equal to or an integral multiple of the related Rounding Amount and is expressed to be subject to Physical Settlement Rounding, that ED Transaction Physical Settlement Amount shall be rounded down to the nearest such Rounding Amount.

2.B.1.208 "**Postponement Period 2.0**" means, in relation to a Pricing Disruption Event, the number of Pricing Days Specified immediately following the date that would, but for the occurrence of one or more Pricing Disruption Days, have been the Pricing Date.

2.B.1.209 "**Preamble**" means the preamble to the Appendix.

2.B.1.210 "**Precondition: [X] –**" has the meaning given to that term in the Preamble.

2.B.1.211 "**Price Determination Date 2.0**" means, in relation to an ED Leg, each such date determined in accordance with the Date Selection Methodology Specified for Price Determination Dates.

2.B.1.212 "**Price Determination Date Selection Methodology 1**" means, in relation to an Observation Period, the Final – Observation Date for such Observation Period.

2.B.1.213 "**Price Determination Date Selection Methodology 2**" means, in relation to a Guaranteed Period, the Scheduled (no CoS) Observation Period Start Date in relation to that Guaranteed Period, and in relation to a Non-Guaranteed Period, the Final – Observation Date for such Non-Guaranteed Period.

2.B.1.214 "**Pricing Date Selection Methodology 1**" means, in relation to a Type of Date, the date, or dates, Specified as such Type of Date in the relevant Pricing System.

2.B.1.215 "**Pricing Day Exchange**" means the Pricing Day Exchange Specified.

2.B.1.216 "**Pricing Day Methodology 1 (Security)**" means, in relation to Pricing Days, the Eligible Day Types shall be a Scheduled (no CoS) Exchange Business Day – Pricing Day Exchange.

2.B.1.217 "**Pricing Disruption Derivatives Exchange**" means, in relation to a Pricing Disruption Event, the Pricing Disruption Derivatives Exchange Specified.

2.B.1.218 "**Pricing Disruption Event Aggregation Event 2.0**" means, in relation to an ED Leg Reference Underlier and two or more Pricing Disruption Events that are followed by "**– (Pricing Disruption Event Aggregation Event 2.0)**" or "**– (PDEAE 2.0)**" as a suffix, the occurrence during a Pricing Disruption Testing Period of one or more events described in the terms of those Pricing Disruption Events in relation to Components or Pricing Disruption Derivatives Contracts relating to such Components constituting in aggregate a percentage that:

(i) is less than the Pricing Disruption Percentage Specified in relation to the relevant ED Leg Underlier necessary to trigger any of those Pricing Disruption Events individually; but

(ii) when further aggregated across two or more of those Pricing Disruption Events, is equal to or greater than such Pricing Disruption Percentage Specified in relation to Pricing Disruption Event Aggregation Event 2.0;

provided that if two or more events occur during a Pricing Disruption Testing Period in relation to the same Component, it shall not be counted more than once for the purposes of determining such an aggregate percentage.

2.B.1.219 "**Pricing Disruption Event Hierarchy Methodology 1 (Calculation Agent)**" means, where more than one Pricing Disruption Consequence may be applied at any given time due to the occurrence of one or more Pricing Disruption Events, that the Calculation Agent shall determine the order in which such Pricing Disruption Consequences are to apply.

2.B.1.220 "**Pricing Disruption Exchange 2.0**" means, in relation to a Pricing Disruption Event, any Pricing Disruption Exchange Specified.

2.B.1.221 "**Pricing Disruption Exchange Disruption – Whole Index 2.0 (Single Index)**" means, in relation to an Index, any event (other than an Early Closure) that disrupts or impairs the ability of market participants in general to effect transactions in, or obtain market Values for:

(i) one or more Index Components of that Index constituting in aggregate a percentage equal to or greater than the Pricing Disruption Percentage in relation to that Index; or

(ii) if any Pricing Disruption Derivatives Contracts are Specified, such Pricing Disruption Derivatives Contracts relating to that Index,

in each case, on the related Pricing Disruption Exchange at any time (including at a different time in relation to different Index Components) during the Pricing Disruption Testing Period.

2.B.1.222 "**Pricing Disruption Securities Exchange**" means, in relation to a Pricing Disruption Event, the Pricing Disruption Securities Exchange Specified.

2.B.1.223 "**Pricing Time 1 (Value)**" means, in relation to a Pricing Election, the Pricing Time or Period used in determining the Value of the relevant Pricing Election, as determined by reference to the other elements of the Pricing Election, including, without limitation, the Type of Value and the Value.

2.B.1.224 "**Primary Futures Exchange**" means, in relation to an ED Leg Reference Underlier, the primary exchange on which futures contracts relating to that ED Leg Reference Underlier are traded.

2.B.1.225 "**Primary Options Exchange**" means, in relation to an ED Leg Reference Underlier, the primary exchange on which options contracts are relating to that ED Leg Reference Underlier are traded.

2.B.1.226 "**Primary Derivatives Exchange Adjustment 1**" means:

(i) if there is a Primary Options Exchange or a Primary Futures Exchange, then, solely with respect to the first Observation Date on which the relevant Extraordinary Event is effective, the Calculation Agent shall make appropriate adjustments to OP_{t-1} to account for the adjustments made by such Primary Options Exchange or such Primary Futures Exchange to options or futures contracts relating to the ED Leg Reference Underlier; provided, that if both such Primary Options Exchange and such Primary Futures Exchange make one or more adjustments to options or futures contracts relating to the ED Leg Reference Underlier, then the Calculation Agent shall make appropriate adjustments to OP_{t-1} to account for the adjustments made by such Primary Options Exchange to options contracts relating to the ED Leg Reference Underlier. With respect to each Observation Date thereafter, OP_{t-1} shall be determined in accordance with the definition for OP_t and the definition of Final Realized Volatility.

(ii) if there is no Primary Options Exchange nor Primary Futures Exchange, then the ED Transaction will terminate immediately upon the occurrence of the relevant Extraordinary Event and the Cancellation Amount shall be determined in accordance with the Cancellation Amount Specified.

2.B.1.227 "**Primary Derivatives Exchange Mimic 1 (PDE)**" means that the exercise, settlement, payment or any other terms of the Pricing Disruption Derivatives Contract are changed or modified by the related Primary Derivatives Exchange.

2.B.1.228 "**Primary Derivatives Exchange Mimic Consequence**" means that, if a Pricing Date falls on a Pricing Disruption Day, the Calculation Agent shall, if necessary, adjust one or more of the variables relevant to the settlement terms of the ED Transaction to preserve for each Party the economic equivalent of any payment or payments (assuming satisfaction of each applicable condition precedent) by the Parties in relation to the ED Transaction that would have been required had such Pricing Disruption Event not occurred.

2.B.1.229 "**Prior Price – Pre-Disruption**" means, in relation to the Price of any ED Leg Reference Underlier on a Pricing Date that is a Pricing Disruption Day due to the occurrence of a Pricing Disruption Event, the official Value of that ED Leg Reference Underlier as of the time immediately prior to the occurrence of the event that resulted in such Pricing Disruption Event, even if such event had commenced prior to the relevant Pricing Disruption Testing Period.

2.B.1.230 "**Prior Pricing Date Price – Observation Price**" means, in relation to an Observation Price and a Pricing Date, the price or level equal to the Observation Price for the immediately preceding Pricing Date.

2.B.1.231 "**Prior Publication Time 1 (Official Daily Closing Level)**" means the Actual Publication Time 1 (Official Daily Closing Level) on the Pricing Day immediately preceding the relevant Pricing Disruption Day.

2.B.1.232 "**Publication Time 1 (Official Daily Closing Level)**" means, in relation to a Pricing Date, the time at which the Value Source publishes or makes available the official daily closing level of an Index.

2.B.1.233 "**Quanto Conversion Feature**" means the Feature Specified.

2.B.1.234 "**Quanto Conversion Rate**" means the Quanto Conversion Rate Specified, multiplied by one unit of the Settlement Currency and divided by one unit of the Reference Currency.

2.B.1.235 "**Reference Currency 2.0**" means the currency Specified.

2.B.1.236 "**Relationship Supplement**" has the meaning given to that term in the Preamble.

2.B.1.237 "**Relevant ISDA Master Specified [X]**" has the meaning given to that term in the Preamble.

2.B.1.238 "**Relevant ISDA Master Agreement 2.0**" means the Specified agreement governing the ED Transaction entered into or deemed to have been entered into by the Parties on the date Specified as the Date of the Relevant ISDA Master Agreement.

2.B.1.239 "**Required (•)**" has the meaning given to that term in the Preamble.

2.B.1.240 "**Required (••)**" has the meaning given to that term in the Preamble.

2.B.1.241 "**Rounding Calculation Methodology 1 (Calculation Agent)**" means, in relation to an ED Transaction and a Rounding Calculation Methodology, that the Calculation Agent shall determine the methodology for rounding Values.

2.B.1.242 "**Row**" has the meaning given to that term in the Preamble.

2.B.1.243 "**RS**" has the meaning given to that term in the Preamble.

2.B.1.244 "**RS/TS**" has the meaning given to that term in the Preamble.

2.B.1.245 "**RVIND**" means the mid-market volatility of the Index for the remaining term of the ED Transaction or ED Leg (assuming the ED Transaction or ED Leg had not been terminated or, if the ED Transaction or ED Leg is cancelled or terminated prior to the Observation Period Start Date, for the term of the relevant ED Transaction or ED Leg commencing on the Observation Period Start Date) on the Cancellation Effective Date, as determined by the Calculation Agent taking into consideration the implied volatilities of any relevant listed put or call options on the relevant Index traded on the relevant options exchange.

2.B.1.246 "**RVIND1**" means the mid-market implied volatility of the Index, adjusted for the volatility of volatility, for the remaining term of the ED Transaction or ED Leg (assuming the ED Transaction or ED Leg had not been terminated or, if the ED Transaction or ED Leg is cancelled or terminated prior to the Observation Period Start Date, for the term of the relevant ED Transaction or ED Leg commencing on the Observation Period Start Date) on the Cancellation Effective Date, as determined by the Calculation Agent taking into consideration the implied volatilities of any relevant listed put or call options on the relevant Index traded on the relevant options exchange.

2.B.1.247 "**Seller Selection Methodology 1**" means, in relation to Trade Party 1 or Trade Party 2, the Party that is not the Buyer.

2.B.1.248 "**Settlement Disruption Consequence 2.0**" means, in relation to a Settlement Disruption Event, any Settlement Disruption Consequence Specified.

2.B.1.249 "**Settlement Disruption Event 2.0**" means, in relation to an ED Transaction and Settlement Amount System, each Settlement Disruption Event Specified.

2.B.1.250 "**Settlement Disruption Event 3.0**" means, in relation to an ED Transaction, a Type of Settlement Disruption Event and Settlement Amount System, each Settlement Disruption Event Specified.

2.B.1.251 "**Single-Condition Table**" has the meaning given to that term in the Preamble.

2.B.1.252 "**Specify: [X] –**" has the meaning given to that term in the Preamble.

2.B.1.253 "**Substitute Pricing 2.0**" means that, if a Pricing Date falls on a Pricing Disruption Day, the related Price shall nevertheless be determined on that Pricing Date by applying the Substitute Pricing Election Specified in lieu of the Pricing Election originally Specified.

2.B.1.254 "**Successor Index 2.0**" means, in relation to an Index that:

(i) ceases to be calculated, announced and/or published by the Index Sponsor but is calculated, announced and/or published by a successor sponsor determined by the Calculation Agent to be qualified and legally permitted to act as such, that index as calculated, announced and/or published by that successor sponsor, or

(ii) is replaced by a successor index using, in the determination of the Calculation Agent, the same or a substantially similar formula and method for calculation of the Index, that successor index;

provided, in each case, that the Calculation Agent has determined that there is reasonably comparable liquidity in Derivatives Contracts traded on such successor index relative to the liquidity that existed in Derivatives Contracts traded on the original index.

2.B.1.255 "**System**" has the meaning given to that term in the Preamble.

2.B.1.256 "**Table**" has the meaning given to that term in the Preamble.

2.B.1.257 "**Table Definition**" has the meaning given to that term in the Preamble.

2.B.1.258 "**Table Election**" has the meaning given to that term in the Preamble.

2.B.1.259 "**Table Field**" has the meaning given to that term in the Preamble.

2.B.1.260 "**Table Field Column**" has the meaning given to that term in the Preamble.

2.B.1.261 "**TD + Settlement Cycle**" means, in relation to an ED Leg, the date falling one Settlement Cycle after the Trade Date.

2.B.1.262 "**Term:**" has the meaning given to that term in the Preamble.

2.B.1.263 "**Text Definition**" has the meaning given to that term in the Preamble.

2.B.1.264 "**Trade Party 1**" means the person Specified or otherwise determined in accordance with the Party Selection Methodology for Trade Party 1.

2.B.1.265 "**Trade Party 2**" means the person Specified or otherwise determined in accordance with the Party Selection Methodology for Trade Party 2.

2.B.1.266 "**Trade Representations**" means, in relation to an ED Leg or ED Transaction, any agreement, representation, or covenants Specified as a Trade Representation.

2.B.1.267 "**Transaction Supplement**" has the meaning given to that term in the Preamble.

2.B.1.268 "**TS**" has the meaning given to that term in the Preamble.

2.B.1.269 "**Type of Day Methodology 1 (Pricing Day)**" means, in relation to Pricing Days, the Eligible Day Types shall be both a (i) Scheduled (no CoS) Exchange Business Day – Pricing Day Exchange and (ii) Scheduled (no CoS) Index Publication Day;

2.B.1.270 "**Type of Event**" means, in relation to an ED Leg, the Type of Event Specified.

2.B.1.271 "**Type of Party**" means, in relation to an ED Leg or ED Transaction, each Type of Party Specified.

2.B.1.272 "**Type of Settlement Disruption Event**" means, in relation to an ED Transaction and Settlement Amount System, each Type of Settlement Disruption Event Specified.

2.B.1.273 "**Undefined Definition**" has the meaning given to that term in the Preamble.

2.B.1.274 "**Unlimited Postponement – Valuation**" means that, if a Pricing Date falls on a Pricing Disruption Day, the Price in relation to such Pricing Date shall be determined by applying the Price obtained on the first succeeding Pricing Day that is not a Pricing Disruption Day. Unlimited Postponement – Valuation shall be applied only to determine the Price in respect of the relevant Pricing Date and such Pricing Date shall not be subject to adjustment, notwithstanding the fact that such Pricing Date falls on a Pricing Disruption Day.

2.B.1.275 "**Variance Amount**" means the Value Specified or otherwise determined in accordance with the Leg Notional/Number Methodology Specified for Variance Amount.

2.B.1.276 "**Variance Buyer**" means the Party Specified or otherwise determined in accordance with the Party Selection Methodology Specified for Variance Buyer.

2.B.1.277 "**Variance Cap Amount**" and "**VarCapAmt**" mean the Value Specified or otherwise determined in accordance with the Leg Notional/Number Methodology Specified for Variance Cap Amount.

2.B.1.278 "**Variance Cap Factor**" means the Value Specified or otherwise determined in accordance with the Leg Notional/Number Methodology Specified for Variance Cap Factor.

2.B.1.279 "**Variance Seller**" means the Party Specified or otherwise determined in accordance with the Party Selection Methodology Specified for Variance Seller.

2.B.1.280 "**Variance Strike Price**" and "**VarK**" mean each Value Specified or otherwise determined in accordance with the Leg Notional/Number Methodology Specified for Variance Strike Price.

2.B.1.281 "**Vega Notional Amount**" means the Value Specified or otherwise determined in accordance with the Leg Notional/Number Methodology Specified for Vega Notional Amount and shall be deemed to be denominated in the Settlement Currency.

2.B.1.282 "**Volatility Amount**" means the Value Specified or otherwise determined in accordance with the Leg Notional/Number Methodology Specified for Volatility Amount.

2.B.1.283 "**Volatility Buyer**" means the Party Specified or otherwise determined in accordance with the Party Selection Methodology Specified for Volatility Buyer.

2.B.1.284 "**Volatility Cap Amount**" and "**VolCapAmt**" mean the Value Specified or otherwise determined in accordance with the Leg Notional/Number Methodology Specified for Volatility Cap Amount.

2.B.1.285 "**Volatility Cap Factor**" means the Value Specified or otherwise determined in accordance with the Leg Notional/Number Methodology Specified for Volatility Cap Factor.

2.B.1.286 "**Volatility Seller**" means the Party Specified or otherwise determined in accordance with the Party Selection Methodology Specified for Volatility Seller.

2.B.1.287 "**Volatility Strike Price**" and "**VolK**" mean each Value Specified or otherwise determined in accordance with the Leg Notional/Number Methodology Specified for Volatility Strike Price.

2.B.1.288 "**X - Y**" means X minus Y, where both "X" and "Y" are placeholders for numbers.

2.B.1.289 "**X / Y**" means X divided by Y, where both "X" and "Y" are placeholders for numbers.

2.B.1.290 "**X + Y**" means X plus Y, where both "X" and "Y" are placeholders for numbers.

2.B.1.291 "**X < Y**" means X is less than Y, where both "X" and "Y" are placeholders for numbers.

2.B.1.292 "**X > Y**" means X is greater than Y, where both "X" and "Y" are placeholders for numbers.

2.B.1.293 "**X × Y**" means X multiplied by Y, where both "X" and "Y" are placeholders for numbers.

2.B.1.294 "**X ≤ Y**" means X is less than or equal to Y, where both "X" and "Y" are placeholders for numbers.

2.B.1.295 "**X ≥ Y**" means X is greater than or equal to Y, where both "X" and "Y" are placeholders for numbers.

2.B.1.296 "**X^Y**" and "$\mathbf{X^{Y}}$" mean X raised to the Y^{th} power, where both "X" and "Y" are placeholders for numbers.

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EXHIBIT I – EQUITY DERIVATIVES SUPPLEMENT TEMPLATES

Table Exhibit I.1 – IndxVarSwp-1 ED Transaction Type (Single/Multi-Exchange Index – OM – All Parties)
(NON-STANDARD TABLE)

	EDS Field	EDS Field Available Election	EDS Field Parameters	EDS Field Fallback
Guidance:	EDS Term for which an Election is to be agreed on in the RS or TS.	Available Election(s) in relation to each EDS Field.	Parameters and conditions for completing the EDS Field.	Fallback Election for the relevant EDS Field.
"IndxVarSwp-1 ED Transaction Type (Single/Multi-Exchange Index – OM – All Parties)"				
RELATIONSHIP SUPPLEMENT				
	Designated Entities Convention Terms			
R1	Trade Party 1	[person]	Specify: [person] – Required (•) – RS	No Fallback
R2	Trade Party 2	[person]	Specify: [person] – Required (•) – RS	No Fallback
R3	*Calculation Agent*	/1 Relevant ISDA Master Specified [*Calculation Agent*] /2 Trade Party 1 /3 Trade Party 2 /4 MSA Specified [*Calculation Agent*]	Specify: [EDS Field Available Election] – Optional (•) – RS	Relevant ISDA Master Specified [*Calculation Agent*]
R4	*ED Hedging Party*	/1 Party Selection Methodology 1 (either Trade Party) /2 Trade Party 1 /3 Trade Party 2	Specify: [EDS Field Available Election] – Optional (•) – RS	Party Selection Methodology 1 (either Trade Party)
R5	*Notice Agent* – Trade Party 1	/1 Relevant ISDA Master Specified [*Notice Agent* – Trade Party 1] /2 [person] /3 *Not Relevant*	Specify: [EDS Field Available Election] – Optional (•) – RS	Relevant ISDA Master Specified [*Notice Agent* – Trade Party 1]
R6	*Notice Agent* – Trade Party 2	/1 Relevant ISDA Master Specified [*Notice Agent* – Trade Party 2] /2 [person] /3 *Not Relevant*	Specify: [EDS Field Available Election] – Optional (•) – RS	Relevant ISDA Master Specified [*Notice Agent* – Trade Party 2]
	Settlement Method Convention Terms			
R7	*Settlement Currency*	[ISO currency code]	Specify: [ISO currency code] – Required (•) – RS/TS	No Fallback
R8	*Settlement Cycle – Agreed*	/1 [number of EDS Specified [*Type of Day*]] /2 Two *Currency Business Days* – (*Settlement Currency*) /3 Three *Currency Business Days* – (*Settlement Currency*)	Specify: [EDS Field Available Election] – Required (•) – RS/TS	No Fallback
	Risk Allocation Convention Terms			
R9	Illegality Event Determining Party	/1 Party Selection Methodology 1 (either Trade Party) /2 Trade Party 1 /3 Calculation Agent	Specify: [EDS Field Available Election] – Optional (•) – RS	Party Selection Methodology 1 (either Trade Party)
	Notice Convention Terms			
R10	Notice Exchange – Trade Party 1	[exchange, quotation system, or execution facility]	Specify: [exchange, quotation system, or execution facility] – Required (•) – RS/TS	No Fallback
R11	Notice Exchange – Trade Party 2	[exchange, quotation system, or execution facility]	Specify: [exchange, quotation system, or execution facility] – Required (•) – RS/TS	No Fallback

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	EDS Field	EDS Field Available Election	EDS Field Parameters	EDS Field Fallback
Guidance:	EDS Term for which an Election is to be agreed on in the RS or TS.	Available Election(s) in relation to each EDS Field.	Parameters and conditions for completing the EDS Field.	Fallback Election for the relevant EDS Field.
"IndxVarSwp-1 ED Transaction Type (Single/Multi-Exchange Index – OM – All Parties)"				
R12	Notice Exchange – (*Notice Agent* – Trade Party 1)	[exchange, quotation system, or execution facility]	Precondition: Any [*Notice Agent* – Trade Party 1] Excluding [Relevant ISDA Master Specified [*Notice Agent* – Trade Party 1]] – Specify: [exchange, quotation system, or execution facility] – Required (•) – RS/TS	No Fallback
R13	Notice Exchange – (*Notice Agent* – Trade Party 2)	[exchange, quotation system, or execution facility]	Precondition: Any [*Notice Agent* – Trade Party 2] Excluding [Relevant ISDA Master Specified [*Notice Agent* – Trade Party 2]] – Specify: [exchange, quotation system, or execution facility] – Required (•) – RS/TS	No Fallback
	General Agreements and Representations Convention Terms			
R14	Relevant ISDA Master Agreement	/1 ISDA Master Agreement /2 [agreement]	Specify: [EDS Field Available Election] – Optional (•) – RS	ISDA Master Agreement
R15	Date of the Relevant ISDA Master Agreement	[date]	Specify: [date] – Required (•) – RS	No Fallback
TRANSACTION SUPPLEMENT				
	EO Convention Terms			
R16	*Valuation Feature*	/1 No Variance Cap /2 Variance Cap	Specify: [EDS Field Available Election] – Optional (•) – TS	No Variance Cap
R17	Vega Notional Amount	[*Value*]	Specify: [*Value*] – Required (•) – TS	No Fallback
R18	Volatility Strike Price	[*Value*]	Specify: [*Value*] – Required (•) – TS	No Fallback
R19	Variance Cap Amount	/1 Leg Notional/Number Methodology 2 (VarCapAmt) /2 [*Value*]	Precondition: Variance Cap – Specify: [EDS Field Available Election] – Optional (•) – TS	Leg Notional/Number Methodology 2 (VarCapAmt)
R20	Variance Cap Factor	/1 2.5 /2 [*Value*]	Precondition: Variance Cap – Specify: [EDS Field Available Election] – Optional (•) – TS	2.5
R21	NDIP	/1 Leg Notional/Number Methodology 3 (NDIP) /2 [number]	Specify: [EDS Field Available Election] – Optional (•) – TS	Leg Notional/Number Methodology 3 (NDIP)
	Pricing Convention Terms			
R22	*ED Leg Reference Underlier*	[underlier]	Specify: [underlier] – Required (•) – TS	No Fallback
R23	*Relevant Derivatives Contract* – Observation Period Start Date	[derivatives contract]	Precondition: Pricing Election 5.1 (OSP Level) – Specify: [derivatives contract] – Required (•) – TS	No Fallback
R24	*Relevant Derivatives Contract* – Observation Period Equity Valuation Date	[derivatives contract]	Precondition: Pricing Election 5.1 (OSP Level) – Specify: [derivatives contract] – Required (•) – TS	No Fallback
R25	*Pricing Election* – Observation Period Start Date	/1 Pricing Election 1.1 (Agreed Price) /2 Pricing Election 2.1 (Index Close – Official Value) /3 Pricing Election 5.1 (OSP Level)	Specify: [EDS Field Available Election] – Required (•) – TS	No Fallback
R26	*Agreed Price* – Observation Period Start Date	[*Value*]	Precondition: Pricing Election 1.1 (Agreed Price) – Specify: [Value] – Required (•) – TS	No Fallback
R27	*Pricing Election* – Observation Period Equity Valuation Date	/1 Pricing Election 2.1 (Index Close – Official Value) /2 Pricing Election 5.1 (OSP Level)	Specify: [EDS Field Available Election] – Required (•) – TS	No Fallback
R28	*Primary Derivatives Exchange*	/1 Primary Futures Exchange /2 [exchange, quotation system, or execution facility]	Specify: [EDS Field Available Election] – Optional (•) – TS	Primary Futures Exchange
R29	Pricing Day Exchange	/1 Primary Futures Exchange /2 [exchange, quotation system, or execution facility]	Specify: [EDS Field Available Election] – Optional (•) – TS	Primary Futures Exchange
	Date Convention Terms			

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	EDS Field	EDS Field Available Election	EDS Field Parameters	EDS Field Fallback
Guidance:	EDS Term for which an Election is to be agreed on in the RS or TS.	Available Election(s) in relation to each EDS Field.	Parameters and conditions for completing the EDS Field.	Fallback Election for the relevant EDS Field.
"IndxVarSwp-1 ED Transaction Type (Single/Multi-Exchange Index – OM – All Parties)"				
R30	*Trade Date*	[date]	Specify: [date] – Required (•) – TS	No Fallback
R31	Observation Period Equity Valuation Date	[date]	Specify: [date] – Required (•) – TS	No Fallback
R32	Observation Period Start Date	/1 *Trade Date* /2 [date]	Specify: [EDS Field Available Election] – Optional (•) – TS	*Trade Date*
	Designated Entities Terms			
R33	Variance Buyer	/1 Trade Party 1 /2 Trade Party 2	Specify: [EDS Field Available Election] – Required (•) – TS	No Fallback
R34	Variance Seller	/1 Party Selection Methodology 4 (Variance Seller) /2 Trade Party 1 /3 Trade Party 2	Specify: [EDS Field Available Election] – Optional (•) – TS	Party Selection Methodology 4 (Variance Seller)
	Settlement Method Convention			
R35	*Settlement Currency*	[ISO currency code]	Specify: [ISO currency code] – Required (•) – RS/TS	No Fallback
R36	*Settlement Cycle – Agreed*	/1 [number of EDS Specified [*Type of Day*]] /2 Two *Currency Business Days* – (*Settlement Currency*) /3 Three *Currency Business Days* – (*Settlement Currency*)	Specify: [EDS Field Available Election] – Required (•) – RS/TS	No Fallback
	Notice Convention Terms			
R37	Notice Exchange – Trade Party 1	[exchange, quotation system, or execution facility]	Specify: [exchange, quotation system, or execution facility] – Required (•) – RS/TS	No Fallback
R38	Notice Exchange – Trade Party 2	[exchange, quotation system, or execution facility]	Specify: [exchange, quotation system, or execution facility] – Required (•) – RS/TS	No Fallback
R39	Notice Exchange – (*Notice Agent* – Trade Party 1)	[exchange, quotation system, or execution facility]	Precondition: Any [*Notice Agent* – Trade Party 1] Excluding [Relevant ISDA Master Specified [*Notice Agent* – Trade Party 1]] – Specify: [exchange, quotation system, or execution facility] – Required (•) – RS/TS	No Fallback
R40	Notice Exchange – (*Notice Agent* – Trade Party 2)	[exchange, quotation system, or execution facility]	Precondition: Any [*Notice Agent* – Trade Party 2] Excluding [Relevant ISDA Master Specified [*Notice Agent* – Trade Party 2]] – Specify: [exchange, quotation system, or execution facility] – Required (•) – RS/TS	No Fallback

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Table Exhibit I.2 – IndxVarSwp-2 ED Transaction Type (Single/Multi-Exchange Index – OM – All Parties)
(NON-STANDARD TABLE)

	EDS Field	EDS Field Available Election	EDS Field Parameters	EDS Field Fallback
Guidance:	EDS Term for which an Election is to be agreed on in the RS or TS.	Available Election(s) in relation to each EDS Field.	Parameters and conditions for completing the EDS Field.	Fallback Election for the relevant EDS Field.
"IndxVarSwp-2 ED Transaction Type (Single/Multi-Exchange Index – OM – All Parties)"				
RELATIONSHIP SUPPLEMENT				
	Designated Entities Convention Terms			
R1	Trade Party 1	[person]	Specify: [person] – Required (•) – RS	No Fallback
R2	Trade Party 2	[person]	Specify: [person] – Required (•) – RS	No Fallback
R3	*Calculation Agent*	/1 Relevant ISDA Master Specified [*Calculation Agent*] /2 Trade Party 1 /3 Trade Party 2 /4 MSA Specified [*Calculation Agent*]	Specify: [EDS Field Available Election] – Optional (•) – RS	Relevant ISDA Master Specified [*Calculation Agent*]
R4	*ED Hedging Party*	/1 Party Selection Methodology 1 (either Trade Party) /2 Trade Party 1 /3 Trade Party 2	Specify: [EDS Field Available Election] – Optional (•) – RS	Party Selection Methodology 1 (either Trade Party)
R5	*Notice Agent* – Trade Party 1	/1 Relevant ISDA Master Specified [*Notice Agent* – Trade Party 1] /2 [person] /3 *Not Relevant*	Specify: [EDS Field Available Election] – Optional (•) – RS	Relevant ISDA Master Specified [*Notice Agent* – Trade Party 1]
R6	*Notice Agent* – Trade Party 2	/1 Relevant ISDA Master Specified [*Notice Agent* – Trade Party 2] /2 [person] /3 *Not Relevant*	Specify: [EDS Field Available Election] – Optional (•) – RS	Relevant ISDA Master Specified [*Notice Agent* – Trade Party 2]
	Settlement Method Convention Terms			
R7	*Settlement Currency*	[ISO currency code]	Specify: [ISO currency code] – Required (•) – RS/TS	No Fallback
R8	*Settlement Cycle – Agreed*	/1 [number of EDS Specified [*Type of Day*]] /2 Two *Currency Business Days* – (*Settlement Currency*) /3 Three *Currency Business Days* – (*Settlement Currency*)	Specify: [EDS Field Available Election] – Required (•) – RS/TS	No Fallback
	Risk Allocation Convention Terms			
R9	Illegality Event Determining Party	/1 Party Selection Methodology 1 (either Trade Party) /2 Trade Party 1 /3 Calculation Agent	Specify: [EDS Field Available Election] – Optional (•) – RS	Party Selection Methodology 1 (either Trade Party)
	Notice Convention Terms			
R10	Notice Exchange – Trade Party 1	[exchange, quotation system, or execution facility]	Specify: [exchange, quotation system, or execution facility] – Required (•) – RS/TS	No Fallback
R11	Notice Exchange – Trade Party 2	[exchange, quotation system, or execution facility]	Specify: [exchange, quotation system, or execution facility] – Required (•) – RS/TS	No Fallback
R12	Notice Exchange – (*Notice Agent* – Trade Party 1)	[exchange, quotation system, or execution facility]	Precondition: Any [*Notice Agent* – Trade Party 1] Excluding [Relevant ISDA Master Specified [*Notice Agent* – Trade Party 1]] – Specify: [exchange, quotation system, or execution facility] – Required (•) – RS/TS	No Fallback

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	EDS Field	EDS Field Available Election	EDS Field Parameters	EDS Field Fallback
Guidance:	EDS Term for which an Election is to be agreed on in the RS or TS.	Available Election(s) in relation to each EDS Field.	Parameters and conditions for completing the EDS Field.	Fallback Election for the relevant EDS Field.
"IndxVarSwp-2 ED Transaction Type (Single/Multi-Exchange Index – OM – All Parties)"				
R13	Notice Exchange – (*Notice Agent* – Trade Party 2)	[exchange, quotation system, or execution facility]	Precondition: Any [*Notice Agent* – Trade Party 2] Excluding [Relevant ISDA Master Specified [*Notice Agent* – Trade Party 2]] – Specify: [exchange, quotation system, or execution facility] – Required (•) – RS/TS	No Fallback
	General Agreements and Representations Convention Terms			
R14	Relevant ISDA Master Agreement	/1 ISDA Master Agreement /2 [agreement]	Specify: [EDS Field Available Election] – Optional (•) – RS	ISDA Master Agreement
R15	Date of the Relevant ISDA Master Agreement	[date]	Specify: [date] – Required (•) – RS	No Fallback
TRANSACTION SUPPLEMENT				
	EO Convention Terms			
R16	*Valuation Feature*	/1 No Variance Cap /2 Variance Cap	Specify: [EDS Field Available Election] – Optional (•) – TS	No Variance Cap
R17	Vega Notional Amount	[*Value*]	Specify: [*Value*] – Required (•) – TS	No Fallback
R18	Volatility Strike Price	[*Value*]	Specify: [*Value*] – Required (•) – TS	No Fallback
R19	Variance Cap Amount	/1 Leg Notional/Number Methodology 2 (VarCapAmt) /2 [*Value*]	Precondition: Variance Cap – Specify: [EDS Field Available Election] – Optional (•) – TS	Leg Notional/Number Methodology 2 (VarCapAmt)
R20	Variance Cap Factor	/1 2.5 /2 [*Value*]	Precondition: Variance Cap – Specify: [EDS Field Available Election] – Optional (•) – TS	2.5
R21	NDIP	/1 Leg Notional/Number Methodology 3 (NDIP) /2 [number]	Specify: [EDS Field Available Election] – Optional (•) – TS	Leg Notional/Number Methodology 3 (NDIP)
	Pricing Convention Terms			
R22	*ED Leg Reference Underlier*	[underlier]	Specify: [underlier] – Required (•) – TS	No Fallback
R23	*Relevant Derivatives Contract* – Observation Period Start Date	[derivatives contract]	Precondition: Pricing Election 5.1 (OSP Level) – Specify: [derivatives contract] – Required (•) – TS	No Fallback
R24	*Relevant Derivatives Contract* – Observation Period Equity Valuation Date	[derivatives contract]	Precondition: Pricing Election 5.1 (OSP Level) – Specify: [derivatives contract] – Required (•) – TS	No Fallback
R25	*Pricing Election* – Observation Period Start Date	/1 Pricing Election 1.1 (Agreed Price) /2 Pricing Election 2.1 (Index Close – Official Value) /3 Pricing Election 5.1 (OSP Level)	Specify: [EDS Field Available Election] – Required (•) – TS	No Fallback
R26	*Agreed Price* – Observation Period Start Date	[*Value*]	Precondition: Pricing Election 1.1 (Agreed Price) – Specify: [Value] – Required (•) – TS	No Fallback
R27	*Pricing Election* – Observation Period Equity Valuation Date	/1 Pricing Election 2.1 (Index Close – Official Value) /2 Pricing Election 5.1 (OSP Level)	Specify: [EDS Field Available Election] – Required (•) – TS	No Fallback
R28	*Primary Derivatives Exchange*	/1 Primary Futures Exchange /2 [exchange, quotation system, or execution facility]	Specify: [EDS Field Available Election] – Optional (•) – TS	Primary Futures Exchange
R29	Pricing Day Exchange	/1 Primary Futures Exchange /2 [exchange, quotation system, or execution facility]	Specify: [EDS Field Available Election] – Optional (•) – TS	Primary Futures Exchange
	Date Convention Terms			
R30	*Trade Date*	[date]	Specify: [date] – Required (•) – TS	No Fallback
R31	Observation Period Equity Valuation Date	[date]	Specify: [date] – Required (•) – TS	No Fallback

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	EDS Field	EDS Field Available Election	EDS Field Parameters	EDS Field Fallback
Guidance:	EDS Term for which an Election is to be agreed on in the RS or TS.	Available Election(s) in relation to each EDS Field.	Parameters and conditions for completing the EDS Field.	Fallback Election for the relevant EDS Field.
	"IndxVarSwp-2 ED Transaction Type (Single/Multi-Exchange Index – OM – All Parties)"			
R32	Observation Period Start Date	/1 *Trade Date* /2 [date]	Specify: [EDS Field Available Election] – Optional (•) – TS	*Trade Date*
	Designated Entities Terms			
R33	Variance Buyer	/1 Trade Party 1 /2 Trade Party 2	Specify: [EDS Field Available Election] – Required (•) – TS	No Fallback
R34	Variance Seller	/1 Party Selection Methodology 4 (Variance Seller) /2 Trade Party 1 /3 Trade Party 2	Specify: [EDS Field Available Election] – Optional (•) – TS	Party Selection Methodology 4 (Variance Seller)
	Settlement Method Convention			
R35	*Settlement Currency*	[ISO currency code]	Specify: [ISO currency code] – Required (•) – RS/TS	No Fallback
R36	*Settlement Cycle – Agreed*	/1 [number of EDS Specified [*Type of Day*]] /2 Two *Currency Business Days* – (*Settlement Currency*) /3 Three *Currency Business Days* – (*Settlement Currency*)	Specify: [EDS Field Available Election] – Required (•) – RS/TS	No Fallback
	Notice Convention Terms			
R37	Notice Exchange – Trade Party 1	[exchange, quotation system, or execution facility]	Specify: [exchange, quotation system, or execution facility] – Required (•) – RS/TS	No Fallback
R38	Notice Exchange – Trade Party 2	[exchange, quotation system, or execution facility]	Specify: [exchange, quotation system, or execution facility] – Required (•) – RS/TS	No Fallback
R39	Notice Exchange – (*Notice Agent* – Trade Party 1)	[exchange, quotation system, or execution facility]	Precondition: Any [*Notice Agent* – Trade Party 1] Excluding [Relevant ISDA Master Specified [*Notice Agent* – Trade Party 1]] – Specify: [exchange, quotation system, or execution facility] – Required (•) – RS/TS	No Fallback
R40	Notice Exchange – (*Notice Agent* – Trade Party 2)	[exchange, quotation system, or execution facility]	Precondition: Any [*Notice Agent* – Trade Party 2] Excluding [Relevant ISDA Master Specified [*Notice Agent* – Trade Party 2]] – Specify: [exchange, quotation system, or execution facility] – Required (•) – RS/TS	No Fallback

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Table Exhibit I.3 – IndxVolSwp-1 ED Transaction Type (Single/Multi-Exchange Index – OM – All Parties)
(NON-STANDARD TABLE)

	EDS Field	EDS Field Available Election	EDS Field Parameters	EDS Field Fallback
Guidance:	EDS Term for which an Election is to be agreed on in the RS or TS.	Available Election(s) in relation to each EDS Field.	Parameters and conditions for completing the EDS Field.	Fallback Election for the relevant EDS Field.
"IndxVolSwp-1 ED Transaction Type (Single/Multi-Exchange Index – OM – All Parties)"				
RELATIONSHIP SUPPLEMENT				
	Designated Entities Convention Terms			
R1	Trade Party 1	[person]	Specify: [person] – Required (•) – RS	No Fallback
R2	Trade Party 2	[person]	Specify: [person] – Required (•) – RS	No Fallback
R3	*Calculation Agent*	/1 Relevant ISDA Master Specified [*Calculation Agent*] /2 Trade Party 1 /3 Trade Party 2 /4 MSA Specified [*Calculation Agent*]	Specify: [EDS Field Available Election] – Optional (•) – RS	Relevant ISDA Master Specified [*Calculation Agent*]
R4	*ED Hedging Party*	/1 Party Selection Methodology 1 (either Trade Party) /2 Trade Party 1 /3 Trade Party 2	Specify: [EDS Field Available Election] – Optional (•) – RS	Party Selection Methodology 1 (either Trade Party)
R5	*Notice Agent* – Trade Party 1	/1 Relevant ISDA Master Specified [*Notice Agent* – Trade Party 1] /2 [person] /3 *Not Relevant*	Specify: [EDS Field Available Election] – Optional (•) – RS	Relevant ISDA Master Specified [*Notice Agent* – Trade Party 1]
R6	*Notice Agent* – Trade Party 2	/1 Relevant ISDA Master Specified [*Notice Agent* – Trade Party 2] /2 [person] /3 *Not Relevant*	Specify: [EDS Field Available Election] – Optional (•) – RS	Relevant ISDA Master Specified [*Notice Agent* – Trade Party 2]
	Settlement Method Convention Terms			
R7	*Settlement Currency*	[ISO currency code]	Specify: [ISO currency code] – Required (•) – RS/TS	No Fallback
R8	*Settlement Cycle – Agreed*	/1 [number of EDS Specified [*Type of Day*]] /2 Two *Currency Business Days* – (*Settlement Currency*) /3 Three *Currency Business Days* – (*Settlement Currency*)	Specify: [EDS Field Available Election] – Required (•) – RS/TS	No Fallback
	Risk Allocation Convention Terms			
R9	Illegality Event Determining Party	/1 Party Selection Methodology 1 (either Trade Party) /2 Trade Party 1 /3 Calculation Agent	Specify: [EDS Field Available Election] – Optional (•) – RS	Party Selection Methodology 1 (either Trade Party)
	Notice Convention Terms			
R10	Notice Exchange – Trade Party 1	[exchange, quotation system, or execution facility]	Specify: [exchange, quotation system, or execution facility] – Required (•) – RS/TS	No Fallback
R11	Notice Exchange – Trade Party 2	[exchange, quotation system, or execution facility]	Specify: [exchange, quotation system, or execution facility] – Required (•) – RS/TS	No Fallback
R12	Notice Exchange – (*Notice Agent* – Trade Party 1)	[exchange, quotation system, or execution facility]	Precondition: Any [*Notice Agent* – Trade Party 1] Excluding [Relevant ISDA Master Specified [*Notice Agent* – Trade Party 1]] – Specify: [exchange, quotation system, or execution facility] – Required (•) – RS/TS	No Fallback
R13	Notice Exchange – (*Notice Agent* – Trade Party 2)	[exchange, quotation system, or execution facility]	Precondition: Any [*Notice Agent* – Trade Party 2] Excluding [Relevant ISDA Master Specified [*Notice Agent* – Trade Party 2]] – Specify: [exchange, quotation system, or execution facility] – Required (•) – RS/TS	No Fallback

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	EDS Field	EDS Field Available Election	EDS Field Parameters	EDS Field Fallback
Guidance:	EDS Term for which an Election is to be agreed on in the RS or TS.	Available Election(s) in relation to each EDS Field.	Parameters and conditions for completing the EDS Field.	Fallback Election for the relevant EDS Field.
"IndxVolSwp-1 ED Transaction Type (Single/Multi-Exchange Index – OM – All Parties)"				
	General Agreements and Representations Convention Terms			
R14	Relevant ISDA Master Agreement	/1 ISDA Master Agreement /2 [agreement]	Specify: [EDS Field Available Election] – Optional (•) – RS	ISDA Master Agreement
R15	Date of the Relevant ISDA Master Agreement	[date]	Specify: [date] – Required (•) – RS	No Fallback
TRANSACTION SUPPLEMENT				
	EO Convention Terms			
R16	*Valuation Feature*	/1 No Volatility Cap /2 Volatility Cap	Specify: [EDS Field Available Election] – Optional (•) – TS	No Variance Cap
R17	Vega Notional Amount	[*Value*]	Specify: [*Value*] – Required (•) – TS	No Fallback
R18	Volatility Strike Price	[*Value*]	Specify: [*Value*] – Required (•) – TS	No Fallback
R19	Volatility Cap Amount	/1 Leg Notional/Number Methodology 5 (VolCapAmt) /2 [*Value*]	Precondition: Volatility – Specify: [EDS Field Available Election] – Optional (•) – TS	Leg Notional/Number Methodology 5 (VolCapAmt)
R20	Volatility Cap Factor	/1 2.5 /2 [*Value*]	Precondition: Volatility Cap – Specify: [EDS Field Available Election] – Optional (•) – TS	2.5
R21	NDIP	/1 Leg Notional/Number Methodology 3 (NDIP) /2 [number]	Specify: [EDS Field Available Election] – Optional (•) – TS	Leg Notional/Number Methodology 3 (NDIP)
	Pricing Convention Terms			
R22	*ED Leg Reference Underlier*	[underlier]	Specify: [underlier] – Required (•) – TS	No Fallback
R23	*Relevant Derivatives Contract* – Observation Period Start Date	[derivatives contract]	Precondition: Pricing Election 5.1 (OSP Level) – Specify: [derivatives contract] – Required (•) – TS	No Fallback
R24	*Relevant Derivatives Contract* – Observation Period Equity Valuation Date	[derivatives contract]	Precondition: Pricing Election 5.1 (OSP Level) – Specify: [derivatives contract] – Required (•) – TS	No Fallback
R25	*Pricing Election* – Observation Period Start Date	/1 Pricing Election 1.1 (Agreed Price) /2 Pricing Election 2.1 (Index Close – Official Value) /3 Pricing Election 5.1 (OSP Level)	Specify: [EDS Field Available Election] – Required (•) – TS	No Fallback
R26	*Agreed Price* – Observation Period Start Date	[*Value*]	Precondition: Pricing Election 1.1 (Agreed Price) – Specify: [Value] – Required (•) – TS	No Fallback
R27	*Pricing Election* – Observation Period Equity Valuation Date	/1 Pricing Election 2.1 (Index Close – Official Value) /2 Pricing Election 5.1 (OSP Level)	Specify: [EDS Field Available Election] – Required (•) – TS	No Fallback
R28	*Primary Derivatives Exchange*	/1 Primary Futures Exchange /2 [exchange, quotation system, or execution facility]	Specify: [EDS Field Available Election] – Optional (•) – TS	Primary Futures Exchange
R29	Pricing Day Exchange	/1 Primary Futures Exchange /2 [exchange, quotation system, or execution facility]	Specify: [EDS Field Available Election] – Optional (•) – TS	Primary Futures Exchange
	Date Convention Terms			
R30	*Trade Date*	[date]	Specify: [date] – Required (•) – TS	No Fallback
R31	Observation Period Equity Valuation Date	[date]	Specify: [date] – Required (•) – TS	No Fallback
R32	Observation Period Start Date	/1 *Trade Date* /2 [date]	Specify: [EDS Field Available Election] – Optional (•) – TS	*Trade Date*
	Designated Entities Terms			
R33	Volatility Buyer	/1 Trade Party 1 /2 Trade Party 2	Specify: [EDS Field Available Election] – Required (•) – TS	No Fallback

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	EDS Field	EDS Field Available Election	EDS Field Parameters	EDS Field Fallback
Guidance:	EDS Term for which an Election is to be agreed on in the RS or TS.	Available Election(s) in relation to each EDS Field.	Parameters and conditions for completing the EDS Field.	Fallback Election for the relevant EDS Field.
"IndxVolSwp-1 ED Transaction Type (Single/Multi-Exchange Index – OM – All Parties)"				
R34	Volatility Seller	/1 Party Selection Methodology 5 (Volatility Seller) /2 Trade Party 1 /3 Trade Party 2	Specify: [EDS Field Available Election] – Optional (•) – TS	Party Selection Methodology 5 (Volatility Seller)
	Settlement Method Convention			
R35	*Settlement Currency*	[ISO currency code]	Specify: [ISO currency code] – Required (•) – RS/TS	No Fallback
R36	*Settlement Cycle – Agreed*	/1 [number of EDS Specified [*Type of Day*]] /2 Two *Currency Business Days* – (*Settlement Currency*) /3 Three *Currency Business Days* – (*Settlement Currency*)	Specify: [EDS Field Available Election] – Required (•) – RS/TS	No Fallback
	Notice Convention Terms			
R37	Notice Exchange – Trade Party 1	[exchange, quotation system, or execution facility]	Specify: [exchange, quotation system, or execution facility] – Required (•) – RS/TS	No Fallback
R38	Notice Exchange – Trade Party 2	[exchange, quotation system, or execution facility]	Specify: [exchange, quotation system, or execution facility] – Required (•) – RS/TS	No Fallback
R39	Notice Exchange – (*Notice Agent* – Trade Party 1)	[exchange, quotation system, or execution facility]	Precondition: Any [*Notice Agent* – Trade Party 1] Excluding [Relevant ISDA Master Specified [*Notice Agent* – Trade Party 1]] – Specify: [exchange, quotation system, or execution facility] – Required (•) – RS/TS	No Fallback
R40	Notice Exchange – (*Notice Agent* – Trade Party 2)	[exchange, quotation system, or execution facility]	Precondition: Any [*Notice Agent* – Trade Party 2] Excluding [Relevant ISDA Master Specified [*Notice Agent* – Trade Party 2]] – Specify: [exchange, quotation system, or execution facility] – Required (•) – RS/TS	No Fallback

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Table Exhibit I.4 – IndxVolSwp-2 ED Transaction Type (Single/Multi-Exchange Index – OM – All Parties)
(NON-STANDARD TABLE)

	EDS Field	EDS Field Available Election	EDS Field Parameters	EDS Field Fallback
Guidance:	EDS Term for which an Election is to be agreed on in the RS or TS.	Available Election(s) in relation to each EDS Field.	Parameters and conditions for completing the EDS Field.	Fallback Election for the relevant EDS Field.
"IndxVolSwp-2 ED Transaction Type (Single/Multi-Exchange Index – OM – All Parties)"				
RELATIONSHIP SUPPLEMENT				
	Designated Entities Convention Terms			
R1	Trade Party 1	[person]	Specify: [person] – Required (•) – RS	No Fallback
R2	Trade Party 2	[person]	Specify: [person] – Required (•) – RS	No Fallback
R3	*Calculation Agent*	/1 Relevant ISDA Master Specified [*Calculation Agent*] /2 Trade Party 1 /3 Trade Party 2 /4 MSA Specified [*Calculation Agent*]	Specify: [EDS Field Available Election] – Optional (•) – RS	Relevant ISDA Master Specified [*Calculation Agent*]
R4	*ED Hedging Party*	/1 Party Selection Methodology 1 (either Trade Party) /2 Trade Party 1 /3 Trade Party 2	Specify: [EDS Field Available Election] – Optional (•) – RS	Party Selection Methodology 1 (either Trade Party)
R5	*Notice Agent* – Trade Party 1	/1 Relevant ISDA Master Specified [*Notice Agent* – Trade Party 1] /2 [person] /3 *Not Relevant*	Specify: [EDS Field Available Election] – Optional (•) – RS	Relevant ISDA Master Specified [*Notice Agent* – Trade Party 1]
R6	*Notice Agent* – Trade Party 2	/1 Relevant ISDA Master Specified [*Notice Agent* – Trade Party 2] /2 [person] /3 *Not Relevant*	Specify: [EDS Field Available Election] – Optional (•) – RS	Relevant ISDA Master Specified [*Notice Agent* – Trade Party 2]
	Settlement Method Convention Terms			
R7	*Settlement Currency*	[ISO currency code]	Specify: [ISO currency code] – Required (•) – RS/TS	No Fallback
R8	*Settlement Cycle – Agreed*	/1 [number of EDS Specified [*Type of Day*]] /2 Two *Currency Business Days* – (*Settlement Currency*) /3 Three *Currency Business Days* – (*Settlement Currency*)	Specify: [EDS Field Available Election] – Required (•) – RS/TS	No Fallback
	Risk Allocation Convention Terms			
R9	Illegality Event Determining Party	/1 Party Selection Methodology 1 (either Trade Party) /2 Trade Party 1 /3 Calculation Agent	Specify: [EDS Field Available Election] – Optional (•) – RS	Party Selection Methodology 1 (either Trade Party)
	Notice Convention Terms			
R10	Notice Exchange – Trade Party 1	[exchange, quotation system, or execution facility]	Specify: [exchange, quotation system, or execution facility] – Required (•) – RS/TS	No Fallback
R11	Notice Exchange – Trade Party 2	[exchange, quotation system, or execution facility]	Specify: [exchange, quotation system, or execution facility] – Required (•) – RS/TS	No Fallback
R12	Notice Exchange – (*Notice Agent* – Trade Party 1)	[exchange, quotation system, or execution facility]	Precondition: Any [*Notice Agent* – Trade Party 1] Excluding [Relevant ISDA Master Specified [*Notice Agent* – Trade Party 1]] – Specify: [exchange, quotation system, or execution facility] – Required (•) – RS/TS	No Fallback
R13	Notice Exchange – (*Notice Agent* – Trade Party 2)	[exchange, quotation system, or execution facility]	Precondition: Any [*Notice Agent* – Trade Party 2] Excluding [Relevant ISDA Master Specified [*Notice Agent* – Trade Party 2]] – Specify: [exchange, quotation system, or execution facility] – Required (•) – RS/TS	No Fallback

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	EDS Field	EDS Field Available Election	EDS Field Parameters	EDS Field Fallback
Guidance:	EDS Term for which an Election is to be agreed on in the RS or TS.	Available Election(s) in relation to each EDS Field.	Parameters and conditions for completing the EDS Field.	Fallback Election for the relevant EDS Field.
"IndxVolSwp-2 ED Transaction Type (Single/Multi-Exchange Index – OM – All Parties)"				
	General Agreements and Representations Convention Terms			
R14	Relevant ISDA Master Agreement	/1 ISDA Master Agreement /2 [agreement]	Specify: [EDS Field Available Election] – Optional (•) – RS	ISDA Master Agreement
R15	Date of the Relevant ISDA Master Agreement	[date]	Specify: [date] – Required (•) – RS	No Fallback
TRANSACTION SUPPLEMENT				
	EO Convention Terms			
R16	*Valuation Feature*	/1 No Volatility Cap /2 Volatility Cap	Specify: [EDS Field Available Election] – Optional (•) – TS	No Variance Cap
R17	Vega Notional Amount	[*Value*]	Specify: [*Value*] – Required (•) – TS	No Fallback
R18	Volatility Strike Price	[*Value*]	Specify: [*Value*] – Required (•) – TS	No Fallback
R19	Volatility Cap Amount	/1 Leg Notional/Number Methodology 5 (VolCapAmt) /2 [*Value*]	Precondition: Volatility – Specify: [EDS Field Available Election] – Optional (•) – TS	Leg Notional/Number Methodology 5 (VolCapAmt)
R20	Volatility Cap Factor	/1 2.5 /2 [*Value*]	Precondition: Volatility Cap – Specify: [EDS Field Available Election] – Optional (•) – TS	2.5
R21	NDIP	/1 Leg Notional/Number Methodology 3 (NDIP) /2 [number]	Specify: [EDS Field Available Election] – Optional (•) – TS	Leg Notional/Number Methodology 3 (NDIP)
	Pricing Convention Terms			
R22	*ED Leg Reference Underlier*	[underlier]	Specify: [underlier] – Required (•) – TS	No Fallback
R23	*Relevant Derivatives Contract* – Observation Period Start Date	[derivatives contract]	Precondition: Pricing Election 5.1 (OSP Level) – Specify: [derivatives contract] – Required (•) – TS	No Fallback
R24	*Relevant Derivatives Contract* – Observation Period Equity Valuation Date	[derivatives contract]	Precondition: Pricing Election 5.1 (OSP Level) – Specify: [derivatives contract] – Required (•) – TS	No Fallback
R25	*Pricing Election* – Observation Period Start Date	/1 Pricing Election 1.1 (Agreed Price) /2 Pricing Election 2.1 (Index Close – Official Value) /3 Pricing Election 5.1 (OSP Level)	Specify: [EDS Field Available Election] – Required (•) – TS	No Fallback
R26	*Agreed Price* – Observation Period Start Date	[*Value*]	Precondition: Pricing Election 1.1 (Agreed Price) – Specify: [Value] – Required (•) – TS	No Fallback
R27	*Pricing Election* – Observation Period Equity Valuation Date	/1 Pricing Election 2.1 (Index Close – Official Value) /2 Pricing Election 5.1 (OSP Level)	Specify: [EDS Field Available Election] – Required (•) – TS	No Fallback
R28	*Primary Derivatives Exchange*	/1 Primary Futures Exchange /2 [exchange, quotation system, or execution facility]	Specify: [EDS Field Available Election] – Optional (•) – TS	Primary Futures Exchange
R29	Pricing Day Exchange	/1 Primary Futures Exchange /2 [exchange, quotation system, or execution facility]	Specify: [EDS Field Available Election] – Optional (•) – TS	Primary Futures Exchange
	Date Convention Terms			
R30	*Trade Date*	[date]	Specify: [date] – Required (•) – TS	No Fallback
R31	Observation Period Equity Valuation Date	[date]	Specify: [date] – Required (•) – TS	No Fallback
R32	Observation Period Start Date	/1 *Trade Date* /2 [date]	Specify: [EDS Field Available Election] – Optional (•) – TS	*Trade Date*
	Designated Entities Terms			
R33	Volatility Buyer	/1 Trade Party 1 /2 Trade Party 2	Specify: [EDS Field Available Election] – Required (•) – TS	No Fallback

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	EDS Field	EDS Field Available Election	EDS Field Parameters	EDS Field Fallback
Guidance:	EDS Term for which an Election is to be agreed on in the RS or TS.	Available Election(s) in relation to each EDS Field.	Parameters and conditions for completing the EDS Field.	Fallback Election for the relevant EDS Field.
"IndxVolSwp-2 ED Transaction Type (Single/Multi-Exchange Index – OM – All Parties)"				
R34	Volatility Seller	/1 Party Selection Methodology 5 (Volatility Seller) /2 Trade Party 1 /3 Trade Party 2	Specify: [EDS Field Available Election] – Optional (•) – TS	Party Selection Methodology 5 (Volatility Seller)
	Settlement Method Convention			
R35	*Settlement Currency*	[ISO currency code]	Specify: [ISO currency code] – Required (•) – RS/TS	No Fallback
R36	*Settlement Cycle – Agreed*	/1 [number of EDS Specified [*Type of Day*]] /2 Two *Currency Business Days* – (*Settlement Currency*) /3 Three *Currency Business Days* – (*Settlement Currency*)	Specify: [EDS Field Available Election] – Required (•) – RS/TS	No Fallback
	Notice Convention Terms			
R37	Notice Exchange – Trade Party 1	[exchange, quotation system, or execution facility]	Specify: [exchange, quotation system, or execution facility] – Required (•) – RS/TS	No Fallback
R38	Notice Exchange – Trade Party 2	[exchange, quotation system, or execution facility]	Specify: [exchange, quotation system, or execution facility] – Required (•) – RS/TS	No Fallback
R39	Notice Exchange – (*Notice Agent* – Trade Party 1)	[exchange, quotation system, or execution facility]	Precondition: Any [*Notice Agent* – Trade Party 1] Excluding [Relevant ISDA Master Specified [*Notice Agent* – Trade Party 1]] – Specify: [exchange, quotation system, or execution facility] – Required (•) – RS/TS	No Fallback
R40	Notice Exchange – (*Notice Agent* – Trade Party 2)	[exchange, quotation system, or execution facility]	Precondition: Any [*Notice Agent* – Trade Party 2] Excluding [Relevant ISDA Master Specified [*Notice Agent* – Trade Party 2]] – Specify: [exchange, quotation system, or execution facility] – Required (•) – RS/TS	No Fallback

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Table Exhibit I.5 – ShrAccFwd-1 ED Transaction Type (Single Security – OM – All Parties)
(NON-STANDARD TABLE)

	EDS Field	EDS Field Available Election	EDS Field Parameters	EDS Field Fallback
Guidance:	EDS Term for which an Election is to be agreed on in the RS or TS.	Available Election(s) in relation to each EDS Field.	Parameters and conditions for completing the EDS Field.	Fallback Election for the relevant EDS Field.
"**ShrAccFwd-1 ED Transaction Type (Single Security – OM – All Parties)**"				
RELATIONSHIP SUPPLEMENT				
	Designated Entities Convention Terms			
R1	Trade Party 1	[person]	Specify: [person] – Required (•) – RS	No Fallback
R2	Trade Party 2	[person]	Specify: [person] – Required (•) – RS	No Fallback
R3	*Calculation Agent*	/1 Relevant ISDA Master Specified [*Calculation Agent*] /2 Trade Party 1 /3 Trade Party 2 /4 MSA Specified [*Calculation Agent*]	Specify: [EDS Field Available Election] – Optional (•) – RS	Relevant ISDA Master Specified [*Calculation Agent*]
R4	*ED Hedging Party*	/1 Party Selection Methodology 1 (either Trade Party) /2 Trade Party 1 /3 Trade Party 2	Specify: [EDS Field Available Election] – Required (•) – RS	No Fallback
R5	*Notice Agent* – Trade Party 1	/1 Relevant ISDA Master Specified [*Notice Agent* – Trade Party 1] /2 [person] /3 *Not Relevant*	Specify: [EDS Field Available Election] – Optional (•) – RS	Relevant ISDA Master Specified [*Notice Agent* – Trade Party 1]
R6	*Notice Agent* – Trade Party 2	/1 Relevant ISDA Master Specified [*Notice Agent* – Trade Party 2] /2 [person] /3 *Not Relevant*	Specify: [EDS Field Available Election] – Optional (•) – RS	Relevant ISDA Master Specified [*Notice Agent* – Trade Party 2]
	Settlement Method Convention Terms			
R7	*Settlement Currency*	[ISO currency code]	Specify: [EDS Field Available Election] – Required (•) – RS/TS	No Fallback
R8	EO Prepayment Amount Settlement Currency		Precondition: Prepayment Settlement – Specify: [EDS Field Available Election] – Required (•) – RS/TS	*Settlement Currency*
R9	*Settlement Cycle – Agreed*	/1 [number of EDS Specified [*Type of Day*]] /2 Two *Clearance System Business Days* /3 Three *Clearance System Business Days*	Precondition: Physical Settlement – Specify: [EDS Field Available Election] – Required (•) – RS/TS	No Fallback
R10		/1 [number of EDS Specified [*Type of Day*]] /2 Two *Currency Business Days* /3 Three *Currency Business Days*	Precondition: Cash Settlement – Specify: [EDS Field Available Election] – Required (•) – RS/TS	No Fallback
	Risk Allocation Convention Terms			
R11	*Illegality Event Determining Party*	/1 Party Selection Methodology 1 (either Trade Party) /2 Trade Party 1 /3 *Calculation Agent*	Specify: [EDS Field Available Election] – Optional (•) – RS	Party Selection Methodology 1 (either Trade Party)
	Notice Convention Terms			
R12	Notice Exchange – Trade Party 1	[exchange, quotation system, or execution facility]	Specify: [exchange, quotation system, or execution facility] – Required (•) – RS/TS	No Fallback
R13	Notice Exchange – Trade Party 2	[exchange, quotation system, or execution facility]	Specify: [exchange, quotation system, or execution facility] – Required (•) – RS/TS	No Fallback

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	EDS Field	EDS Field Available Election	EDS Field Parameters	EDS Field Fallback
Guidance:	EDS Term for which an Election is to be agreed on in the RS or TS.	Available Election(s) in relation to each EDS Field.	Parameters and conditions for completing the EDS Field.	Fallback Election for the relevant EDS Field.
	"ShrAccFwd-1 ED Transaction Type (Single Security – OM – All Parties)"			
R14	Notice Exchange – (*Notice Agent* – Trade Party 1)	[exchange, quotation system, or execution facility]	Precondition: Any [*Notice Agent* – Trade Party 1] Excluding [Relevant ISDA Master Specified [*Notice Agent* – Trade Party 1]] – Specify: [exchange, quotation system, or execution facility] – Required (•) – RS/TS	No Fallback
R15	Notice Exchange – (*Notice Agent* – Trade Party 2)	[exchange, quotation system, or execution facility]	Precondition: Any [*Notice Agent* – Trade Party 2] Excluding [Relevant ISDA Master Specified [*Notice Agent* – Trade Party 2]] – Specify: [exchange, quotation system, or execution facility] – Required (•) – RS/TS	No Fallback
	General Agreements and Representations Convention Terms			
R16	Relevant ISDA Master Agreement	/1 ISDA Master Agreement /2 [agreement]	Specify: [EDS Field Available Election] – Optional (•) – RS	ISDA Master Agreement
R17	Date of the Relevant ISDA Master Agreement	[date]	Specify: [date] – Required (•) – RS	No Fallback
	Date Convention Terms			
R18	*Trade Date*	[date]	Specify: [date] – Required (•) – RS	No Fallback
	TRANSACTION SUPPLEMENT			
	EO Convention Terms			
R19	*Settlement Feature*	/1 *Cash Settlement* /2 *Physical Settlement*	Specify: [EDS Field Available Election] – Optional (•) – TS	*Physical Settlement*
R20	Daily Number of Shares	[*Value*]	Specify: [*Value*] – Required (•) – TS	No Fallback
R21	Multiplier (GP)	/1 1 /2 2 /3 [*Value*]	Specify: [EDS Field Available Election] – Optional (•) – TS	1
R22	Multiplier (NGP)	/1 1 /2 2 /3 [*Value*] /4 Multiplier (GP)	Specify: [EDS Field Available Election] – Optional (•) – TS	Multiplier (GP)
R23	Maximum Aggregate Number of Shares	/1 Unlimited /2 [*Value*]	Specify: [EDS Field Available Election] – Optional (•) – TS	Unlimited
R24	Knock-out Period Leverage	/1 No Leverage Post Knock-out Event /2 No Leverage Whole Period	Specify: [EDS Field Available Election] – Optional (•) – TS	No Leverage Post Knock-out Event
R25	Designated Period Settlement Election	/1 Period End Delivery /2 Period Start Delivery	Precondition: [&1 Physical Settlement; &2 Multiplier (GP) = 1] – Specify: [EDS Field Available Election] – Optional (•) – TS	Period End Delivery
R26	Knock-out Settlement Election	/1 At-Hit Settlement /2 Not At-Hit Settlement	Precondition: [Period End Delivery] – Specify: [EDS Field Available Election] – Optional (•) – TS	At-Hit Settlement
R27	*EO Prepayment Amount*	/1 *Not Relevant* /2 [*Value*]	Specify: [EDS Field Available Election] – Required (•) – TS	No Fallback
R28	Equity Prepayment Payer	/1 Seller /2 Buyer	Precondition: [*Equity Prepayment*] – Specify: [EDS Field Available Election] – Optional (•) – TS	*Seller*
R29	Quanto Conversion Rate	/1 *Not Relevant* /2 [*Value*]	Specify: [EDS Field Available Election] – Optional (•) – TS	Not Relevant
	Pricing Convention Terms			
R30	*ED Leg Reference Underlier*	[underlier]	Specify: [underlier] – Required (•) – TS	No Fallback
R31	*Forward Price*	[*Value*]	Specify: [Value] – Required (•) – TS	No Fallback
R32	*Knock-out Event Price*	[*Value*]	Specify: [Value] – Required (•) – TS	No Fallback
R33	*Primary Securities Exchange*	[exchange, quotation system, or execution facility]	Specify: [exchange, quotation system, or execution facility] – Required (•) – TS	No Fallback

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	EDS Field	EDS Field Available Election	EDS Field Parameters	EDS Field Fallback
Guidance:	EDS Term for which an Election is to be agreed on in the RS or TS.	Available Election(s) in relation to each EDS Field.	Parameters and conditions for completing the EDS Field.	Fallback Election for the relevant EDS Field.
	"**ShrAccFwd-1 ED Transaction Type (Single Security – OM – All Parties)**"			
R34	*Acceptable Securities Exchange*	/1 Acceptable Securities Exchange 1 (Security) /2 *Principal European Exchanges* /3 [exchange, quotation system, or execution facility]	Specify: [EDS Field Available Election] – Optional (••) – TS	Acceptable Securities Exchange 1 (Security)
R35	*Primary Derivatives Exchange*	[exchange, quotation system, or execution facility]	Specify: [exchange, quotation system, or execution facility] – Required (•) – TS	No Fallback
R36	*Acceptable Derivatives Exchange*	/1 Acceptable Derivatives Exchange 1 (Derivatives Contract) /2 *Principal European Derivatives Exchanges* /3 [exchange, quotation system, or execution facility]	Specify: [EDS Field Available Election] – Optional (••) – TS	Acceptable Derivatives Exchange 1 (Derivatives Contract)
R37	Pricing Disruption Securities Exchange	/1 *Primary Securities Exchange* /2 [exchange, quotation system, or execution facility]	Specify: [EDS Field Available Election] – Optional (••) – TS	*Primary Securities Exchange*
R38	Pricing Disruption Derivatives Exchange	/1 *Primary Derivatives Exchange* /2 [exchange, quotation system, or execution facility]	Specify: [EDS Field Available Election] – Optional (•) – TS	*Primary Derivatives Exchange*
	Date Convention Terms			
R39	Initial – Observation Period Start Date	/1 *Trade Date* /2 [date]	Specify: [EDS Field Available Election] – Optional (•) – TS	*Trade Date*
R40	Final – Observation Period End Date	[date]	Specify: [date] – Required (•) – TS	No Fallback
R41	*EO Prepayment Date*	/1 TD + Settlement Cycle /2 [date]	Precondition: Equity Prepayment – Specify: [EDS Field Available Election] – Optional (•) – TS	TD + Settlement Cycle
R42	Period Duration	/1 Weekly /2 Bi-Weekly /3 Monthly /4 Agreed Period	Specify: [EDS Field Available Election] – Required (•) – TS	No Fallback
R43	Agreed Period	number of [*Type of Day*]	Precondition: [Agreed Period] – Specify: [number of [*Type of Days*]] – Required (•) – TS	No Fallback
R44	Number of Guaranteed Periods	/1 0 /2 [Value]	Specify: [EDS Field Available Election] – Optional (•) – TS	0
	Designated Entities Terms			
R45	*Buyer*	/1 Trade Party 1 /2 Trade Party 2	Specify: [EDS Field Available Election] – Required (•) – TS	No Fallback
R46	*Seller*	/1 Seller Selection Methodology 1 /2 Trade Party 1 /3 Trade Party 2	Specify: [EDS Field Available Election] – Optional (•) – TS	Seller Selection Methodology 1

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Table Exhibit I.6 – ShrDecFwd-1 ED Transaction Type (Single Security – OM – All Parties)
(NON-STANDARD TABLE)

	EDS Field	EDS Field Available Election	EDS Field Parameters	EDS Field Fallback
Guidance:	EDS Term for which an Election is to be agreed on in the RS or TS.	Available Election(s) in relation to each EDS Field.	Parameters and conditions for completing the EDS Field.	Fallback Election for the relevant EDS Field.
"ShrDecFwd-1 ED Transaction Type (Single Security – OM – All Parties)"				
RELATIONSHIP SUPPLEMENT				
	Designated Entities Convention Terms			
R1	Trade Party 1	[person]	Specify: [person] – Required (•) – RS	No Fallback
R2	Trade Party 2	[person]	Specify: [person] – Required (•) – RS	No Fallback
R3	*Calculation Agent*	/1 Relevant ISDA Master Specified [*Calculation Agent*] /2 Trade Party 1 /3 Trade Party 2 /4 MSA Specified [*Calculation Agent*]	Specify: [EDS Field Available Election] – Optional (•) – RS	Relevant ISDA Master Specified [*Calculation Agent*]
R4	*ED Hedging Party*	/1 Party Selection Methodology 1 (either Trade Party) /2 Trade Party 1 /3 Trade Party 2	Specify: [EDS Field Available Election] – Required (•) – RS	No Fallback
R5	*Notice Agent* – Trade Party 1	/1 Relevant ISDA Master Specified [*Notice Agent* – Trade Party 1] /2 [person] /3 *Not Relevant*	Specify: [EDS Field Available Election] – Optional (•) – RS	Relevant ISDA Master Specified [*Notice Agent* – Trade Party 1]
R6	*Notice Agent* – Trade Party 2	/1 Relevant ISDA Master Specified [*Notice Agent* – Trade Party 2] /2 [person] /3 *Not Relevant*	Specify: [EDS Field Available Election] – Optional (•) – RS	Relevant ISDA Master Specified [*Notice Agent* – Trade Party 2]
	Settlement Method Convention Terms			
R7	*Settlement Currency*	[ISO currency code]	Specify: [EDS Field Available Election] – Required (•) – RS/TS	No Fallback
R8	EO Prepayment Amount Settlement Currency		Precondition: Prepayment Settlement – Specify: [EDS Field Available Election] – Required (•) – RS/TS	*Settlement Currency*
R9	*Settlement Cycle – Agreed*	/1 [number of EDS Specified [*Type of Day*]] /2 Two *Clearance System Business Days* /3 Three *Clearance System Business Days*	Precondition: Physical Settlement – Specify: [EDS Field Available Election] – Required (•) – RS/TS	No Fallback
R10		/1 [number of EDS Specified [*Type of Day*]] /2 Two *Currency Business Days* /3 Three *Currency Business Days*	Precondition: Cash Settlement – Specify: [EDS Field Available Election] – Required (•) – RS/TS	No Fallback
	Risk Allocation Convention Terms			
R11	*Illegality Event Determining Party*	/1 Party Selection Methodology 1 (either Trade Party) /2 Trade Party 1 /3 *Calculation Agent*	Specify: [EDS Field Available Election] – Optional (•) – RS	Party Selection Methodology 1 (either Trade Party)
	Notice Convention Terms			
R12	Notice Exchange – Trade Party 1	[exchange, quotation system, or execution facility]	Specify: [exchange, quotation system, or execution facility] – Required (•) – RS/TS	No Fallback
R13	Notice Exchange – Trade Party 2	[exchange, quotation system, or execution facility]	Specify: [exchange, quotation system, or execution facility] – Required (•) – RS/TS	No Fallback

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	EDS Field	EDS Field Available Election	EDS Field Parameters	EDS Field Fallback
Guidance:	EDS Term for which an Election is to be agreed on in the RS or TS.	Available Election(s) in relation to each EDS Field.	Parameters and conditions for completing the EDS Field.	Fallback Election for the relevant EDS Field.
"ShrDecFwd-1 ED Transaction Type (Single Security – OM – All Parties)"				
R14	Notice Exchange – (*Notice Agent* – Trade Party 1)	[exchange, quotation system, or execution facility]	Precondition: Any [*Notice Agent* – Trade Party 1] Excluding [Relevant ISDA Master Specified [*Notice Agent* – Trade Party 1]] – Specify: [exchange, quotation system, or execution facility] – Required (•) – RS/TS	No Fallback
R15	Notice Exchange – (*Notice Agent* – Trade Party 2)	[exchange, quotation system, or execution facility]	Precondition: Any [*Notice Agent* – Trade Party 2] Excluding [Relevant ISDA Master Specified [*Notice Agent* – Trade Party 2]] – Specify: [exchange, quotation system, or execution facility] – Required (•) – RS/TS	No Fallback
	General Agreements and Representations Convention Terms			
R16	Relevant ISDA Master Agreement	/1 ISDA Master Agreement /2 [agreement]	Specify: [EDS Field Available Election] – Optional (•) – RS	ISDA Master Agreement
R17	Date of the Relevant ISDA Master Agreement	[date]	Specify: [date] – Required (•) – RS	No Fallback
TRANSACTION SUPPLEMENT				
	EO Convention Terms			
R18	*Settlement Feature*	/1 *Cash Settlement* /2 *Physical Settlement*	Specify: [EDS Field Available Election] – Optional (•) – TS	*Physical Settlement*
R19	Daily Number of Shares	[*Value*]	Specify: [*Value*] – Required (•) – TS	No Fallback
R20	Multiplier (GP)	/1 1 /2 2 /3 [*Value*]	Specify: [EDS Field Available Election] – Optional (•) – TS	1
R21	Multiplier (NGP)	/1 1 /2 2 /3 [*Value*] /4 Multiplier (GP)	Specify: [EDS Field Available Election] – Optional (•) – TS	Multiplier (GP)
R22	Maximum Aggregate Number of Shares	/1 Unlimited /2 [*Value*]	Specify: [EDS Field Available Election] – Optional (•) – TS	Unlimited
R23	Knock-out Period Leverage	/1 No Leverage Post Knock-out Event /2 No Leverage Whole Period	Specify: [EDS Field Available Election] – Optional (•) – TS	No Leverage Post Knock-out Event
R24	Designated Period Settlement Election	/1 Period End Delivery /2 Period Start Delivery	Precondition: [&1 Physical Settlement; &2 Multiplier (GP) = 1] – Specify: [EDS Field Available Election] – Optional (•) – TS	Period End Delivery
R25	Knock-out Settlement Election	/1 At-Hit Settlement /2 Not At-Hit Settlement	Precondition: [Period End Delivery] – Specify: [EDS Field Available Election] – Optional (•) – TS	At-Hit Settlement
R26	*EO Prepayment Amount*	/1 *Not Relevant* /2 [*Value*]	Specify: [*Value*] – Required (•) – TS	No Fallback
R27	Equity Prepayment Payer	/1 Seller /2 Buyer	Precondition: [*Equity Prepayment*] – Specify: [EDS Field Available Election] – Optional (•) – TS	*Buyer*
R28	Quanto Conversion Rate	/1 *Not Relevant* /2 [*Value*]	Specify: [EDS Field Available Election] – Optional (•) – TS	Not Relevant
	Pricing Convention Terms			
R29	*ED Leg Reference Underlier*	[underlier]	Specify: [underlier] – Required (•) – TS	No Fallback
R30	*Forward Price*	[*Value*]	Specify: [Value] – Required (•) – TS	No Fallback
R31	*Knock-out Event Price*	[*Value*]	Specify: [Value] – Required (•) – TS	No Fallback
R32	*Primary Securities Exchange*	[exchange, quotation system, or execution facility]	Specify: [exchange, quotation system, or execution facility] – Required (•) – TS	No Fallback

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	EDS Field	EDS Field Available Election	EDS Field Parameters	EDS Field Fallback
Guidance:	EDS Term for which an Election is to be agreed on in the RS or TS.	Available Election(s) in relation to each EDS Field.	Parameters and conditions for completing the EDS Field.	Fallback Election for the relevant EDS Field.
"ShrDecFwd-1 ED Transaction Type (Single Security – OM – All Parties)"				
R33	*Acceptable Securities Exchange*	/1 Acceptable Securities Exchange 1 (Security) /2 *Principal European Exchanges* /3 [exchange, quotation system, or execution facility]	Specify: [EDS Field Available Election] – Optional (••) – TS	Acceptable Securities Exchange 1 (Security)
R34	*Primary Derivatives Exchange*	[exchange, quotation system, or execution facility]	Specify: [exchange, quotation system, or execution facility] – Required (•) – TS	No Fallback
R35	*Acceptable Derivatives Exchange*	/1 Acceptable Derivatives Exchange 1 (Derivatives Contract) /2 *Principal European Derivatives Exchanges* /3 [exchange, quotation system, or execution facility]	Specify: [EDS Field Available Election] – Optional (••) – TS	Acceptable Derivatives Exchange 1 (Derivatives Contract)
R36	Pricing Disruption Securities Exchange	/1 *Primary Securities Exchange* /2 [exchange, quotation system, or execution facility]	Specify: [EDS Field Available Election] – Optional (••) – TS	*Primary Securities Exchange*
R37	Pricing Disruption Derivatives Exchange	/1 *Primary Derivatives Exchange* /2 [exchange, quotation system, or execution facility]	Specify: [EDS Field Available Election] – Optional (•) – TS	*Primary Derivatives Exchange*
	Date Convention Terms			
R38	*Trade Date*	[date]	Specify: [date] – Required (•) – TS	No Fallback
R39	Initial – Observation Period Start Date	/1 *Trade Date* /2 [date]	Specify: [EDS Field Available Election] – Optional (•) – TS	*Trade Date*
R40	Final – Observation Period End Date	[date]	Specify: [date] – Required (•) – TS	No Fallback
R41	*EO Prepayment Date*	/1 TD + Settlement Cycle /2 [date]	Precondition: Equity Prepayment – Specify: [EDS Field Available Election] – Optional (•) – TS	TD + Settlement Cycle
R42	Period Duration	/1 Weekly /2 Bi-Weekly /3 Monthly /4 Agreed Period	Specify: [EDS Field Available Election] – Required (•) – TS	No Fallback
R43	Agreed Period	number of [*Type of Day*]	Precondition: [Agreed Period] – Specify: [number of [*Type of Days*]] – Required (•) – TS	No Fallback
R44	Number of Guaranteed Periods	/1 0 /2 [Value]	Specify: [EDS Field Available Election] – Optional (•) – TS	0
	Designated Entities Terms			
R45	*Buyer*	/1 Trade Party 1 /2 Trade Party 2	Specify: [EDS Field Available Election] – Required (•) – TS	No Fallback
R46	*Seller*	/1 Seller Selection Methodology 1 /2 Trade Party 1 /3 Trade Party 2	Specify: [EDS Field Available Election] – Optional (•) – TS	Seller Selection Methodology 1

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