



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

International Swaps and Derivatives Association, Inc.

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PREAMBLE

INTRODUCTION

This appendix (the “**Appendix**”) incorporates the terms of the Main Book of the 2011 ISDA Equity Derivatives Definitions (the “**Main Book**” and together with the Appendix, the “**2011 Definitions**”) published by the International Swaps and Derivatives Association, Inc. Per Section 25.1.2 of the Main Book, the Appendix forms a single document with and is part of the 2011 Definitions. As described below, the Appendix will be updated from time to time and there will be more than one version of the Appendix, although, unless otherwise agreed by the Parties, the most recent version of the Appendix published prior to the Trade Date of an ED Transaction will apply to that ED Transaction. The following provisions within this Preamble are rules of construction that shall apply to the 2011 Definitions.

For illustrative purposes only, this Preamble (including any Exhibits) provides samples of hypothetical Tables and 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 understanding of how to read the Appendix.

ARCHITECTURE OF THE 2011 DEFINITIONS

Preamble 1. Overall Architecture of the Appendix. The Appendix is comprised of definitions and operative provisions that provide the necessary terms, together with the Main Book, the [Equity Derivatives Supplement](#) and the [Matrix Support Agreement](#), if any, to document an ED Transaction. The universe of terms in the 2011 Definitions that apply to a given ED Transaction is defined via the [ED Transaction Type](#). Depending on the [ED Transaction Type](#), this will trigger one or more ED Legs and certain [Conventions](#) to apply to the relevant ED Transaction as a whole. Each ED Leg, in turn, will also Specify certain [Conventions](#) which will apply only in respect of such ED Leg. [Conventions](#) are comprised of [Systems](#), which consist of Specified [Text Definitions](#) and [Table Definitions](#) which provide a set of provisions and methodologies that apply to the relevant ED Transaction or ED Leg, as applicable.

Preamble 2. 2011 Definitions Version Number. Any or all of the definitions and provisions of the 2011 Definitions (*i.e.*, the Main Book and Appendix) may be incorporated into a document (including in electronic form) by indicating in the document that, or the extent to which, the document is subject to the 2011 Definitions. Where the Parties incorporate the 2011 Definitions in the Confirmation for an ED Transaction, the applicable versions of the Main Book and Appendix applicable to an ED Transaction (together, the relevant “**2011 Definitions Version Number**”) shall be determined as follows:

- (a) **No Definitions Version Number Specified.** Where the Main Book version number or Appendix version number have not been Specified, 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 shall apply (such most recent version, the “**Fallback 2011 Definitions Version Number**”).
- (b) **Main Book and Appendix Version Number Specified.** Where both a Main Book version number and an Appendix version number are Specified as the relevant [2011 Definitions Version Number](#), such Specified versions of the Main Book and the Appendix shall apply.
- (c) **Only Main Book Version Number Specified.** Where only a Main Book version number is Specified as the relevant [2011 Definitions Version Number](#), but an Appendix version number is not Specified in respect thereof, such Specified Main Book version shall apply and the applicable version of the Appendix shall be the [Fallback 2011 Definitions Version Number](#) of the Appendix.
- (d) **Only Appendix Version Number Specified.** Where only an Appendix version number is Specified as the relevant [2011 Definitions Version Number](#), but a Main Book version number is not Specified in

respect thereof, such Specified Appendix version shall apply and the applicable version of the Main Book shall be the [Fallback 2011 Definitions Version Number](#) of the Main Book.

Only the [2011 Definitions Version Number](#) of the Main Book and Appendix in respect of 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 any version of the Main Book or the Appendix, they may specify in the Confirmation (or otherwise) the provision, amendment or supplement they wish to exclude. All definitions and provisions so incorporated in a document relating to an ED Transaction will apply to that document and that ED Transaction, unless otherwise provided in that document.

USING THE APPENDIX

Preamble 3. Conditional Text or [X]. Per Section 25.1.3 of the Main Book, where Data is presented in the Appendix as conditional text in square brackets, *e.g.* [X], this means that the Parties must agree on the Data to be Specified as, and the manner in which to Specify, X, or that X is otherwise a placeholder for Data to be filled in, provided that in all cases the Data for completing X shall be specific to the nature of X and depend on the rules set forth in this Preamble in respect of how the particular [X] should be satisfied (which is most commonly indicated by the terms immediately preceding [X]), provided further that if a Fallback applies in respect of X and the Parties have not otherwise agreed on the Data to complete X, then the relevant Fallback shall apply. For example, if [X] is [person], the Parties shall Specify any person, in the manner agreed between them (*e.g.*, the legal name of that person or an electronic vendor identifier for that person). If [X] is a capitalized term defined in the 2011 Definitions and as such is defined in reference to a list of other defined terms, any such defined term in that list may be Specified by the Parties. For example, [Pricing Election] means that any term defined as a Pricing Election may be Specified. If [X] is not a capitalized term defined in the 2011 Definitions, any term, whether defined or not, that conforms to the meaning, or otherwise satisfies the meaning of, such term may be specified by the Parties. For example, [number] means that any number may be specified in any manner agreed by the Parties (*e.g.*, **1** or **one**). If [X] is used in the form of, for example, any of [MSA Specified](#) [Pricing Election], [MB Specified](#) [Pricing Election] or [EDS Specified](#) [Pricing Election], then Pricing Election shall be determined per the rules of usage associated with such combined terms (as set forth in [Preamble 4](#), [5](#), and [13](#), respectively). If [X] is used in the form of, for example, any of [Specify:](#) [Pricing Election] or [Precondition:](#) [Pricing Election], these usages provide instructions for completing the related [Equity Derivatives Supplement](#) (as set forth in [Preamble 25](#)), so the Data to be Specified for Pricing Election, and the manner in which to Specify Pricing Election, would be per the rules set forth in the relevant Preamble. For the avoidance of doubt, so long as the 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 term is no longer conditional text and the square brackets should be removed.

Preamble 4. Matrix Support Agreement. Parties to an ED Transaction may document additional terms applicable to such ED Transaction, which may be beyond the scope of the 2011 Definitions and the [Relevant Master Agreement](#), by means of a separate agreement (such agreement, the “**Matrix Support Agreement**”). Where a [Table](#) specifies a square bracketed term, [X], together with [MSA Specified](#) in the form “[MSA Specified](#) [X]”, this means that the term X shall be Specified pursuant to the relevant terms of the [Matrix Support Agreement](#).

Preamble 5. Main Book. Where a [Table](#) specifies a square bracketed term, [X], together with [MB Specified](#) in the form “[MB Specified](#) [X]”, this means that the term X shall be determined pursuant to the terms of the relevant provisions of the Main Book. In most instances, this notation is simply for the avoidance of doubt since, assuming there is no conflict with the Appendix, the relevant provisions of the Main Book will apply due to the fact that it has been incorporated into the terms of the ED Transaction. In this regard, [MB Specified \[X\]](#) is used typically to indicate when a Fallback provided in the Main Book shall apply.

Preamble 6. Types of Terms in the 2011 Definitions. The 2011 Definitions contain the following types of defined terms:

Preamble 6.1. Defined Terms in the 2011 Definitions. There are two types of defined terms:

- (a) **Text Definitions.** The first type uses one or more descriptive or explanatory sentences to define the meaning for a term (“**Text Definitions**”). By way of example, the defined terms in the Main Book and this Preamble are [Text Definitions](#).
- (b) **Table Definitions.** The second type uses terms 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) to define the meaning for a term (“**Table Definitions**”). Note that the name of each [Table Definition](#) is composed of two parts: the first part (the “**Table Definition Short Name**”) consists of a capitalized term and reference number, for example, for the term “EO System 1.1 (IndxVarSwp)” the [Table Definition Short Name](#) is **EO System 1.1**, and the second part (the “**Table Definition Descriptive Name**”) consists of a descriptive name in parentheses, for example, for “EO System 1.1 (IndxVarSwp)” shown above, the [Table Definition Descriptive Name](#) is **(IndxVarSwp)**. Parties may, for the sake of convenience, refer to the [Table Definition Short Name](#) only to refer to a [Table Definition](#) in lieu of the full [Table Definition](#) name.

Preamble 6.2. Features. Features are used in the 2011 Definitions as tags to identify certain features of a trade and trigger when certain Specified terms are to apply. By way of example, Observation Dates become relevant only when Observation is a Specified Valuation Feature of an ED Leg. Similarly, provisions relating to cash settlement only become relevant when Cash Settlement is a Specified Settlement Feature of the ED Transaction. Features may be Specified in relation to a specific set of provisions, an ED Leg, or in respect of the ED Transaction as a whole.

Preamble 6.3. Prefixes and Suffixes. Certain terms may be used as prefixes and suffixes in conjunction with other defined terms, to modify, supplement or limit such defined term. Prefixes and suffixes are themselves defined in the Main Book and [Part 3](#) of the Appendix and shall be read together in relation to the connected defined term as the context requires. When a term is used as a prefix or suffix, it shall be separated from the other defined term with a dash “–”. In the case of a prefix, it shall take the form of [prefix –] [defined term]. In the case of a suffix, it shall take the form of [defined term] [– suffix]. In the case of both a prefix and suffix, it shall take the form of [prefix –] [defined term] [– suffix].

Illustration: **Observation Date** means each Pricing Day within the Observation Period and therefore refers to multiple dates. By adding the prefix **Initial –**, **Initial – Observation Date** means just the first Observation Date and refers to a single date.

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 a day on which the Specified Primary Securities Exchange is open for trading at any time during its regular trading session.

Preamble 6.4. Hyperlinks. Blue text in the electronic version of the Appendix indicates that a term is defined in the Appendix and is hyperlinked to its definition in the Appendix. These links and any others provided herein are provided for information purposes only and shall have no effect whatsoever in respect of the 2011 Definitions.

Preamble 7. Organization of the Appendix. The Appendix consists of the following parts:

- (a) this Preamble, which sets forth how to apply terms from the 2011 Definitions to an ED Transaction;
- (b) [Part 1](#), titled **Tables Relating to ED Transactions**, which consists of the [Tables](#) and the [Table Definitions](#) contained in the Appendix;
- (c) [Part 2](#), titled **Equity Derivatives Supplement Templates**, which presents the [Equity Derivatives Supplement](#) Template for each [ED Transaction Type](#). Note that each template simply presents a summary of terms applied in [Part 1](#) and, as such, is provided for ease of reference and information purposes only and shall have no effect whatsoever in respect of the 2011 Definitions; and

- (d) **Part 3, titled New Defined Terms and Supplemental Operative Provisions**, which consists of three sub-parts, which add new **Text Definitions** and directly supplement or amend provisions in the Main Book:
 - (i) **Article 3.A, titled Amendments and Supplements to the Main Book**, which consists of amendments and supplements to terms defined or otherwise set forth in the Main Book;
 - (ii) **Article 3.B, titled Supplemental Operative Provisions**, which consists of operative provisions not contained in the Main Book; and
 - (iii) **Article 3.C, titled New Defined Terms**, which consists of **Text Definitions** not contained in the Main Book.

CONSTRUCTING AN ED TRANSACTION

Preamble 8. ED Transaction Type. The “**ED Transaction Type**” is the highest-level (*i.e.*, the first or root) term that must be Specified in respect of an ED Transaction. Each **ED Transaction Type** comprises a discrete set of terms which, in the aggregate, are all the terms from the 2011 Definitions that shall apply to the relevant ED Transaction. When an **ED Transaction Type** is Specified, the Data necessary to determine the terms applicable to an ED Transaction shall be automatically provided per the operation of the applicable provisions in the 2011 Definitions, subject to the terms of any additional Data Specified by the Parties in the **Equity Derivatives Supplement** or **Matrix Support Agreement**, if any. An **ED Transaction Type** consists of one or more Specified ED Leg Types, any Specified **Conventions**, and any Specified Features.

Preamble 9. ED Leg Type. The “**ED Leg Type**” is the highest-level (*i.e.*, the first or root) term that describes the terms of an ED Leg. Each **ED Leg Type** comprises a discrete set of terms which, in the aggregate, are all the terms from the 2011 Definitions that shall apply to the relevant ED Leg. When an **ED Leg Type** is Specified, the Data necessary to determine the terms applicable to an ED Leg shall be automatically provided per the operation of the applicable provisions in the 2011 Definitions, subject to the terms of any additional Data Specified by the Parties in relation to such ED Leg in the **Equity Derivatives Supplement**, as further explained below (or **Matrix Support Agreement**, if any). An **ED Leg Type** consists of one or more Specified **Conventions** (which will include **Systems** Specified in respect thereto) and Specified Features.

Preamble 10. Equity Derivatives Supplement. The terms of each **ED Transaction Type** set forth a framework of provisions that will apply in respect of an ED Transaction. This framework, however, still requires the completion of certain Data, including economic details, which the Parties must agree on in order to enter into an ED Transaction. To aid the completion of such Data, each **ED Transaction Type** Specifies the conditions by which such Data is to be Specified by the Parties, when agreed. The document, whether in paper or electronic form, containing such Data, once agreed, shall be referred to as the “**Equity Derivatives Supplement**”, which shall also incorporate the 2011 Definitions and identify the relevant **ED Transaction Type**. As described herein, the **Equity Derivatives Supplement** for an ED Transaction means each of the **Transaction Supplement** and the **Relationship Supplement**, if any, for that ED Transaction. The terms of the **Equity Derivatives Supplement** shall form a part of the Confirmation referred to in the **Relevant Master Agreement** between the Parties. Rules relating to the completion of the **Equity Derivatives Supplement** are set forth in the section of the Preamble titled **Constructing the Equity Derivatives Supplement**.

Preamble 11. Parties. The Parties to an ED Transaction shall be the person Specified as “**Trade Party 1**” and the person Specified as “**Trade Party 2**”.

METHODOLOGIES, SYSTEMS AND CONVENTIONS

Preamble 12. Methodologies and Types of Methodology. Many defined terms in the Main Book and the Appendix set forth terms that indicate how information (such as dates, periods, and amounts) relevant to the ED Transaction is to be determined. These terms either include the word “Methodology”, or are otherwise designated as being a **Methodology**. These terms shall be referred to, collectively, as “**Methodologies**”. Each **Methodology** is comprised

of a formula, method, set of instructions or another defined term. 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, (1) any defined term including the word “Methodology” shall be a **Methodology** (e.g., in Table P.1.01 below, Date Selection Methodology) and (2) any Field or Election underneath a Column Header containing the word **Methodology** shall be a **Methodology** (e.g., in Table P.1.01 below, each of the terms in R1-R3.C3 is a **Methodology**). **Methodologies** are grouped into categories, where each such category is a “**Type of Methodology**”. Any Column Header containing the word Methodology is itself a **Type of Methodology**. By way of example, in Table P.1.01 below, Date Selection Methodology is both 1) a **Type of Methodology** because it identifies a category of **Methodologies** and 2) a **Methodology** because it includes “Methodology” in its name. Each **Type of Methodology** shall have defined in reference to itself a set of **Methodologies** that, if Specified, will indicate how information relevant to such **Type of Methodology** may be determined and each **Methodology** within such set shall be a permissible type of such **Type of Methodology**. By way of example, Derivatives Contract Selection Methodology, a **Type of Methodology**, may have defined in relation to itself Primary Exchange-traded Contract 1, a particular **Methodology** which identifies a specific exchange-traded contract to act as the relevant Derivatives Contract, and Primary Exchange-traded Contract 1 shall itself be a type of Derivatives Contract Selection Methodology. This set of **Methodologies** shall not be exclusive and, in fact, any defined term may be Specified in respect of a **Type of Methodology** as a means of determining such **Type of Methodology**, whether or not such term is set forth in the defined set of **Methodologies** for each **Type of Methodology** (e.g., in Table P.1.01 below, Date Selection Methodology is a **Type of Methodology** and each of the terms Specified in Cells R1-R3.C3 shall each be considered a permissible type of Date Selection Methodology, even if such term has not been otherwise defined as being an acceptable Date Selection Methodology).

Preamble 12.1. Universal Types of Methodology – MSA Specified [X], MB Specified [X] and EDS Specified [X]. For the avoidance of doubt, the following terms, **MSA Specified [X]**, **MB Specified [X]** or **EDS Specified [X]**, when Specified in respect of any **Type of Methodology**, shall be deemed permissible types of such **Type of Methodology**.

Illustration: In Table P.1.01 below, Cells R1-R3.C3 sets out three **Methodologies** in respect of Date Selection Methodology, meaning that Date Selection Methodology is a **Type of Methodology** and each of EDS Specified [Trade Date], Price Determination Date and Observation Date Methodology 1 are types of Date Selection Methodology. Per the terms of Date Selection Methodology (set forth in Section 5.4.1 of the Main Book), each **Methodology** in R1-R3.C3 is used to determine the respective Type of Date in the same numbered Row.

- (a) With respect to the Trade Date (R1.C2), the Date Selection Methodology is **EDS Specified [Trade Date]** (R1.C3). Per the operation of the **Table** and the definition of Date Selection Methodology, this means that the date on which the Trade Date occurs shall be determined per the Data Specified for Trade Date in the **Equity Derivatives Supplement**.
- (b) With respect to Calculation Date (R2.C2), the Date Selection Methodology is **Price Determination Date** (R2.C3). Per the operation of the **Table** and the definition of Date Selection Methodology, this means that the date on which the Calculation Date occurs shall be the Price Determination Date. Note that Price Determination Date is 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.
- (c) With respect to Observation Date (R3.C2), the Date Selection Methodology is **Observation Date Methodology 1** (R3.C3). Per the operation of the **Table** and the definition of Date Selection Methodology, this means that the date on which the Observation Date occurs shall be determined in accordance with the terms of Observation Date Methodology 1.

Table P.1.01

	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

Preamble 13. Systems. Each **System** consists of a unique set of operative provisions, defined terms, and rules that are applied to an ED Leg or ED Transaction (or both) depending on the **Convention** in respect of which such **System** is Specified and whether such **Convention** is Specified in respect of an ED Leg or ED Transaction (or both). All defined terms in the Appendix that include the word "System", or are otherwise designated as being a **System**, shall be referred to, collectively, as "**Systems**".

Systems generally operate as follows:

- (a) **Systems Incorporating Defined Terms.** Where the **System** has applied in respect to it one or more other defined terms (other than EDS Terms), such other defined term will be deemed Specified when the **System** is itself Specified in respect of another **System** or **Convention**. Note that a **System** may Specify another **System**. For the avoidance of doubt, per the foregoing, a **System** may Specify, and thereby incorporate, another **System**.

Illustration: In Table P.1.02, the highlighted four **Systems** (**ED Leg Reference Underlier System 1**, **Index System 1**, **Exchange System 1**, and **Pricing Terms System 1**) are each Specified with respect to **Pricing Convention 1**.

Table P.1.02

	C1	C2	C3	C4	C5	C6
Term:	"Convention"	System	EDS Field	EDS Field Available Election	EDS Field Parameters	EDS Field Fallback
Guidance:	Pricing 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.
R1	"Pricing Convention 1"	ED Leg Reference Underlier System 1	ED Leg Reference Underlier	[underlier]	Specify: [underlier] - Required (•) - TS	No Fallback
R2		Index System 1	Component Determination Methodology	/1 Calculation Agent Methodology 1 /2 Bloomberg Methodology 1	Specify: [EDS Field Available Election] - Optional (•) - TS	Bloomberg Methodology 1
R3		Exchange System 1	Primary Securities Exchange	[exchange, quotation system or execution facility]	Specify: [EDS Field Available Election] - Required (••) - TS	No Fallback
R4			Primary Derivatives Exchange	/1 [exchange, quotation system or execution facility] /2 Pricing Derivatives Exchange 2	Specify: [EDS Field Available Election] - Optional (••) - TS	Pricing Derivatives Exchange 2
R5		Pricing Terms System 1	Not Relevant			

Illustration: In Table P.1.03 below, **Index System 1** further Specifies **Component Determination System 1**. Therefore, Component Determination System 1 is Specified with respect to Pricing Convention 1 (per Table P.1.02 above).

Table P.1.03

	C1	C2	C3
Term:	"Index System"	<i>Index Sponsor</i>	<i>Component Determination System</i>
Guidance:	Index System is defined in this Table.	Specified Index Sponsor.	Specified Component Determination System
R1	"Index System 1"	Index Sponsor 1	Component Determination System 1
R2	"Index System 2"	Index Sponsor 2	

Illustration: In Table P.1.04 below, **Exchange System 1** (which is Specified in Table P.1.02 above) further Specifies **Derivatives Exchange 3**. This defined term is Specified with respect to Pricing Convention 1 (per Table P.1.02 above).

Table P.1.04

	C1	C2	C3	C4	C5
Term:	"Exchange System"	<i>Primary Securities Exchange</i>	<i>Primary Derivatives Exchange</i>	<i>Acceptable Securities Exchange</i>	<i>Acceptable Derivatives Exchange</i>
Guidance:	Exchange System is defined in this Table.	Specified Primary Securities Exchange.	Specified Primary Derivatives Exchange.	Specified Acceptable Securities Exchange.	Specified Acceptable Derivatives Exchange
R1	"Exchange System 1"	EDS Specified [Primary Securities Exchange]	EDS Specified [Primary Derivatives Exchange]	MB Specified [Acceptable Securities Exchange]	Derivatives Exchange 3

- (b) **Systems Looking to the Equity Derivatives Supplement.** Where the **System** specifies a square bracketed term, [X], together with **EDS Specified** in the form "**EDS Specified [X]**" (such term X, an "**EDS Term**"), the EDS Term (*i.e.*, X) shall be agreed on by the Parties in the **Equity Derivatives Supplement** (each **EDS Term**, in turn, shall be an EDS Field in respect of the **Equity Derivatives Supplement**). Note that additional instructions and parameters are provided in **EDS Columns** to determine the manner in which, and under what conditions, such Election is to be made by the Parties to complete the **EDS Term** in the **Equity Derivatives Supplement**. This information shall be provided, separately, not in the **System** itself, but by each **Convention** (in the relevant **EDS Columns**) which incorporates such **System**. A **System**, therefore, simply provides a general rule that the **EDS Terms** are 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: Table P.1.04 below indicates that the relevant Primary Securities Exchange and Primary Derivatives Exchange are to be Specified in the **Equity Derivatives Supplement**.

Table P.1.04

	C1	C2	C3	C4	C5
Term:	"Exchange System"	<i>Primary Securities Exchange</i>	<i>Primary Derivatives Exchange</i>	<i>Acceptable Securities Exchange</i>	<i>Acceptable Derivatives Exchange</i>
Guidance:	Exchange System is defined in this Table.	Specified Primary Securities Exchange.	Specified Primary Derivatives Exchange.	Specified Acceptable Securities Exchange.	Specified Acceptable Derivatives Exchange.
R1	"Exchange System 1"	EDS Specified [Primary Securities Exchange]	EDS Specified [Primary Derivatives Exchange]	MB Specified [Acceptable Securities Exchange]	Derivatives Exchange 3

Preamble 14. Conventions. Each **Convention** consists of a unique set of operative provisions and rules that, broadly speaking, relates to a major category of trade terms applicable to an ED Transaction. All defined terms in the Appendix that include the word **Convention** shall be referred to, collectively, as “**Conventions**”.

Each **Convention** is comprised of:

- (a) **Specified Systems.** Each **Convention** shall include one or more Specified **Systems**. For the avoidance of doubt, a **System** Specified by a **Convention** may Specify another **System** and such other **System** shall in turn be deemed applicable to such **Convention**.

Illustration: Highlighted Column C2 in Table P.1.02 below Specifies the applicable **Systems** for **Pricing Convention 1**. Each Specified **System**, and all its incorporated terms, is deemed applicable to such **Convention**.

Table P.1.02

Term:	C1	C2	C3	C4	C5	C6
	“Convention”	System	EDS Field	EDS Field Available Election	EDS Field Parameters	EDS Field Fallback
Guidance:	Pricing 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.
R1	“Pricing Convention 1”	ED Leg Reference Underlier System 1	<i>ED Leg Reference Underlier</i>	[underlier]	Specify: [underlier] - Required (•) - TS	No Fallback
R2		Index System 1	Component Determination Methodology	/1 Calculation Agent Methodology 1 /2 Bloomberg Methodology 1	Specify: [EDS Field Available Election] - Optional (•) - TS	Bloomberg Methodology 1
R3		Exchange System 1	<i>Primary Securities Exchange</i>	[exchange, quotation system or execution facility]	Specify: [EDS Field Available Election] - Required (••) - TS	No Fallback
R4			<i>Primary Derivatives Exchange</i>	/1 [exchange, quotation system or execution facility] /2 Pricing Derivatives Exchange 2	Specify: [EDS Field Available Election] - Optional (••) - TS	Pricing Derivatives Exchange 2
R5		Pricing Terms System 1	Not Relevant			

- (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 Specified **Systems**.

Illustration: In Table P.1.05 below, there are two different **Conventions** formed by two unique sets of **Systems**:

- **Pricing Convention 1** is comprised of four separate **Systems**: **ED Leg Reference Underlier System 1**, **Index System 1**, **Exchange System 1**, and **Pricing Terms System 1**; and
- **Pricing Convention 2** is comprised of a different combination of four **Systems**: **ED Leg Reference Underlier System 1**, **Index System 1**, **Exchange System 1**, and **Pricing Terms System 2**.

Note that the two Pricing Conventions Specify different Pricing Terms Systems and are therefore two separate **Conventions**, notwithstanding the fact that they otherwise overlap in the other **Systems**.

Table P.1.05

Term:	C1	C2	C3	C4	C5	C6
Guidance:	"Convention"	System	EDS Field	EDS Field Available Election	EDS Field Parameters	EDS Field Fallback
	Pricing 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.
R1	"Pricing Convention 1"	ED Leg Reference Underlier System 1	<i>ED Leg Reference Underlier</i>	[underlier]	Specify: [underlier] - Required (•) - TS	No Fallback
R2		Index System 1	Component Determination Methodology	/1 Calculation Agent Methodology 1 /2 Bloomberg Methodology 1	Specify: [EDS Field Available Election] - Optional (•) - TS	Bloomberg Methodology 1
R3		Exchange System 1	<i>Primary Securities Exchange</i>	[exchange, quotation system or execution facility]	Specify: [EDS Field Available Election] - Required (••) - TS	No Fallback
R4			<i>Primary Derivatives Exchange</i>	/1 [exchange, quotation system or execution facility] /2 Pricing Derivatives Exchange 2	Specify: [EDS Field Available Election] - Optional (••) - TS	Pricing Derivatives Exchange 2
R5		Pricing Terms System 1	Not Relevant			
R6	"Pricing Convention 2"	ED Leg Reference Underlier System 1	<i>ED Leg Reference Underlier</i>	[underlier]	Specify: [underlier] - Required (•) - TS	No Fallback
R7		Index System 1	Component Determination Methodology	/1 Calculation Agent Methodology 1 /2 Bloomberg Methodology 1	Specify: [EDS Field Available Election] - Optional (•) - TS	Bloomberg Methodology 1
R8		Exchange System 1	<i>Primary Securities Exchange</i>	[exchange, quotation system or execution facility]	Specify: [EDS Field Available Election] - Required (••) - TS	No Fallback
R9			<i>Primary Derivatives Exchange</i>	/1 [exchange, quotation system or execution facility] /2 Pricing Derivatives Exchange 2	Specify: [EDS Field Available Election] - Optional (••) - TS	Pricing Derivatives Exchange 2
R10		Pricing Terms System 2	Not Relevant			

- (b) **EDS Columns.** Each **Convention** shall also include **EDS Columns**. Where a Specified **System** contains (either by such **System** being Specified directly in the **Convention** or being deemed Specified through another **System**, as described above) one or more **EDS Terms**, the **EDS Columns** provide the instructions and parameters for completing such **EDS Terms** in the **Equity Derivatives Supplement** (each **EDS Term**, in turn, shall form an EDS Field in respect of the **Equity Derivatives Supplement**). Note that in certain instances the Specified **System** may Specify **EDS Terms** and also incorporate the terms of another **System**, which in turn may separately Specify other **EDS Terms**. When a **Convention** applies terms to such Specified **System**, it will define parameters for both the **EDS Terms** that are directly provided by such Specified **System** and the **EDS Terms** provided by the other **Systems** incorporated into the Specified **System**.

Illustration: The three sample **Tables** below illustrate how an **EDS Term** Specified by one **System** can be incorporated via another **System** into a **Convention**.

Table P.1.02 below Specifies the applicable **Systems** for Pricing Convention 1. Index System 1 is one of the four applicable **Systems** in Table P.1.02.

Table P.1.02

Term:	C1	C2	C3	C4	C5	C6
Guidance:	"Convention"	System	EDS Field	EDS Field Available Election	EDS Field Parameters	EDS Field Fallback
	Pricing 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.
R1	"Pricing Convention 1"	ED Leg Reference Underlier System 1	<i>ED Leg Reference Underlier</i>	[underlier]	Specify: [underlier] - Required (•) - TS	No Fallback
R2		Index System 1	Component Determination Methodology	/1 Calculation Agent Methodology 1 /2 Bloomberg Methodology 1	Specify: [EDS Field Available Election] - Optional (•) - TS	Bloomberg Methodology 1
R3		Exchange System 1	<i>Primary Securities Exchange</i>	[exchange, quotation system or execution facility]	Specify: [EDS Field Available Election] - Required (••) - TS	No Fallback
R4			<i>Primary Derivatives Exchange</i>	/1 [exchange, quotation system or execution facility] /2 Pricing Derivatives Exchange 2	Specify: [EDS Field Available Election] - Optional (••) - TS	Pricing Derivatives Exchange 2
R5		Pricing Terms System 1	Not Relevant			

In Table P.1.03 below, which defines the terms of Index System 1 (R1.C1), another **System** is Specified: Component Determination System 1 (R1.C3).

Table P.1.03

	C1	C2	C3
Term:	"Index System"	<i>Index Sponsor</i>	<i>Component Determination System</i>
Guidance:	Index System is defined in this Table.	Specified Index Sponsor.	Specified Component Determination System.
R1	"Index System 1"	Index Sponsor 1	Component Determination System 1
R2	"Index System 2"	Index Sponsor 2	

In Table P.1.06 below, which defines the terms of Component Determination System 1, EDS Specified [Component Determination Methodology] is Specified in R1.C3. EDS Specified [Component Determination Methodology] is an **EDS Term** which in turn applies to Pricing Convention 1 (see Component Determination Methodology under the EDS Field Column in Table P.1.02 above) based on the respective terms in the other **EDS Columns**.

Table P.1.06

	C1	C2	C3
Term:	"Component Determination System"	<i>Component Percentage Testing Time</i>	<i>Component Determination Methodology</i>
Guidance:	Component Determination System is defined in this Table.	Specified Component Percentage Testing Time.	Specified Component Determination Methodology.
R1	"Component Determination System 1"	<i>Open-Regular</i>	EDS Specified [Component Determination Methodology]

- (i) **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: Table P.1.07 below illustrates how multiple **Conventions** may apply the same **EDS Term** (in this hypothetical case, Component Determination Methodology) to different effect. In this example, both Pricing Convention 2 and Pricing Convention 3 apply Index System 1, but because the respective **EDS Field Fallbacks** are different (Bloomberg Methodology 1 versus Calculation Agent Methodology 1), the two **Conventions** are distinct, notwithstanding that they otherwise overlap on **Systems** and **EDS Columns**.

Table P.1.07

Term:	C1	C2	C3	C4	C5	C6
	"Convention"	System	EDS Field	EDS Field Available Election	EDS Field Parameters	EDS Field Fallback
Guidance:	Pricing 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.
R1	"Pricing Convention 2"	ED Leg Reference Underlier System 1	<i>ED Leg Reference Underlier</i>	[underlier]	Specify: [underlier] - Required (•) - TS	No Fallback
R2		Index System 1	Component Determination Methodology	/1 Calculation Agent Methodology 1 /2 Bloomberg Methodology 1	Specify: [EDS Field Available Election] - Optional (•) - TS	Bloomberg Methodology 1
R3		Exchange System 1	<i>Primary Securities Exchange</i>	[exchange, quotation system or execution facility]	Specify: [EDS Field Available Election] - Required (••) - TS	No Fallback
R4			<i>Primary Derivatives Exchange</i>	/1 [exchange, quotation system or execution facility] /2 Pricing Derivatives Exchange 2	Specify: [EDS Field Available Election] - Optional (••) - TS	Pricing Derivatives Exchange 2
R5		Pricing Terms System 2	Not Relevant			
R6	"Pricing Convention 3"	ED Leg Reference Underlier System 1	<i>ED Leg Reference Underlier</i>	[underlier]	Specify: [underlier] - Required (•) - TS	No Fallback
R7		Index System 1	Component Determination Methodology	/1 Calculation Agent Methodology 1 /2 Bloomberg Methodology 1	Specify: [EDS Field Available Election] - Optional (•) - TS	Calculation Agent Methodology 1
R8		Exchange System 1	<i>Primary Securities Exchange</i>	[exchange, quotation system or execution facility]	Specify: [EDS Field Available Election] - Required (••) - TS	No Fallback
R9			<i>Primary Derivatives Exchange</i>	/1 [exchange, quotation system or execution facility] /2 Pricing Derivatives Exchange 2	Specify: [EDS Field Available Election] - Optional (••) - TS	Pricing Derivatives Exchange 2
R10		Pricing Terms System 2	Not Relevant			

Preamble 14.1. 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. For the avoidance of doubt, an ED Transaction and an ED Leg can each have a Specified Election in respect of the same type of **Convention**, subject to the terms of such **Convention**, but neither an ED Leg nor an ED Transaction can have, in respect of itself, more than one Election for a single type of **Convention**.

Where a **Convention** is Specified in relation to an ED Transaction, its terms shall be construed to apply in respect of the ED Transaction, as a whole, across each ED Leg. Where a **Convention** is Specified in relation to an ED Leg, its terms shall be construed to apply in respect of that relevant ED Leg only. For the avoidance of doubt, where the same type of **Convention** can be Specified in respect of an ED Transaction and an ED Leg (*e.g.*, Settlement Convention), and two different **Conventions** have been Specified in respect of the ED Transaction and ED Leg, the intention of the Appendix is that such Specified **Conventions** should operate mutually exclusive of the other, one in respect of the ED Leg and the other in respect of the ED Transaction, without the need for either one to supersede the other.

Illustration: In Table P.1.08 below, Column C5 lists the **Conventions** that shall apply in relation to the respective **ED Transaction Type** Specified in Column C1. Note that ED Leg Type 1 is Specified in respect of ED Transaction Type 1 and Settlement Convention 1 is a Specified **Convention** at the ED Transaction-level.

Table P.1.08

	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 Feature Election.	Specified ED Leg Type.	Specified Convention.
R1	“ED Transaction Type 1”	Market Feature	OM7	ED Leg Type 1	&1 Settlement Convention 1 &2 Notice Convention 1 &3 Risk Allocation Convention 1 &4 General Agreements Convention 1
R2		Matrix Feature	Indx EqPerfSwp – 1		
R3		Party Feature	Interdealer		
R4	“ED Transaction Type 2”	Market Feature	OM7	ED Leg Type 2	&1 Settlement Convention 1 &2 Notice Convention 1 &3 Risk Allocation Convention 1 &4 General Agreements Convention 2
R5		Matrix Feature	Indx EqPerfSwp – 2		
R6		Party Feature	Client		

Illustration: In Table P.1.09 below, Column C4 lists the **Conventions** to be applied in respect of ED Leg Type 1, including Settlement Convention 2, which differs from the Specified Settlement Convention 1 at the level of ED Transaction Type 1 in Table P.1.08 above. Each of Settlement Convention 1 (at the ED Transaction-level) and Settlement Convention 2 (at the ED Leg-level) shall operate mutually exclusive of the other.

Table P.1.09

	C1	C2	C3	C4
Term:	“ED Leg Type”	Feature	Feature Election	Convention
Guidance:	ED Leg Type is defined in this Table.	Specified Feature.	Specified Feature Election.	Specified Convention.
R1	“ED Leg Type 1”	Primary Feature	Swap	&1 Pricing Convention 1 &2 Date Convention 1 &3 Equity Obligation Convention 1 &4 Settlement Convention 2
R2		Performance Feature	Equity Performance	

ED Transaction Type 1 and ED Leg Type 1 each apply a Settlement Convention. Each of these Settlement Conventions set forth separate settlement terms that can be applied at either the ED Transaction-level or ED Leg-level.

HOW TO READ TABLE DEFINITIONS

Preamble 15. General Construction of Tables. Each **Table** within the Appendix (“**Table**”) consists of separate columns (each, a “**Column**”) and rows (each, a “**Row**”). Each term defined by means of a **Table** is either a Field or an Election depending on whether such term is Specified in respect of another term (in which case it is an Election) or derives its meaning from the terms Specified in respect of such term (in which case, it is a Field). A Field is analogous to a menu item and an Election is the item(s) elected. A term can be both a Field and an Election, in which case, although it refers to a menu of items such term is itself an item on a larger menu of terms.

Illustration: Table P. 1.09 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 for 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 respect of **Feature**. In addition, when further reviewing the meaning of the terms Specified, per Section 3.1.1

of the Main Book, **Primary Feature** is itself a Field for which **Swap** is a possible Election. Because **Swap** has now been Specified by operation of this Table, it is an Election in respect of both **Primary Feature** and **Feature Election**. Further, even though **Primary Feature** is an Election by operation of this Table, per the Main Book it functions as a Field in respect of **Swap**. **Primary Feature**, therefore, is, at the same time, both an Election in respect of **Feature** and a Field in respect of **Swap**.

Table P.1.09

	C1	C2	C3	C4
Term:	"ED Leg Type"	Feature	Feature Election	Convention
Guidance:	ED Leg Type is defined in this Table.	Specified Feature.	Specified Feature Election.	Specified Convention.
R1	"ED Leg Type 1"	<i>Primary Feature</i>	<i>Swap</i>	&1 Pricing Convention 1 &2 Date Convention 1 &3 Equity Obligation Convention 1 &4 Settlement Convention 2
R2		<i>Performance Feature</i>	<i>Equity Performance</i>	

Preamble 16. References to Rows and Columns. Within a Table, a reference to **R** combined with a number shall refer to a numbered Row of such number (by way of example, 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 (by way of example, 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 17. Cells. Each box at which a Column and Row overlap in a Table constitutes a cell (each, a "Cell") within such Table and all Data within each such Cell is discrete and separate from Data in other Cells.

Preamble 17.1. Reference to Cells. Reference shall be made to Cells by referencing (in the following order) the Cell's Table number, 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, to reference the Merged Rows in Preamble 17.2's illustration below, it would be R1-R5.C1.

Preamble 17.2. Merged Rows. For ease of reference, certain cells span more than one numbered Row in respect of a single Column, in which case, only one capitalized term or phrase shall be specified (each such range of Cells, a "Merged Row"); provided, however, that such capitalized term or phrase shall be deemed to be repeated on each numbered Row.

Illustration: Table P.1.02 below illustrates a Merged Row in R1-R5.C1. The sample table immediately after Table P.1.02 is effectively the same as Table P.1.02 and illustrates the deemed effect of a Merged Row.

Preamble 17.3. Merged Columns. For ease of reference, certain Cells span more than one numbered Column in respect of a single Row, in which case, only one capitalized term or phrase shall be specified (each such range of Cells, a "Merged Column"); provided, however, that such capitalized term or phrase shall be deemed to be repeated on each numbered Column.

Illustration: Table P.1.02 below illustrates a Merged Column in R5.C3-C6. The sample table immediately after Table P.1.02 is effectively the same as Table P.1.02 and illustrates the deemed effect of a Merged Column.

Table P.1.02

Term:	C1	C2	C3	C4	C5	C6
	"Convention"	System	EDS Field	EDS Field Available Election	EDS Field Parameters	EDS Field Fallback
Guidance:	Pricing 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.
R1	"Pricing Convention 1"	ED Leg Reference Underlier System 1	<i>ED Leg Reference Underlier</i>	[underlier]	Specify: [underlier] - Required (•) - TS	No Fallback
R2		Index System 1	Component Determination Methodology	/1 Calculation Agent Methodology 1 /2 Bloomberg Methodology 1	Specify: [EDS Field Available Election] - Optional (•) - TS	Bloomberg Methodology 1
R3		Exchange System 1	<i>Primary Securities Exchange</i>	[exchange, quotation system or execution facility]	Specify: [EDS Field Available Election] - Required (••) - TS	No Fallback
R4			<i>Primary Derivatives Exchange</i>	/1 [exchange, quotation system or execution facility] /2 Pricing Derivatives Exchange 2	Specify: [EDS Field Available Election] - Optional (••) - TS	Pricing Derivatives Exchange 2
R5		Pricing Terms System 1	Not Relevant			

Table P.1.02

Term:	C1	C2	C3	C4	C5	C6
	"Convention"	System	EDS Field	EDS Field Available Election	EDS Field Parameters	EDS Field Fallback
Guidance:	Pricing 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.
R1	"Pricing Convention 1"	ED Leg Reference Underlier System 1	<i>ED Leg Reference Underlier</i>	[underlier]	Specify: [underlier] - Required (•) - TS	No Fallback
R2	"Pricing Convention 1"	Index System 1	Component Determination Methodology	/1 Calculation Agent Methodology 1 /2 Bloomberg Methodology 1	Specify: [EDS Field Available Election] - Optional (•) - TS	Bloomberg Methodology 1
R3	"Pricing Convention 1"	Exchange System 1	<i>Primary Securities Exchange</i>	[exchange, quotation system or execution facility]	Specify: [EDS Field Available Election] - Required (••) - TS	No Fallback
R4	"Pricing Convention 1"	Exchange System 1	<i>Primary Derivatives Exchange</i>	/1 [exchange, quotation system or execution facility] /2 Pricing Derivatives Exchange 2	Specify: [EDS Field Available Election] - Optional (••) - TS	Pricing Derivatives Exchange 2
R5	"Pricing Convention 1"	Pricing Terms System 1	Not Relevant	Not Relevant	Not Relevant	Not Relevant

Preamble 17.4. 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 Table P.1.08 below simply serves to visually indicate that Rows R1-R3 and R4-R6 are each part of separate and distinct ED Transaction Types.

Table P.1.08

	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 Feature Election.	Specified ED Leg Type.	Specified Convention.
R1	"ED Transaction Type 1"	Market Feature	OM7	ED Leg Type 1	&1 Settlement Convention 1 &2 Notice Convention 1 &3 Risk Allocation Convention 1 &4 General Agreements Convention 1
R2		Matrix Feature	Indx EqPerfSwp – 1		
R3		Party Feature	Interdealer		
R4	"ED Transaction Type 2"	Market Feature	OM7	ED Leg Type 2	&1 Settlement Convention 1 &2 Notice Convention 1 &3 Risk Allocation Convention 1 &4 General Agreements Convention 2
R5		Matrix Feature	Indx EqPerfSwp – 2		
R6		Party Feature	Client		

Preamble 18. 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 be, unless otherwise indicated, comprised of the numbered **Column(s)** to the left of the triple-thick vertical grid line in the Table (such line, 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**. Note that the primary function of each Table is to Specify the Fields and Elections applicable to an ED Transaction or ED Leg, which shall be accomplished as follows: if the conditional elements on the **if** portion of the Table are satisfied (typically by being Specified, including if 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 have application to the ED Transaction or ED Leg, as applicable. Such application shall be based on reading together the defined terms 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, 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** are intended to provide further 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 does not add any conditionality to the meaning of such term that did not otherwise apply in the meaning of the term itself or is otherwise applied to such term by operation of other Specified or incorporated terms from the 2011 Definitions.

Illustration: In Table P.1.03 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 respect of R1, if the **System** is Specified as **Index System 1** (i.e., the **Table Election** in R1.C1), then **Index Sponsor 1** shall be Specified as the **Index Sponsor** and **Component Determination System 1** shall be Specified as the **Component Determination System**. Each numbered Row makes up its own **if-then** statement, so in Table P.1.03, there are two separate and discrete **if-then** statements.

Table P.1.03

	C1	C2	C3
Term:	"Index System"	Index Sponsor	Component Determination System
Guidance:	Index System is defined in this Table.	Specified Index Sponsor.	Specified Component Determination System.
R1	"Index System 1"	Index Sponsor 1	Component Determination System 1
R2	"Index System 2"	Index Sponsor 2	

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

Preamble 19. Operation of Tables. The provisions below 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 Exhibit 2 for an illustration of terms defined below.

Preamble 19.1. Column Headers. “**Term:**” means the title to the non-numbered [Row](#) in a [Table](#) as so marked in the left-most Cell. Each capitalized term or phrase in the [Row](#) marked **Term:** shall constitute the header for its respective [Column](#) (in respect of each [Column](#), a “**Column Header**”).

Preamble 19.2. Table Fields, Table Elections and Table Field Columns. In respect of [Single-Condition Tables](#), [Multi-Condition Tables](#) and [Non-Standard Tables](#), the first [Column Header](#) under C1 shall be referred to as the “**Table Field**” and the entire [Column](#) which constitutes C1 shall be referred to as a “**Table Field Column**”. Because each [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](#)), it is presented in quotation marks. Each Election in the numbered [Rows](#) under a [Table Field](#) shall be referred to as a “**Table Election**”, which is also presented in quotation marks because each [Table Election](#) constitutes a new or supplemental [Table Definition](#), which is defined based on the Data in the respective numbered [Row\(s\)](#) to which the [Table Election](#) relates (which can include [Merged Rows](#)) and the respective [Column Headers](#) for such Data (as further explained in [Preamble 18](#)).

Preamble 19.3. Conditional Columns, Conditional Column Headers and Conditional Data. In [Multi-Condition Tables](#), additional numbered [Columns](#) other than C1 (the [Table Field Column](#)) fall within the **if** portion of such [Table](#). These [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 of any particular [Row](#) to apply. Such [Columns](#) shall be referred to as “**Conditional Columns**”. Each [Column Header](#) for a [Conditional Column](#) shall be referred to as a “**Conditional Column Header**” (shown against an orange background for ease of use). Within any single numbered [Row](#), the Data under all the [Conditional Columns](#) within the **if** portion of the [Table](#) shall be referred to as “**Conditional Data**”.

Illustration: In Table P.1.10 below, if the Conditional Data in respect of 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. Using Table P.1.10 below as an example, if Pricing Terms System 1 is Specified **and** the Equity Valuation Date has been Specified as a Pricing Date **and** Close 1 has been Specified as a Pricing Election, then the Pricing Disruption Event System 4, in relation to Pricing Disruption Event System, and Calculation Agent Methodology 1, in relation to Pricing Disruption Event Hierarchy Methodology will be deemed Specified.

Table P.1.10

	C1	C2	C3	C4	C5
Term:	“Pricing Terms System”	Pricing Date	Pricing Election	Pricing Disruption Event System	Pricing Disruption Event Hierarchy Methodology
Guidance:	Pricing Terms System is defined in this Table.	Pricing Date that must be applicable for the consequences to apply.	Pricing Election that must be applicable for the consequences to apply.	Specified Pricing Disruption Event System.	Specified Pricing Disruption Event Hierarchy Methodology.
R1			Agreed Value 1	&1 Pricing Disruption Event System 1	
R2	“Pricing Terms System 1”	Initial Date	Open	&2 Pricing Disruption Event System 2	Calculation Agent Methodology 1
R3		Equity Valuation Date	Close 1	Pricing Disruption Event System 4	

Preamble 19.4. Defining Terms.

Preamble 19.4.1. Table Fields and Table Elections. For the avoidance of doubt, each term specified as a **Table Field** is a Field, which has Elections consisting of the **Table Elections** set forth underneath such **Table Field**. Elections may be defined for a **Table Field** across multiple **Tables**.

Preamble 19.4.2. 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 respect of 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 Type**, each defined term Specified by such **Table Election** should be read together with each of the other terms Specified in the same numbered **Row** and their respective **Column Headers** (as further explained in **Preamble 18**).

Illustration: R1 in Table P.1.11 below reads as follows:

- (a) If EO System 1 is Specified and both of
 - (i) Cash Settlement is Specified as a Settlement Feature and
 - (ii) Each of Observation, Variance Cap and Variance Strike are Specified as Valuation Features,
 then
- (b) each of the following terms shall be Specified:
 - (i) the Variance Strike Price shall be the EDS Specified [Variance 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**);
 - (ii) the Variance Cap Amount shall be the EDS Specified [Variance Cap Amount] (which itself will be agreed on by the Parties in the **Equity Derivatives Supplement**, subject to the parameters set forth in the relevant **Convention**); and
 - (iii) the EO Methodology shall be EO Methodology 3;
 each of the foregoing terms shall be applicable when Cash Settlement is an applicable Settlement Feature and each of Observation, Variance Cap and Variance Strike are applicable Valuation Features; and
- (c) each of these terms shall be read together with each other term Specified in this **Row**.

Table P.1.11

Term:	C1 "EO System"	C2 <i>Settlement Feature</i>	C3 <i>Valuation Feature</i>	C4 Variance Strike Price	C5 Variance Cap Amount	C6 EO Methodology
Guidance:	EO System is defined in this Table.	Settlement Feature that must be applicable for the consequences to apply.	Valuation Feature that must be applicable for the consequences to apply.	Specified Variance Strike Price.	Specified Variance Cap Amount.	Specified EO Methodology.
R1	"EO System 1"	<i>Cash Settlement</i>	&1 <i>Observation</i> &2 <i>Variance Cap</i> &3 <i>Variance Strike</i>	EDS Specified [Variance Strike Price]	EDS Specified [Variance Cap Amount]	EO Methodology 3

Preamble 20. Table Types. **Tables** within the Appendix shall be designated as either a **Single-Condition Table**, a **Multi-Condition Table** or a **Non-Standard Table**.

Preamble 20.1. Single-Condition Tables. If a **Table Election** defined in a **Table** designated as 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 [Preamble 18](#)). Each [Single-Condition Table](#) has only one numbered [Column](#) to the left of the [If-Then Line](#).

Preamble 20.2. Multi-Condition Tables. If a [Table Election](#) defined in a [Table](#) designated as a “**Multi-Condition Table**” is Specified and the [Conditional Data](#) in the same numbered [Row](#) is Specified or applicable, in addition to the [Table Election](#), 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 [Preamble 18](#)); provided, however, that such Specified Data shall be applicable only when all of the [Conditional Data](#) relevant to such Data is also applicable. Each [Single-Condition Table](#) has more than one numbered [Column](#) to the left of the [If-Then Line](#).

See Exhibit 2 for an example of a [Multi-Condition Table](#).

Preamble 20.3. Non-Standard Tables. A [Table](#) designated as a “**Non-Standard Table**” shall operate, in relation to an ED Transaction or ED Leg (as applicable), as set forth in the operative provisions relating to such [Table](#), typically set forth in the introductory paragraph to such [Table](#) in Part 2 or per relevant provisions set forth in Part 3. An example of a [Non-Standard Table](#) is the [Equity Derivatives Supplement Template](#), to which the following operative language applies.

Illustration: The [Equity Derivatives Supplement Template](#) in Part 2 is a [Non-Standard Table](#). Operative language applicable to such [Table](#), which applies in addition to any relevant provisions in this Preamble, is set forth in a paragraph preceding the [Equity Derivatives Supplement Template](#).

Preamble 21. Guidance Rows and Columns. Certain [Tables](#) may contain [Rows](#) or [Columns](#) titled **Guidance:** (such [Rows](#) or [Columns](#), respectively, “**Guidance Rows**” and “**Guidance Columns**”). These [Guidance Rows](#) or [Guidance Columns](#), as Specified, are provided for information purposes only and have no effect whatsoever in respect of the 2011 Definitions. For ease of use, text presented in [Guidance Rows](#) and [Guidance Columns](#) are presented against a light blue background.

Preamble 22. Italicized Terms. If a term in a [Table](#) is italicized, this indicates that such term is defined in the Main Book. For the avoidance of doubt, presenting a term in italics in a [Table](#) shall not be construed as having the same effect as when the Main Book presents a term in italics in order to indicate that such term is an Election.

Preamble 23. 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 (as indicated in the Appendix) 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. Note that 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](#) excerpt shown is part of a separated [Table](#).

Preamble 24. Operational Terms.

Preamble 24.1. “Any [X]” and “Any [X] Excluding (Y)”.

- (a) A [Table](#) may specify a square bracketed term, **[X]**, together with **Any** in the form “**Any [X]**”, where X is the respective [Column Header](#). In such instance, X is conditional text which is satisfied if any defined term that conforms to X has been otherwise Specified and is applicable as an available option to the related ED Leg (or ED Transaction, if the [Table Election](#) is incorporated by reference to an ED Transaction rather than an ED Leg).
- (b) A [Table](#) may specify a term, **[X]**, in square brackets and another term, **(X)**, in parentheses, together with **Any Excluding** in the form of “**Any [X] Excluding (Y)**”, where the bracketed X is the respective [Column Header](#) and Y is an available option with respect to that [Column Header](#) that is being specifically excluded as a permissible trigger for application. In such instance, the bracketed X is conditional text which is satisfied if any defined term that conforms to such X has

been otherwise Specified and such defined term is applicable as an available option to the related ED Leg (or ED Transaction, if the [Table Election](#) is incorporated by reference to an ED Transaction rather than an ED Leg), except that the specific Y in parentheses cannot apply to satisfy the bracketed X.

Illustration: In Table P.1.12 below, **Any [Pricing Date]** is the applicable Pricing Date in R3.C2, meaning that any Pricing Date may be Specified in respect of Pricing Terms System 5. If any such Pricing Date were Specified and Close 1 were the applicable Pricing Election, then the **then** side consequences in the same respective [Row](#) would apply. Note that, if Pricing Terms System 5 were used only in relation to, for example, hypothetical ED Leg Type 1, the Pricing Dates relevant for satisfying R3.C2 shall be only those Pricing Dates relevant to ED Leg Type 1 and not all Pricing Dates set forth in the 2011 Definitions. In R1.C2, **Any [Pricing Date] Excluding (Equity Valuation Date)** means that if any Pricing Date except for Equity Valuation Date specifically were Specified in respect of Pricing Terms System 4, this Field would be satisfied. But if the Pricing Date Specified were Equity Valuation Date, then this Field's condition would not be satisfied, and the **then** portion of this numbered [Row](#) would not apply. If any such Pricing Date except for Equity Valuation Date were specified and Agreed Value 2 were the Pricing Election, then the **then** side consequences in the same respective [Row](#) would apply.

Table P.1.12

Term:	C1 "Pricing Terms System"	C2 Pricing Date	C3 Pricing Election	C4 Pricing Disruption Event System	C5 Pricing Disruption Event Hierarchy Methodology
Guidance:	Pricing Terms System is defined in this Table.	Pricing Date that must be applicable for the consequences to apply.	Pricing Election that must be applicable for the consequences to apply.	Specified Pricing Disruption Event System.	Specified Pricing Disruption Event Hierarchy Methodology.
R1	"Pricing Terms System 4"	Any [Pricing Date] Excluding (Equity Valuation Date)	Agreed Value 2	&1 Pricing Disruption Event System 1 &2 Pricing Disruption Event System 2	PDE Hierarchy Methodology 1
R2		Equity Valuation Date	Close 2	Pricing Disruption Event System 6	
R3	"Pricing Terms System 5"	Any [Pricing Date]	Close 1	Pricing Disruption Event System 4	MSA Specified [Pricing Disruption Event Hierarchy Methodology]

Preamble 24.2. &[#][X] and /[#][X].

- Where a [Table](#) specifies a term, [X], together with &[#] in the form "&[#][X]", this means X is one term in a list of terms within the same [Cell](#), where all such terms within such list shall apply in respect of another relevant Field, and each such applicable term shall be indicated by &[#] preceding its respective X. "#" is a placeholder for a number that will be filled in.
- Where a [Table](#) specifies a term [X], together with /[#] in the form "/[#][X]", this means that X is one term that may be selected from a list of terms within the same [Cell](#), to apply in respect of another relevant Field, where each possible selection within such list shall be indicated by /[#] preceding its respective X.

Illustration: In Table P.1.08 R1-R3.C5 below, each of Settlement Convention 1, Notice Convention 1, Risk Allocation Convention 1 and General Agreements Convention 1 shall be Specified as [Conventions](#) in respect of ED Transaction Type 1.

Table P.1.08

Term:	C1	C2	C3	C4	C5
Guidance:	“ED Transaction Type” ED Transaction Type is defined in this Table.	Feature	Feature Election	ED Leg Type	Convention
R1	“ED Transaction Type 1”	Market Feature	OM7	ED Leg Type 1	&1 Settlement Convention 1 &2 Notice Convention 1 &3 Risk Allocation Convention 1 &4 General Agreements Convention 1
R2		Matrix Feature	Indx EqPerfSwp – 1		
R3		Party Feature	Interdealer		
R4	“ED Transaction Type 2”	Market Feature	OM7	ED Leg Type 2	&1 Settlement Convention 1 &2 Notice Convention 1 &3 Risk Allocation Convention 1 &4 General Agreements Convention 2
R5		Matrix Feature	Indx EqPerfSwp – 2		
R6		Party Feature	Client		

Illustration: Table P.1.02 R2.C4 below, the Parties may agree on either Calculation Agent Methodology 1 or Bloomberg Methodology 1 as an Election in respect of Component Determination Methodology. In R4.C4, the Parties may agree on one or more exchanges, quotation systems or execution facilities, or Pricing Derivatives Exchange 2, as Elections in respect of the Primary Derivatives Exchange.

Table P.1.02

Term:	C1	C2	C3	C4	C5	C6
Guidance:	“Convention” Pricing Convention is defined in this Table.	System	EDS Field	EDS Field Available Election	EDS Field Parameters	EDS Field Fallback
R1	“Pricing Convention 1”	ED Leg Reference Underlier System 1	ED Leg Reference Underlier	[underlier]	Specify: [underlier] - Required (•) - TS	No Fallback
R2		Index System 1	Component Determination Methodology	/1 Calculation Agent Methodology 1 /2 Bloomberg Methodology 1	Specify: [EDS Field Available Election] - Optional (•) - TS	Bloomberg Methodology 1
R3		Exchange System 1	Primary Securities Exchange	[exchange, quotation system or execution facility]	Specify: [EDS Field Available Election] - Required (••) - TS	No Fallback
R4			Primary Derivatives Exchange	/1 [exchange, quotation system or execution facility] /2 Pricing Derivatives Exchange 2	Specify: [EDS Field Available Election] - Optional (••) - TS	Pricing Derivatives Exchange 2
R5		Pricing Terms System 1		Not Relevant		

Preamble 24.3. Disapply ([X]). Where a Table Specifies a term, [X], together with **Disapply** in the form “**Disapply** ([X])”, this means X shall be treated as if it were not Specified in the Confirmation.

Illustration: In Table P.1.13 below, R1.C4 provides **Dispute Resolution** and **Disapply (Dispute Resolution)** as the **EDS Field Available Elections** with respect 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 may affirmatively agree to exclude dispute rights by electing Disapply (Dispute Resolution) from the **EDS Field Available Elections**. If the Parties, however, do not affirmatively agree on one of the **EDS Field Available Elections**, then Disapply (Dispute Resolution) shall nonetheless apply as the **EDS Field Fallback**, with the effect that Dispute Resolution will be excluded (because it will be deemed as not Specified).

Table P.1.13

	C1	C2	C3	C4	C5	C6
Term:	"Convention"	System	EDS Field	EDS Field Available Election	EDS Field Parameters	EDS Field Fallback
Guidance:	Settlement 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.
R1	"Dispute Resolution Convention 1"	Dispute Resolution System 1	<i>Dispute Resolution Election</i>	/1 <i>Dispute Resolution</i> /2 Disapply (Dispute Resolution)	Specify: [EDS Field Available Election] - Optional (•) - RS/TS	Disapply (Dispute Resolution)
R2			<i>Dispute Notice Deadline</i>	/1 [<i>Time Election</i>] /2 MB Specified [<i>Dispute Notice Deadline</i>]	Specify: [EDS Field Available Election] - Optional (•) - RS/TS	MB Specified [<i>Dispute Notice Deadline</i>]
R3			<i>Reference City</i>	/1 [city] /2 MB Specified [<i>Reference City</i>]	Specify: [EDS Field Available Election] - Optional (•) - RS/TS	MB Specified [<i>Reference City</i>]

CONSTRUCTING THE EQUITY DERIVATIVES SUPPLEMENT

Preamble 25. Construction of the Equity Derivatives Supplement. The [Equity Derivatives Supplement](#) shall consist of Fields (each such Field, an "EDS Field") for which the Parties agree on Data (unless the relevant Field is optional because either the Data to be agreed on is not required or the [EDS Field](#) has an [EDS Field Fallback](#), which would apply when no Data is affirmatively agreed on by the Parties). The [EDS Fields](#) relevant to an ED Transaction shall be determined by reference to the [Conventions](#) and [EDS Terms](#) Specified in relation to the [ED Transaction Type](#) (including, for the avoidance of doubt, the relevant [ED Leg Types](#) incorporated into such [ED Transaction Type](#)) of such ED Transaction and the [EDS Columns](#) (as explained more fully below). A template of the form of [Equity Derivatives Supplement](#) is provided in Part 2 (each template, an "Equity Derivatives Supplement Template"). The [Equity Derivatives Supplement](#) shall be comprised of two parts:

- Relationship Supplement.** The first part of the [Equity Derivatives Supplement](#) is the "Relationship Supplement" or "RS", which shall consist of [EDS Fields](#) that shall apply to each ED Transaction agreed to between the Parties of the Specified [ED Transaction Type](#) (e.g., the Relevant ISDA Master Agreement).
- Transaction Supplement.** The second part of the [Equity Derivatives Supplement](#) is the "Transaction Supplement" or "TS", which shall consist of [EDS Fields](#) that shall apply, on a trade-by-trade basis, to individual ED Transactions agreed to by the Parties in respect of the Specified [ED Transaction Type](#) (e.g., the Trade Date). P

Preamble 26. EDS Fields, EDS Field Available Elections, EDS Field Parameters, EDS Field Fallback and EDS Columns. Each [Convention](#) shall present parameters and instructions relevant to completing an [EDS Field](#) within the [Columns](#) titled [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 such [Column](#), including any information in any [Row](#) underneath such [Column](#), an "EDS Column"). Such [EDS Columns](#) shall be applied as follows, in respect of the relevant [Table Election](#) in the same numbered [Row](#):

- EDS Field and EDS Field (X).** The [EDS Column](#) titled [EDS Field](#) lists all the [EDS Fields](#) in respect of which the Parties must agree on one or more Elections (based on the other related [EDS Columns](#)) to complete such [EDS Fields](#) for purposes of confirming all the terms of the relevant [Convention](#) (in respect of the same numbered [Rows](#) as such Specified [Convention](#)). In certain instances, a [Convention](#) may require the Parties to Specify more than one set of [EDS Field Parameters](#) in respect of 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 a subcategory (to which the [EDS Field Available Election](#) or [EDS Field Fallback](#) shall relate) identified in parentheses presented as follows: "EDS Field (X)" where X is the "EDS Field Subcategory".

Illustration: In Table P.1.14 below, each of the highlighted Cells (R1-R2.C3) is an EDS Field (Valuation Feature (Variance Cap) and Valuation Feature (Variance Strike)) and each of Variance Cap and Variance Strike (each identified in parentheses) is a respective **EDS Field Subcategory**.

Table P.1.14

Term:	C1	C2	C3	C4	C5	C6
	"Convention"	System	EDS Field	EDS Field Available Elections	EDS Field Parameters	EDS Field Fallback
Guidance:	EO 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.
R1	"EO Convention 3"	Valuation Feature System	Valuation Feature (Variance Cap)	/1 Variance Cap /2 No Variance Cap	Specify: [EDS Field Available Election] - Optional (•) - TS	No Variance Cap
R2			Valuation Feature (Variance Strike)	/1 Variance Strike /2 Volatility Strike	Specify: [EDS Field Available Election] - Required (•) - TS	No Fallback
R3		EO System 4	Variance Amount	[Value]	Specify: [Value] - Required (•) - TS	No Fallback
R4			Variance Strike Price	[Value]	Precondition: [Variance Strike] – Specify: [Value] - Required (•) - TS	No Fallback
R5			Volatility Strike Price	[Value]	Precondition: [Volatility Strike] – Specify: [Value] - Required (•) - TS	No Fallback
R6			Variance Cap Amount	/1 [Value] /2 Fallback Variance Cap Amount (Variance Swap)	Precondition: [Variance Cap] – Specify: [EDS Field Available Election] - Optional (•) - TS	Fallback Variance Cap Amount (Variance Swap)
R7			NDIP	/1 [number of Pricing Days] /2 Fallback NDIP 1	Specify: [EDS Field Available Election] - Optional (•) - TS	Fallback NDIP 1

- (b) The **EDS Column** titled **EDS Field Available Election** lists all the Available Elections (each an “**EDS Field Available Election**”) 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], such X is conditional text, in which case if the Parties agree to apply X in respect of the **EDS Field**, then X must be completed by Data that is specific to the nature of X. Where an Available Election is an unbracketed capitalized term, e.g., Variance Cap, if the Parties agree to apply such unbracketed capitalized term in respect of the **EDS Field**, then such capitalized term itself would 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 Table P.1.14 above, the Available Elections in respect of the EDS Field Valuation Feature (Variance Strike) are either Variance Strike or Volatility Strike (R2.C4). If the Parties agreed to apply Variance Strike, then **Variance Strike** would be used to fill in the EDS Field **Valuation Feature (Variance Strike)** within the **Equity Derivatives Supplement**. In Table P.1.14 above, the Available Election in respect of Volatility Strike Price is [Value] (R5.C4). In this case, per 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 fill in the EDS Field **Volatility Strike Price** within the **Equity Derivatives Supplement**.

- (c) The **EDS Column** titled **EDS Field Parameters** sets forth the conditions and methods (the “**EDS Field Parameters**”) which shall apply to any Data to be Specified in respect of a relevant **EDS Field**. These conditions and methods shall be determined by reference to the following terms:
- (i) **Precondition: [X] –**. Where a square bracketed term, [X], is Specified together with **Precondition:** in the form “**Precondition: [X] –**”, the relevant **EDS Field** and any **EDS Field Fallback**, if applicable, will only have effect in respect of 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). Note that 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 Table P.1.14, the precondition Specified in R4.C5 (*i.e.*, Variance Strike must be Specified as an Election in the Confirmation) must be satisfied in order for Variance Strike Price to apply in respect of EO Convention 3.

Table P.1.14

Term:	C1	C2	C3	C4	C5	C6
	"Convention"	System	EDS Field	EDS Field Available Elections	EDS Field Parameters	EDS Field Fallback
Guidance:	EO 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.
R1	"EO Convention 3"	Valuation Feature System	Valuation Feature (Variance Cap)	/1 Variance Cap /2 No Variance Cap	Specify: [EDS Field Available Election] - Optional (•) - TS	No Variance Cap
R2			Valuation Feature (Variance Strike)	/1 Variance Strike /2 Volatility Strike	Specify: [EDS Field Available Election] - Required (•) - TS	No Fallback
R3		EO System 4	Variance Amount	[Value]	Specify: [Value] - Required (•) - TS	No Fallback
R4			Variance Strike Price	[Value]	Precondition: [Variance Strike] – Specify: [Value] - Required (•) - TS	No Fallback
R5			Volatility Strike Price	[Value]	Precondition: [Volatility Strike] – Specify: [Value] - Required (•) - TS	No Fallback
R6			Variance Cap Amount	/1 [Value] /2 Fallback Variance Cap Amount (Variance Swap)	Precondition: [Variance Cap] – Specify: [EDS Field Available Election] - Optional (•) - TS	Fallback Variance Cap Amount (Variance Swap)
R7			NDIP	/1 [number of Pricing Days] /2 Fallback NDIP 1	Specify: [EDS Field Available Election] - Optional (•) - TS	Fallback NDIP 1

- (ii) **Specify: [X] –**. Where a square bracketed term, [X], is Specified together with **Specify:** in the form "**Specify: [X] –**", the Parties may need to Specify X (for clarity, depending on X, the **Specify: [X]** may be satisfied with an Election, Value or any other Data) for the purposes of the relevant **EDS Field Available Election** and **EDS Field** depending on whether **Optional** or **Required** is indicated in the same **EDS Field Parameters** (as more fully explained below). Where the relevant **EDS Field Available Election** is conditional text, X will re-state such conditional text. Where the **EDS Field Available Election** is a series of Elections, X will state **EDS Field Available Election**, meaning that any selection to be made shall be from the respective **EDS Field Available Elections**.

Illustration: In Table P.1.14 below, R3.C5 requires that a Value must be agreed on in the **Equity Derivatives Supplement** to complete the **EDS Field** titled Variance Amount. In the same Table, **Specify: [EDS Field Available Election]** in R1.C5 means that the **EDS Field Available Elections** in R1.C4 may be agreed on by the Parties in the **Equity Derivatives Supplement** for the **EDS Field** titled Valuation Feature (Variance Cap). In this last example, Specifying from the **EDS Field Available Elections** is optional, because the **EDS Field Fallback** would apply if the Parties do not affirmatively agree on an **EDS Field Available Election**. In this case, "Optional (•)" in the **EDS Field Parameters** indicates that affirmatively agreeing on such **EDS Field Available Election** in the **Equity Derivatives Supplement** is optional and not required.

Table P.1.14

Term:	C1	C2	C3	C4	C5	C6
	“Convention”	System	EDS Field	EDS Field Available Elections	EDS Field Parameters	EDS Field Fallback
Guidance:	EO 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.
R1	“EO Convention 3”	Valuation Feature System	Valuation Feature (Variance Cap)	/1 Variance Cap /2 No Variance Cap	Specify: [EDS Field Available Election] - Optional (•) - TS	No Variance Cap
R2			Valuation Feature (Variance Strike)	/1 Variance Strike /2 Volatility Strike	Specify: [EDS Field Available Election] - Required (•) - TS	No Fallback
R3		EO System 4	Variance Amount	[Value]	Specify: [Value] - Required (•) - TS	No Fallback
R4			Variance Strike Price	[Value]	Precondition: [Variance Strike] – Specify: [Value] - Required (•) - TS	No Fallback
R5			Volatility Strike Price	[Value]	Precondition: [Volatility Strike] – Specify: [Value] - Required (•) - TS	No Fallback
R6			Variance Cap Amount	/1 [Value] /2 Fallback Variance Cap Amount (Variance Swap)	Precondition: [Variance Cap] – Specify: [EDS Field Available Election] - Optional (•) - TS	Fallback Variance Cap Amount (Variance Swap)
R7			NDIP	/1 [number of Pricing Days] /2 Fallback NDIP 1	Specify: [EDS Field Available Election] - Optional (•) - TS	Fallback NDIP 1

(iii) Where

- (A) “Optional (•)” is Specified, the Parties may agree on only one term to apply to the relevant **EDS Field**; or if “Optional (••)” is Specified, the Parties may agree on one or more terms to apply to the relevant **EDS Field**; provided, however, that in either case if the **EDS Field** is not affirmatively completed by the Parties, the corresponding **EDS Field Fallback**, if any, shall apply; or
- (B) “Required (•)” is Specified, the Parties must agree on only one term to apply to the relevant **EDS Field**; or if “Required (••)” is Specified, the Parties must agree on one or more terms to apply to the relevant **EDS Field**; provided however, that in each case, no **EDS Field Fallback** shall apply;

Illustration: In Table P.1.02 below, the **EDS Field Parameters** set out different conditions in each numbered **Row**.

In R1.C5, the Parties are required to affirmatively agree on a single underlier to complete ED Leg Reference Underlier in the **Equity Derivatives Supplement**. **No Fallback** applies if no Election is affirmatively agreed to by the Parties.

In R2.C5, the Parties may affirmatively agree on one of the **EDS Field Available Elections** (either Calculation Agent Methodology 1 or Bloomberg Methodology 1) to complete Component Determination Methodology in the **Equity Derivatives Supplement**. If no Election is affirmatively agreed to by the Parties, Bloomberg Methodology 1 applies.

In R3.C5, the Parties are required to affirmatively agree on one or more exchanges, quotation systems or execution facilities to complete Primary Securities Exchange in the **Equity Derivatives Supplement**. **No Fallback** applies if no Election is affirmatively agreed to by the Parties.

In R4.C5, the Parties may affirmatively agree on one or more **EDS Field Available Elections** (either any exchange, quotation system or execution facilities or Pricing Derivatives Exchange 2) to complete Primary Derivatives Exchange in the **Equity Derivatives Supplement**. If no Election is affirmatively agreed to by the Parties, Pricing Derivatives Exchange 2 applies.

Table P.1.02

Term:	C1	C2	C3	C4	C5	C6
Guidance:	"Convention"	System	EDS Field	EDS Field Available Election	EDS Field Parameters	EDS Field Fallback
	Pricing 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.
R1	"Pricing Convention 1"	ED Leg Reference Underlier System 1	<i>ED Leg Reference Underlier</i>	[underlier]	Specify: [underlier] - Required (•) - TS	No Fallback
R2		Index System 1	Component Determination Methodology	/1 Calculation Agent Methodology 1 /2 Bloomberg Methodology 1	Specify: [EDS Field Available Election] - Optional (•) - TS	Bloomberg Methodology 1
R3		Exchange System 1	<i>Primary Securities Exchange</i>	[exchange, quotation system or execution facility]	Specify: [EDS Field Available Election] - Required (••) - TS	No Fallback
R4			<i>Primary Derivatives Exchange</i>	/1 [exchange, quotation system or execution facility] /2 Pricing Derivatives Exchange 2	Specify: [EDS Field Available Election] - Optional (••) - TS	Pricing Derivatives Exchange 2
R5		Pricing Terms System 1	Not Relevant			

(iv) Where

- (A) “- RS” is Specified, the Parties may fill in Data for such EDS Field only in the Relationship Supplement; or
- (B) “- TS” is Specified, the Parties may fill in Data for such EDS Field only in the Transaction Supplement; or
- (C) “- RS/TS” is Specified, the Parties may fill in Data for such EDS Field in either or both of the Relationship Supplement or Transaction Supplement, subject to the hierarchy of terms applicable to the Relationship Supplement and Transaction Supplement set forth in Preamble 27 below.

Illustration: In Table P.1.15 below, the EDS Field Parameters set out different conditions in each numbered Row.

In R1.C5, the Parties must affirmatively agree on the currency in respect of the Settlement Currency in the Transaction Supplement.

In R3.C5, the Parties may affirmatively agree on a single respective EDS Field Available Election in either the Relationship Supplement or the Transaction Supplement. If no Election is affirmatively agreed to by the Parties, then the EDS Field Fallback shall apply and be deemed as the Election in the Relationship Supplement and Transaction Supplement.

In R4.C5, the Parties may affirmatively agree on a single respective EDS Field Available Election in the Relationship Supplement. If no Election is affirmatively agreed to by the Parties, then the EDS Field Fallback shall apply and be deemed as the Election in the Relationship Supplement.

Table P.1.15

Term:	C1	C2	C3	C4	C5	C6
	“Convention”	System	EDS Field	EDS Field Available Election	EDS Field Parameters	EDS Field Fallback
Guidance:	Settlement 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.
R1	“Settlement Convention 1”	Settlement Amount System 2	<i>Settlement Currency</i>	[currency]	Specify: [currency] Required (•) - TS	No Fallback
R2		Cash Settlement Disruption Event System 3	Not Relevant			
R3		Settlement Cycle System 1	<i>Settlement Cycle – Agreed</i>	/1 [number of EDS Specified [Type of Days]] /2 Two Currency Business Days – (Settlement Currency)	Specify: [EDS Field Available Election] - Optional (•) - RS/TS	Two Currency Business Days – (Settlement Currency)
R4		Rounding System 4	<i>Rounding Calculation Methodology</i>	/1 Rounding Calculation Methodology 1 /2 Rounding Calculation Methodology 2	Specify: [EDS Field Available Election] Optional (•) - RS	Rounding Calculation Methodology 1

(v) Suffixes may be used to limit the application of **EDS Field Parameters** to an **EDS Field**.

- (A) “– ([Type of Date])” means, when used as a suffix to an **EDS Field**, that the relevant **EDS Field Parameters** shall be Specified with respect to such **EDS Field** in respect of the Type of Date (which may be another date, if required per the terms of such Type of Date) specified within brackets. For clarity, when the Type of Date is completed, the square brackets would be removed.
- (B) “– ([Type of Party])” means, when used as a suffix to an **EDS Field**, that the relevant **EDS Field Parameters** shall be Specified with respect to such **EDS Field** with respect to the Type of Party specified in brackets. For clarity, when the Type of Party is completed, the square brackets would be removed.

Illustration: In Table P.1.16 below, – (**Equity Valuation Date**) is applied as a suffix in respect of Pricing Election (in R5.C3). This means that the Election made in respect of **Pricing Election** is only made with respect to the Pricing Election on the Equity Valuation Date. For example, if Close 1 is elected by the Parties with respect to Pricing Election – (Equity Valuation Date), Close 1 is the Pricing Election only on the Equity Valuation Date. Another Pricing Election would be agreed on by the Parties with respect to other Pricing Dates.

Table P.1.16

Term:	C1 “Convention”	C2 System	C3 EDS Field	C4 EDS Field Available Election	C5 EDS Field Parameters	C6 EDS Field Fallback
Guidance:	Pricing 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.
R1	“Pricing Convention 5”	ED Leg Reference Underlier System 1	<i>ED Leg Reference Underlier</i>	[underlier]	Specify: [underlier] - Required (•) - TS	No Fallback
R2		Index System 1	Component Determination Methodology	/1 Calculation Agent Methodology 1 /2 Bloomberg Methodology 1	Specify: [EDS Field Available Election] - Optional (•) - TS	Bloomberg Methodology 1
R3		Exchange System 1	<i>Primary Securities Exchange</i>	[exchange, quotation system or execution facility]	Specify: [EDS Field Available Election] - Required (••) - TS	No Fallback
R4			<i>Primary Derivatives Exchange</i>	/1 [exchange, quotation system or execution facility] /2 Pricing Derivatives Exchange 2	Specify: [EDS Field Available Election] - Optional (••) - TS	Pricing Derivatives Exchange 2
R5		Pricing Terms System 5	<i>Pricing Election – (Equity Valuation Date)</i>	1 Close 1 2 OSP 2	Specify: [EDS Field Available Election] - Optional (•) - TS	Close 1

- (d) The **EDS Column** titled “**EDS Field Fallback**” provides the Fallback that shall apply in respect of the corresponding **EDS Field** if the Parties do not affirmatively Specify Data to satisfy the **EDS Field** (in the same numbered **Row**). “**No Fallback**” means that no **EDS Field Fallback** shall apply in respect of that **EDS Field**.

Illustration: In Table P.1.15 below, because R1.C6 indicates that there is no **EDS Field Fallback**, the Parties must affirmatively agree on a Settlement Currency to complete the **Equity Derivatives Supplement**.

Table P.1.15

Term:	C1 “Convention”	C2 System	C3 EDS Field	C4 EDS Field Available Election	C5 EDS Field Parameters	C6 EDS Field Fallback
Guidance:	Settlement 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.
R1	“Settlement Convention 1”	Settlement Amount System 2	<i>Settlement Currency</i>	[currency]	Specify: [currency] - Required (•) - TS	No Fallback
R2		Cash Settlement Disruption Event System 3	Not Relevant			
R3		Settlement Cycle System 1	<i>Settlement Cycle – Agreed</i>	/1 [number of EDS Specified [Type of Days]] /2 Two <i>Currency Business Days – (Settlement Currency)</i>	Specify: [EDS Field Available Election] - Optional (•) - RS/TS	Two <i>Currency Business Days – (Settlement Currency)</i>
R4		Rounding System 4	<i>Rounding Calculation Methodology</i>	/1 Rounding Calculation Methodology 1 /2 Rounding Calculation Methodology 2	Specify: [EDS Field Available Election] - Optional (•) - RS	Rounding Calculation Methodology 1

Preamble 27. 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 set out in the Appendix will govern. In the event of any inconsistency between the terms of the Appendix or the Main Book and the [Equity Derivatives Supplement](#) relating to an ED Transaction or [Matrix Support Agreement](#), the terms set out in the [Equity Derivatives Supplement](#) or [Matrix Support Agreement](#), as applicable, will govern. In the event of any inconsistency between the terms of any one or more of the [Matrix Support Agreement](#), [Relationship Supplement](#) and the [Transaction Supplement](#) relating to an ED Transaction, the terms set out in the [Transaction Supplement](#) will govern over the terms of the [Matrix Support Agreement](#) and the [Relationship Supplement](#); and the terms set out in the [Relationship Supplement](#) will govern over the terms of the [Matrix Support Agreement](#); provided, however, that if no Data is Specified in the [Transaction Supplement](#) in relation to an [EDS Field](#) for which Data may be Specified in the [Relationship Supplement](#) or the [Transaction Supplement](#), the Data Specified for such [EDS Field](#) in the [Relationship Supplement](#) shall apply in respect of such [EDS Field](#), unless no Data is Specified in either the [Relationship Supplement](#) or the [Transaction Supplement](#) in respect of such [EDS Field](#) and there is a Fallback in the Appendix in respect of such [EDS Field](#) (in which case the Fallback shall govern as though it were Specified in the [Relationship Supplement](#) and the [Transaction Supplement](#)).

Illustration: In Table P.1.13 below, the highlighted R1.C3-C6 indicates that Dispute Resolution Election may be Specified in either the [Relationship Supplement](#) or [Transaction Supplement](#). If an Election is not Specified in either the [Relationship Supplement](#) or the [Transaction Supplement](#), then the [EDS Field Fallback](#) applies. As an example,

- if Dispute Resolution is Elected as the Dispute Resolution Election in the [Relationship Supplement](#) and no Election is Specified in the [Transaction Supplement](#), then the Election made in the [Relationship Supplement](#) shall govern the [Transaction Supplement](#);
- if Dispute Resolution is Elected 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) applies;
- if a Dispute Resolution Election is not Specified in either the [Relationship Supplement](#) or the [Transaction Supplement](#), then the [EDS Field Fallback](#) with respect to Dispute Resolution Election applies and Disapply (Dispute Resolution) applies.

For the avoidance of doubt, as long as an Election is made in the [Relationship Supplement](#) with respect to an [EDS Field](#), the [EDS Field Fallback](#) relevant to that [EDS Field](#) shall not apply.

Table P.1.13

Term:	C1 "Convention"	C2 System	C3 EDS Field	C4 EDS Field Available Election	C5 EDS Field Parameters	C6 EDS Field Fallback
Guidance:	Settlement 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.
R1	"Dispute Resolution Convention 1"	Dispute Resolution System 1	<i>Dispute Resolution Election</i>	1 <i>Dispute Resolution</i> 2 Disapply (Dispute Resolution)	Specify: [EDS Field Available Election] - Optional (•) - RS/TS	Disapply (Dispute Resolution)
R2			<i>Dispute Notice Deadline</i>	1 [Time Election] 2 MB Specified [Dispute Notice Deadline]	Specify: [EDS Field Available Election] - Optional (•) - RS/TS	MB Specified [Dispute Notice Deadline]
R3			<i>Reference City</i>	1 [city] 2 MB Specified [Reference City]	Specify: [EDS Field Available Election] - Optional (•) - RS/TS	MB Specified [Reference City]

Exhibit 1

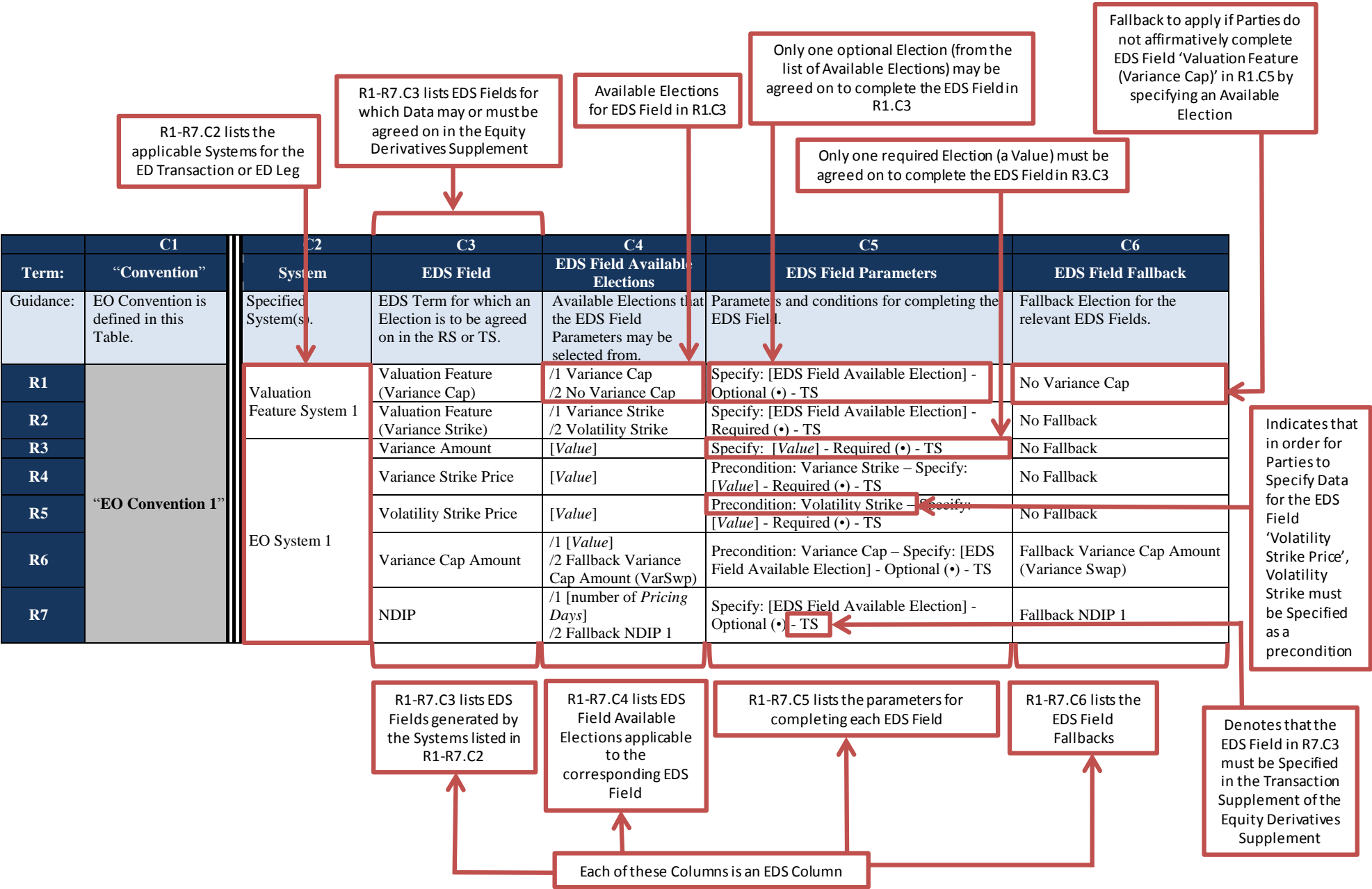


Exhibit 2

Table Election

Conditional Header

Table Field

Conditional Data

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

Each capitalized term after “Term:” is a Column Header

Guidance Row

	C1	C2	C3	C4	C5	C6	C7	C8	C9		
Term:	“EO System”	Settlement Feature	Valuation Feature	Variance Strike Price	Volatility Strike Price	Variance Cap Amount	EO Methodology	Variance Amount	NDIP		
Guidance:	EO System is defined in this Table.	Settlement Feature which must be Applicable for the consequences to apply.	Valuation Feature which must be Applicable for the consequences to apply.	Specified Variance Strike Price.	Specified Volatility Strike Price.	Specified Variance Cap Amount.	Specified EO Methodology.	Specified Variance Amount.	Specified NDIP.		
R1	“EO System 1”	Cash Settlement	&1 Observation &2 Variance Cap &3 Variance Strike	EDS Specified [Variance Strike Price]	Not Relevant	EDS Specified [Variance Cap Amount]	EO Methodology 1	EDS Specified [Variance Amount]	EDS Specified [NDIP]		
R2			&1 Observation &2 Variance Cap &3 Volatility Strike	Fallback Variance Strike Price 1	EDS Specified [Volatility Strike Price]						
R3			&1 Observation &2 No Variance Cap &3 Variance Strike	EDS Specified [Variance Strike Price]	Not Relevant	Not Relevant	EO Methodology 2				
R4			&1 Observation &2 No Variance Cap &3 Volatility Strike	Fallback Variance Strike Price 1	EDS Specified [Volatility Strike Price]						

R1-R4: C1 is a Merged Cell

C1 is a Table Field Column

C2 and C3 are both Conditional Columns

The “if” portion of this Table

The “then” portion of this Table

PART 1

TABLES RELATING TO ED TRANSACTIONS

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.	Applicable Feature.	Specified Feature Election in respect of 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 – OM1 – All Parties)”	Market Feature	OM1	IndxVarSwp ED Leg Type 1.1 (Single/Multi-Exchange Index – OM1 – 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 (VarSwp – ED Transaction) &4 Settlement Method Convention 1.2 (USD) &5 Risk Allocation Convention 1.1 (IndxVarSwp – OM1 – All Parties) &6 Dispute Resolution Convention 1.1 (EDS Specified) &7 Notice Convention 1.1 (OM1)
R2		Party Feature	All Parties		
R3		Matrix Feature	IndxVarSwp-1		
R4	“IndxVarSwp-2 ED Transaction Type (Single-Exchange Index – OM2 – All Parties)”	Market Feature	OM2	IndxVarSwp ED Leg Type 1.2 (Single-Exchange Index – OM2 – All Parties)	&1 Date Convention 1.1 (ED Transaction) &2 General Agreements and Representations Convention 1.2 (ED Transaction) &3 Designated Entities Convention 1.2 (VarSwp – ED Transaction) &4 Settlement Method Convention 1.1 (EDS Specified) &5 Risk Allocation Convention 1.2 (IndxVarSwp – OM2 – All Parties) &6 Dispute Resolution Convention 1.1 (EDS Specified) &7 Notice Convention 1.2 (OM2)
R5		Party Feature	All Parties		
R6		Matrix Feature	IndxVarSwp-2		
R7	“IndxVarSwp-3 ED Transaction Type (Multi-Exchange Index – OM2 – All Parties)”	Market Feature	OM2	IndxVarSwp ED Leg Type 1.3 (Multi-Exchange Index – OM2 – All Parties)	&1 Date Convention 1.1 (ED Transaction) &2 General Agreements and Representations Convention 1.2 (ED Transaction) &3 Designated Entities Convention 1.2 (VarSwp – ED Transaction) &4 Settlement Method Convention 1.1 (EDS Specified) &5 Risk Allocation Convention 1.2 (IndxVarSwp – OM2 – All Parties) &6 Dispute Resolution Convention 1.1 (EDS Specified) &7 Notice Convention 1.2 (OM2)
R8		Party Feature	All Parties		
R9		Matrix Feature	IndxVarSwp-3		

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.		Applicable Feature.	Specified Feature Election in respect of the relevant Feature.	Specified Convention(s) (applied at the ED Leg-level).
R1	“IndxVarSwp ED Leg Type 1.1 (Single/Multi-Exchange Index – OM1 – All Parties)”		Primary Feature	Swap	&1 EO Convention 1.1 (IndxVarSwp) &2 Pricing Convention 1.1 (IndxVarSwp – OM1 – All Parties) &3 Date Convention 2.1 (IndxVarSwp – ED Leg) &4 General Agreements and Representations Convention 2.1 (Index – OM1) &5 Designated Entities Convention 2.1 (VarSwp – ED Leg)
R2			Performance Feature	Variance	
R3			ED Leg Reference Underlier Feature	Single/Multi-Exchange Index	
R4	“IndxVarSwp ED Leg Type 1.2 (Single-Exchange Index – OM2 – All Parties)”		Primary Feature	Swap	&1 EO Convention 1.1 (IndxVarSwp) &2 Pricing Convention 1.2 (IndxVarSwp – OM2 – All Parties) &3 Date Convention 2.1 (IndxVarSwp – ED Leg) &4 General Agreements and Representations Convention 2.2 (Index – OM2) &5 Designated Entities Convention 2.1 (VarSwp – ED Leg)
R5			Performance Feature	Variance	
R6			ED Leg Reference Underlier Feature	Single-Exchange Index	
R7	“IndxVarSwp ED Leg Type 1.3 (Multi-Exchange Index – OM2 – All Parties)”		Primary Feature	Swap	&1 EO Convention 1.1 (IndxVarSwp) &2 Pricing Convention 1.3 (IndxVarSwp – OM2 – All Parties) &3 Date Convention 2.1 (IndxVarSwp – ED Leg) &4 General Agreements and Representations Convention 2.2 (Index – OM2) &5 Designated Entities Convention 2.1 (VarSwp – ED Leg)
R8			Performance Feature	Variance	
R9			ED Leg Reference Underlier Feature	Multi-Exchange Index	

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
Term:	“Convention”		System	EDS Field	EDS Field Available Elections	EDS Field Parameters	EDS Field Fallback
Guidance:	EO 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.
R1	“EO Convention 1.1 (IndxVarSwp)”		EO Feature System 1.1 (VarSwp)	Valuation Feature (Variance Cap)	/1 Variance Cap /2 No Variance Cap	Specify: [EDS Field Available Election] - Optional (•) - TS	No Variance Cap
R2				Valuation Feature (Variance Strike)	/1 Variance Strike /2 Volatility Strike	Specify: [EDS Field Available Election] - Required (•) - TS	No Fallback
R3			EO System 1.1 (IndxVarSwp)	Variance Amount	[Value]	Specify: [Value] - Required (•) - TS	No Fallback
R4				Variance Strike Price	[Value]	Precondition: Variance Strike – Specify: [Value] - Required (•) - TS	No Fallback
R5				Volatility Strike Price	[Value]	Precondition: Volatility Strike – Specify: [Value] - Required (•) - TS	No Fallback
R6				Variance Cap Amount	/1 [Value] /2 Fallback Variance Cap Amount (Variance Swap)	Precondition: Variance Cap – Specify: [EDS Field Available Election] - Optional (•) - TS	Fallback Variance Cap Amount (Variance Swap)
R7				NDIP	/1 [number of Pricing Days expected as of Trade Date] /2 Fallback NDIP 1	Specify: [EDS Field Available Election] - Optional (•) - TS	Fallback NDIP 1
R8			EO Clearance System 1.1 (Clearance System 1)	Not Relevant			

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.		Applicable Feature.	Specified Feature Election in respect of the relevant Feature.
R1	“EO Feature System 1.1 (VarSwp)”		Settlement Feature	Cash Settlement
R2			Valuation Feature	&1 Observation &2 EDS Specified [Valuation Feature (Variance Cap)] &3 EDS Specified [Valuation Feature (Variance Strike)]

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	C9
Term:	“EO System”	Settlement Feature	Valuation Feature		Variance Strike Price	Volatility Strike Price	Variance Cap Amount	EO Methodology	Variance Amount	NDIP
Guidance:	EO System is defined in this Table.	Settlement Feature which must be applicable for the consequences to apply.	Valuation Feature which must be applicable for the consequences to apply.		Specified Variance Strike Price.	Specified Volatility Strike Price.	Specified Variance Cap Amount.	Specified EO Methodology.	Specified Variance Amount.	Specified NDIP.
R1	“EO System 1.1 (IndxVarSwp)”	Cash Settlement	&1 Observation &2 Variance Cap &3 Variance Strike		EDS Specified [Variance Strike Price]	Not Relevant	EDS Specified [Variance Cap Amount]	EO Methodology 1 (IndxVarSwp – Variance Cap)	EDS Specified [Variance Amount]	EDS Specified [NDIP]
R2			&1 Observation &2 Variance Cap &3 Volatility Strike		Fallback Variance Strike Price 1	EDS Specified [Volatility Strike Price]				
R3			&1 Observation &2 No Variance Cap &3 Variance Strike		EDS Specified [Variance Strike Price]	Not Relevant	Not Relevant	EO Methodology 2 (IndxVarSwp – No Variance Cap)		
R4			&1 Observation &2 No Variance Cap &3 Volatility Strike		Fallback Variance Strike Price 1	EDS Specified [Volatility Strike Price]				

SECTION 1.C.4 – TABLES RELATING TO EO CLEARANCE SYSTEMS

Table 1.C.4.01 – EO Clearance System 1
(SINGLE-CONDITION TABLE)

	C1		C2
Term:	“EO Clearance System”		Clearance System
Guidance:	EO Clearance System is defined in this Table.		Specified Clearance System.
R1	“EO Clearance System 1.1 (Clearance System 1)”		Clearance System 1

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)

	C1	C2	C3	C4	C5	C6
Term:	“Convention”	System	EDS Field	EDS Field Available Election	EDS Field Parameters	EDS Field Fallback
Guidance:	Pricing 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.
R1	“Pricing Convention 1.1 (IndxVarSwp – OM1 – All Parties)”	ED Leg Reference Underlier System 1.1 (Index)	ED Leg Reference Underlier	[index]	Specify: [index] - Required (•) - TS	No Fallback
R2		Derivatives Contract System 1.1 (IndxVarSwp)	Relevant Derivatives Contract – (Observation Period Start Date)	/1 [derivatives contract] /2 Expiring Contract 1 (Observation Period Start Date)	Precondition: OSP Index Level 5.1 – Specify: [EDS Field Available Election] - Optional (•) - TS	Expiring Contract 1 (Observation Period Start Date)
R3			Relevant Derivatives Contract – (Scheduled (no COS) Observation Equity Valuation Date)	/1 [derivatives contract] /2 Default Exchange-traded Contract 1 (USD)	Precondition: OSP Index Level 5.1 – Specify: [EDS Field Available Election] - Optional (•) - TS	Default Exchange-traded Contract 1 (USD)
R4		Exchange System 1.1 (EDS Specified)	Primary Securities Exchange	[exchange, quotation system or execution facility]	Specify: [exchange, quotation system or execution facility] - Required (••) - TS	No Fallback
R5			Acceptable Securities Exchange	/1 [exchange, quotation system or execution facility] /2 MB Specified [Acceptable Securities Exchange]	Specify: [EDS Field Available Election] - Optional (••) - TS	MB Specified [Acceptable Securities Exchange]
R6			Primary Derivatives Exchange	[exchange, quotation system or execution facility]	Specify: [exchange, quotation system or execution facility] - Optional (••) - TS	No Fallback
R7			Acceptable Derivatives Exchange	/1 [exchange, quotation system or execution facility] /2 MB Specified [Acceptable Derivatives Exchange]	Precondition: Primary Derivatives Exchange – Specify: [EDS Field Available Election] - Optional (••) - TS	MB Specified [Acceptable Derivatives Exchange]
R8			Pricing Disruption Securities Exchange	/1 Primary Securities Exchange /2 Securities Exchange – All /3 [exchange, quotation system or execution facility]	Specify: [EDS Field Available Election] - Optional (••) - TS	Primary Securities Exchange
R9			Pricing Disruption Derivatives Exchange	/1 Primary Derivatives Exchange /2 Derivatives Exchange – All /3 [exchange, quotation system or execution facility]	Specify: [EDS Field Available Election] - Optional (••) - TS	Primary Derivatives Exchange
R10		Pricing System 1.1 (Single/Multi-Exchange Index – IndxVarSwp)	Pricing Election – (Observation Period Start Date)	/1 Agreed Value 1.1 (Agreed Price) /2 Close 2.1 (Adjusted SCTR – Index Sponsor) /3 OSP Index Level 5.1	Specify: [EDS Field Available Election] - Optional (•) - TS	Conditional Pricing Election 1.1
R11			Agreed Price – (Observation Period Start Date)	[Value]	Precondition: Agreed Value 1.1 (Agreed Price) – Specify: [Value] - Required (•) - TS	No Fallback
R12			Pricing Election – (Observation Equity Valuation Date)	/1 Close 2.1 (Adjusted SCTR – Index Sponsor) /2 OSP Index Level 5.1	Specify: [EDS Field Available Election] - Optional (•) - TS	Conditional Pricing Election 1.3
R13	“Pricing Convention 1.2 (IndxVarSwp – OM2 – All Parties)” { CONTINUED }	ED Leg Reference Underlier System 1.1 (Index)	ED Leg Reference Underlier	[index]	Specify: [index] - Required (•) - TS	No Fallback
R14		Derivatives Contract System 1.1 (IndxVarSwp)	Relevant Derivatives Contract – (Observation Period Start Date)	/1 [derivatives contract] /2 Expiring Contract 1 (Observation Period Start Date)	Precondition: OSP Index Level 5.1 – Specify: [EDS Field Available Election] - Optional (•) - TS	Expiring Contract 1 (Observation Period Start Date)
R15			Relevant Derivatives Contract – (Scheduled (no COS) Observation Equity Valuation Date)	/1 [derivatives contract] /2 Default Exchange-traded Contract 2 (Primary Derivatives Exchange)	Precondition: OSP Index Level 5.1 – Specify: [EDS Field Available Election] - Optional (•) - TS	Default Exchange-traded Contract 2 (Primary Derivatives Exchange)
R16		Exchange System 1.1 (EDS Specified)	Primary Securities Exchange	[exchange, quotation system or execution facility]	Specify: [exchange, quotation system or execution facility] - Required (•) - TS	No Fallback

Table 1.D.1.01 – Pricing Convention 1
{CONTINUED}

Back to Table 1.A.1.01

C1		C2	C3	C4	C5	C6
Term:	“Convention”	System	EDS Field	EDS Field Available Election	EDS Field Parameters	EDS Field Fallback
Guidance:	Pricing 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.
R17	“Pricing Convention 1.2 (IndxVarSwp – OM2 – All Parties)” {CONTINUED}	Exchange System 1.1 (EDS Specified)	<i>Acceptable Securities Exchange</i>	/1 [exchange, quotation system or execution facility] /2 <i>Principal European Securities Exchanges</i>	Specify: [EDS Field Available Election] - Optional (••) - TS	<i>Principal European Securities Exchanges</i>
R18			<i>Primary Derivatives Exchange</i>	[exchange, quotation system or execution facility]	Specify: [exchange, quotation system or execution facility] - Optional (••) - TS	No Fallback
R19			<i>Acceptable Derivatives Exchange</i>	/1 [exchange, quotation system or execution facility] /2 <i>Principal European Securities Exchanges</i>	Precondition: <i>Primary Derivatives Exchange</i> – Specify: [EDS Field Available Election] - Optional (••) - TS	<i>Principal European Derivatives Exchanges</i>
R20			Pricing Disruption Securities Exchange	/1 <i>Primary Securities Exchange</i> /2 <i>Securities Exchange – All</i> /3 [exchange, quotation system or execution facility]	Specify: [EDS Field Available Election] - Optional (••) - TS	<i>Primary Securities Exchange</i>
R21			Pricing Disruption Derivatives Exchange	/1 <i>Primary Derivatives Exchange</i> /2 <i>Derivatives Exchange – All</i> /3 [exchange, quotation system or execution facility]	Specify: [EDS Field Available Election] - Optional (••) - TS	<i>Primary Derivatives Exchange</i>
R22		Pricing System 1.2 (Single-Exchange Index – IndxVarSwp)	<i>Pricing Election – (Observation Period Start Date)</i>	/1 Agreed Value 1.1 (Agreed Price) /2 Close 2.1 (Adjusted SCTR – Index Sponsor) /3 OSP Index Level 5.1	Specify: [EDS Field Available Election] - Optional (•) - TS	Conditional Pricing Election 1.1
R23			<i>Agreed Price – (Observation Period Start Date)</i>	[Value]	Precondition: Agreed Value 1.1 (Agreed Price) – Specify: [Value] - Required (•) - TS	No Fallback
R24			<i>Pricing Election – (Observation Equity Valuation Date)</i>	/1 Close 2.1 (Adjusted SCTR – Index Sponsor) /2 OSP Index Level 5.1	Specify: [EDS Field Available Election] - Optional (•) - TS	Conditional Pricing Election 1.3
R25	“Pricing Convention 1.3 (IndxVarSwp – OM2 – All Parties)”	ED Leg Reference Underlier System 1.1 (Index)	<i>ED Leg Reference Underlier</i>	[index]	Specify: [index] - Required (•) - TS	No Fallback
R26		Derivatives Contract System 1.1 (IndxVarSwp)	<i>Relevant Derivatives Contract – (Observation Period Start Date)</i>	/1 [<i>derivatives contract</i>] /2 Expiring Contract 1 (Observation Period Start Date)	Precondition: OSP Index Level 5.1 – Specify: [EDS Field Available Election] - Optional (•) - TS	Expiring Contract 1 (Observation Period Start Date)
R27			<i>Relevant Derivatives Contract – (Scheduled (no COS) Observation Equity Valuation Date)</i>	/1 [<i>derivatives contract</i>] /2 Default Exchange-traded Contract 2 (Primary Derivatives Exchange)	Precondition: OSP Index Level 5.1 – Specify: [EDS Field Available Election] - Optional (•) - TS	Default Exchange-traded Contract 2 (Primary Derivatives Exchange)
R28		Exchange System 1.2 (Index Component)	<i>Acceptable Securities Exchange</i>	/1 [exchange, quotation system or execution facility] /2 <i>Principal European Securities Exchanges</i>	Specify: [EDS Field Available Election] - Optional (••) - TS	<i>Principal European Securities Exchanges</i>
R29			<i>Primary Derivatives Exchange</i>	[exchange, quotation system or execution facility]	Specify: [exchange, quotation system or execution facility] - Optional (••) - TS	No Fallback
R30			<i>Acceptable Derivatives Exchange</i>	/1 [exchange, quotation system or execution facility] /2 <i>Principal European Derivatives Exchanges</i>	Precondition: <i>Primary Derivatives Exchange</i> – Specify: [EDS Field Available Election] - Optional (••) - TS	<i>Principal European Derivatives Exchanges</i>
R31			Pricing Disruption Securities Exchange	/1 <i>Primary Securities Exchange</i> /2 <i>Securities Exchange – All</i> /3 [exchange, quotation system or execution facility]	Specify: [EDS Field Available Election] - Optional (••) - TS	<i>Primary Securities Exchange</i>
R32			Pricing Disruption Derivatives Exchange	/1 <i>Primary Derivatives Exchange</i> /2 <i>Derivatives Exchange – All</i> /3 [exchange, quotation system or execution facility]	Specify: [EDS Field Available Election] - Optional (••) - TS	<i>Primary Derivatives Exchange</i>
R33		Pricing System 1.3 (Multi-Exchange Index – IndxVarSwp)	<i>Pricing Election – (Observation Period Start Date)</i>	/1 Agreed Value 1.1 (Agreed Price) /2 Close 2.2 (Publication Time – Index Sponsor) /3 OSP Index Level 5.1	Specify: [EDS Field Available Election] - Optional (•) - TS	Conditional Pricing Election 1.2
R34			<i>Agreed Price – (Observation Period Start Date)</i>	[Value]	Precondition: Agreed Value 1.1 (Agreed Price) – Specify: [Value] - Required (•) - TS	No Fallback
R35			<i>Pricing Election – (Observation Equity Valuation Date)</i>	/1 Close 2.2 (Publication Time – Index Sponsor) /2 OSP Index Level 5.1	Specify: [EDS Field Available Election] - Optional (•) - TS	Conditional Pricing Election 1.4

SECTION 1.D.2 – TABLES RELATING TO ED LEG REFERENCE UNDERLIER SYSTEMS

Table 1.D.2.01 – ED Leg Reference Underlier System 1
(SINGLE-CONDITION TABLE)

	C1	C2	C3	C4
Term:	“ED Leg Reference Underlier System”	<i>ED Leg Reference Underlier</i>	Index Sponsor Determination Methodology	<i>Index Composition Determination Methodology</i>
Guidance:	ED Leg Reference Underlier System is defined in this Table.	Specified ED Leg Reference Underlier.	Specified Index Sponsor Determination Methodology.	Specified Index Composition Determination Methodology.
R1	“ED Leg Reference Underlier System 1.1 (Index)”	EDS Specified [<i>ED Leg Reference Underlier</i>]	Index Sponsor Determination Methodology (IVS)	Calculation Agent Index Composition Determination Methodology

SECTION 1.D.3 – TABLES RELATING TO DERIVATIVES CONTRACT SYSTEMS

Table 1.D.3.01 – Derivatives Contract System 1
(MULTI-CONDITION TABLE)

	C1	C2	C3	C4	C5
Term:	“Derivatives Contract System”	<i>Pricing Date</i>	<i>Pricing Election</i>	<i>Type of Derivatives Contract</i>	<i>Derivatives Contract Selection Methodology</i>
Guidance:	Derivatives Contract 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 Type of Derivatives Contract.	Specified Derivatives Contract Selection Methodology that applies in respect of the relevant Type of Derivatives Contract.
R1	“Derivatives Contract System 1.1 (IndxVarSwp)”	Observation Period Start Date	OSP Index Level 5.1	<i>Relevant Derivatives Contract – (Observation Period Start Date)</i>	EDS Specified [<i>Relevant Derivatives Contract – (Observation Period Start Date)</i>]
R2				<i>Pricing Disruption Derivatives Contract</i>	
R3		<i>Scheduled (no COS) Observation Equity Valuation Date</i>		<i>Relevant Derivatives Contract – (Scheduled (no COS) Observation Equity Valuation Date)</i>	EDS Specified [<i>Relevant Derivatives Contract – (Scheduled (no COS) Observation Equity Valuation Date)</i>]
R4				<i>Pricing Disruption Derivatives Contract</i>	
R5		<i>Any [Pricing Date]</i>	<i>Any [Pricing Date] Excluding (OSP Index Level 5.1)</i>	<i>Pricing Disruption Derivatives Contract</i>	Index Derivatives Contract Methodology 1

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

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

	C1	C2	C3	C4	C5	C6	C7
Term:	“Exchange System”	<i>Primary Securities Exchange</i>	<i>Acceptable Securities Exchange</i>	<i>Primary Derivatives Exchange</i>	<i>Acceptable Derivatives Exchange</i>	Pricing Disruption Securities Exchange	Pricing Disruption Derivatives Exchange
Guidance:	Exchange System is defined in this Table.	Specified Primary Securities Exchange.	Specified Acceptable Securities Exchange.	Specified Primary Derivatives Exchange.	Specified Acceptable Derivatives Exchange.	Specified Pricing Disruption Securities Exchange.	Specified Pricing Disruption Derivatives Exchange.
R1	“Exchange System 1.1 (EDS Specified)”	EDS Specified [<i>Primary Securities Exchange</i>]	EDS Specified [<i>Acceptable Securities Exchange</i>]	EDS Specified [<i>Primary Derivatives Exchange</i>]	EDS Specified [<i>Acceptable Derivatives Exchange</i>]	EDS Specified [<i>Pricing Disruption Securities Exchange</i>]	EDS Specified [<i>Pricing Disruption Derivatives Exchange</i>]
R2	“Exchange System 1.2 (Index Component)”	Primary Securities Exchange 1 (Index)	EDS Specified [<i>Acceptable Securities Exchange</i>]	EDS Specified [<i>Primary Derivatives Exchange</i>]	EDS Specified [<i>Acceptable Derivatives Exchange</i>]	EDS Specified [<i>Pricing Disruption Securities Exchange</i>]	EDS Specified [<i>Pricing Disruption Derivatives Exchange</i>]

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

Table 1.D.5.01 – Pricing System 1
(SINGLE-CONDITION TABLE)

	C1	C2	C3	C4	C5	C6
Term:	“Pricing System”	Type of Price	Pricing Date	Pricing Election	Pricing Disruption Determination System	Pricing Disruption Event Hierarchy Methodology
Guidance:	Pricing System is defined in this Table.	Specified Type of Price.	Specified Pricing Date.	Specified Pricing Election.	Specified Pricing Disruption Determination System.	Specified Pricing Disruption Event Hierarchy Methodology.
R1	“Pricing System 1.1 (Single/Multi-Exchange Index – IndxVarSwp)”	Observation Price	Observation Period Start Date	EDS Specified [Pricing Election – (Observation Period Start Date)]	Pricing Disruption Determination System 1.1 (Single/Multi-Exchange Index – IndxVarSwp)	Pricing Disruption Event Hierarchy Methodology (Calculation Agent)
R2			Initial – Observation Date	Close 2.1 (Adjusted SCTR – Index Sponsor)		
R3			Interim – Observation Date			
R4			Scheduled (no COS) Observation Equity Valuation Date	EDS Specified [Pricing Election – Observation Equity Valuation Date]		
R5	“Pricing System 1.2 (Single-Exchange Index – IndxVarSwp)”	Observation Price	Observation Period Start Date	EDS Specified [Pricing Election – (Observation Period Start Date)]	Pricing Disruption Determination System 1.2 (Single-Exchange Index – IndxVarSwp)	Pricing Disruption Event Hierarchy Methodology (Calculation Agent)
R6			Initial – Observation Date	Close 2.1 (Adjusted SCTR – Index Sponsor)		
R7			Interim – Observation Date			
R8			Scheduled (no COS) Observation Equity Valuation Date	EDS Specified [Pricing Election – (Observation Equity Valuation Date)]		
R9	“Pricing System 1.3 (Multi-Exchange Index – IndxVarSwp)”	Observation Price	Observation Period Start Date	EDS Specified [Pricing Election – (Observation Period Start Date)]	Pricing Disruption Determination System 1.3 (Multi-Exchange Index – IndxVarSwp)	Pricing Disruption Event Hierarchy Methodology (Calculation Agent)
R10			Initial – Observation Date	Close 2.2 (Publication Time – Index Sponsor)		
R11			Interim – Observation Date			
R12			Scheduled (no COS) Observation Equity Valuation Date	EDS Specified [Pricing Election – (Observation Equity Valuation Date)]		

SECTION 1.D.6 – TABLES RELATING TO PRICING DISRUPTION DETERMINATION SYSTEMS

Table 1.D.6.01 – Pricing Disruption Determination System 1
(MULTI-CONDITION TABLE)

	C1	C2	C3	C4	C5
Term:	“Pricing Disruption Determination System”	Type of Price	Pricing Date	Pricing Election	Pricing Disruption Event System
Guidance:	Pricing Disruption Determination System is defined in this Table.	Type of Price which must be applicable for the consequence to apply.	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 System.
R1	“Pricing Disruption Determination System 1.1 (Single/Multi-Exchange Index – IndxVarSwp)”	Observation Price	Observation Period Start Date – (Trade Date)	Close 2.1 (Adjusted SCTR – Index Sponsor)	&1 Pricing Disruption Event System 2.1 (Basic Trading Disruption – Whole Index) &2 Pricing Disruption Event System 4.1 (Pricing Disruption Exchange Disruption – Whole Index) &3 Pricing Disruption Event System 7.1 (Early Closure – Whole Index) &4 Pricing Disruption Event System 10.1 (Failure to Open – Whole Index) &5 Pricing Disruption Event System 11.1 (Value Source Disruption)
R2			Observation Period Start Date – (Non-Trade Date)		&1 Pricing Disruption Event System 3.1 (Basic Trading Disruption – Whole Index) &2 Pricing Disruption Event System 5.1 (Pricing Disruption Exchange Disruption – Whole Index) &3 Pricing Disruption Event System 8.1 (Early Closure – Whole Index) &4 Pricing Disruption Event System 10.1 (Failure to Open – Whole Index) &5 Pricing Disruption Event System 11.1 (Value Source Disruption)
R3			Observation Period Start Date	Agreed Value 1.1 (Agreed Price)	Pricing Disruption Event System 1.1 (Ignore)
R4				OSP Index Level 5.1	Pricing Disruption Event System 14.1 (Permanent PDDC Adjustment)
R5				Substitute Close 6.1 (Adjusted SCTR – Index Sponsor)	&1 Pricing Disruption Event System 3.1 (Basic Trading Disruption – Whole Index) &2 Pricing Disruption Event System 5.1 (Pricing Disruption Exchange Disruption – Whole Index) &3 Pricing Disruption Event System 8.1 (Early Closure – Whole Index) &4 Pricing Disruption Event System 10.1 (Failure to Open – Whole Index) &5 Pricing Disruption Event System 11.1 (Value Source Disruption)
R6			Initial – Observation Date	Close 2.1 (Adjusted SCTR – Index Sponsor)	&1 Pricing Disruption Event System 2.2 (Basic Trading Disruption – Whole Index) &2 Pricing Disruption Event System 4.2 (Pricing Disruption Exchange Disruption – Whole Index) &3 Pricing Disruption Event System 7.2 (Early Closure – Whole Index) &4 Pricing Disruption Event System 9.1 (Failure to Open – Whole Index) &5 Pricing Disruption Event System 11.1 (Value Source Disruption)
R7			Interim – Observation Date		&1 Pricing Disruption Event System 2.3 (Basic Trading Disruption – Whole Index) &2 Pricing Disruption Event System 4.3 (Pricing Disruption Exchange Disruption – Whole Index) &3 Pricing Disruption Event System 7.3 (Early Closure – Whole Index) &4 Pricing Disruption Event System 9.2 (Failure to Open – Whole Index) &5 Pricing Disruption Event System 11.1 (Value Source Disruption)
R8			Observation Equity Valuation Date	OSP Index Level 5.1	&1 Pricing Disruption Event System 11.1 (Value Source Disruption) &2 Pricing Disruption Event System 14.2 (Permanent PDDC Adjustment) &3 Pricing Disruption Event System 15.1 (Limited PDDC Adjustment – OSP)
R9				Close 2.1 (Adjusted SCTR – Index Sponsor)	&1 Pricing Disruption Event System 3.1 (Basic Trading Disruption – Whole Index) &2 Pricing Disruption Event System 5.1 (Pricing Disruption Exchange Disruption – Whole Index) &3 Pricing Disruption Event System 8.1 (Early Closure – Whole Index) &4 Pricing Disruption Event System 10.1 (Failure to Open – Whole Index) &5 Pricing Disruption Event System 11.1 (Value Source Disruption)

Table 1.D.6.01 – Pricing Disruption Determination System 1
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	C1	C2	C3	C4	C5
Term:	“Pricing Disruption Determination System”	Type of Price	Pricing Date	Pricing Election	Pricing Disruption Event System
Guidance:	Pricing Disruption Determination System is defined in this Table.	Type of Price which must be applicable for the consequence to apply.	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 System.
R10	“Pricing Disruption Determination System 1.2 (Single-Exchange Index – IndxVarSwp)”	Observation Price	Observation Period Start Date – (Trade Date)	Close 2.1 (Adjusted SCTR – Index Sponsor)	&1 Pricing Disruption Event System 2.1 (Basic Trading Disruption – Whole Index) &2 Pricing Disruption Event System 4.1 (Pricing Disruption Exchange Disruption – Whole Index) &3 Pricing Disruption Event System 7.1 (Early Closure – Whole Index) &4 Pricing Disruption Event System 10.1 (Failure to Open – Whole Index) &5 Pricing Disruption Event System 11.1 (Value Source Disruption)
R11			Observation Period Start Date – (Non-Trade Date)		&1 Pricing Disruption Event System 3.1 (Basic Trading Disruption – Whole Index) &2 Pricing Disruption Event System 5.1 (Pricing Disruption Exchange Disruption – Whole Index) &3 Pricing Disruption Event System 8.1 (Early Closure – Whole Index) &4 Pricing Disruption Event System 10.1 (Failure to Open – Whole Index) &5 Pricing Disruption Event System 11.1 (Value Source Disruption)
R12			Observation Period Start Date	Agreed Value 1.1 (Agreed Price)	Pricing Disruption Event System 1.1 (Ignore)
R13				OSP Index Level 5.1	Pricing Disruption Event System 14.1 (Permanent PDDC Adjustment)
R14				Substitute Close 6.1 (Adjusted SCTR – Index Sponsor)	&1 Pricing Disruption Event System 3.1 (Basic Trading Disruption – Whole Index) &2 Pricing Disruption Event System 5.1 (Pricing Disruption Exchange Disruption – Whole Index) &3 Pricing Disruption Event System 8.1 (Early Closure – Whole Index) &4 Pricing Disruption Event System 10.1 (Failure to Open – Whole Index) &5 Pricing Disruption Event System 11.1 (Value Source Disruption)
R15			Initial – Observation Date	Close 2.1 (Adjusted SCTR – Index Sponsor)	&1 Pricing Disruption Event System 2.2 (Basic Trading Disruption – Whole Index) &2 Pricing Disruption Event System 4.2 (Pricing Disruption Exchange Disruption – Whole Index) &3 Pricing Disruption Event System 7.2 (Early Closure – Whole Index) &4 Pricing Disruption Event System 9.1 (Failure to Open – Whole Index) &5 Pricing Disruption Event System 11.1 (Value Source Disruption)
R16			Interim – Observation Date		&1 Pricing Disruption Event System 2.3 (Basic Trading Disruption – Whole Index) &2 Pricing Disruption Event System 4.3 (Pricing Disruption Exchange Disruption – Whole Index) &3 Pricing Disruption Event System 7.3 (Early Closure – Whole Index) &4 Pricing Disruption Event System 9.2 (Failure to Open – Whole Index) &5 Pricing Disruption Event System 11.1 (Value Source Disruption)
R17			Observation Equity Valuation Date	OSP Index Level 5.1	&1 Pricing Disruption Event System 11.1 (Value Source Disruption) &2 Pricing Disruption Event System 14.2 (Permanent PDDC Adjustment) &3 Pricing Disruption Event System 15.1 (Limited PDDC Adjustment – OSP) &4 Pricing Disruption Event System 16.1 (PDDC Maturity Modification)
R18				Close 2.1 (Adjusted SCTR – Index Sponsor)	&1 Pricing Disruption Event System 3.1 (Basic Trading Disruption – Whole Index) &2 Pricing Disruption Event System 5.1 (Pricing Disruption Exchange Disruption – Whole Index) &3 Pricing Disruption Event System 8.1 (Early Closure – Whole Index) &4 Pricing Disruption Event System 10.1 (Failure to Open – Whole Index) &5 Pricing Disruption Event System 11.1 (Value Source Disruption)
R19	“Pricing Disruption Determination System 1.3 (Multi-Exchange Index – IndxVarSwp)” {CONTINUED}	Observation Price	Observation Period Start Date – (Trade Date)	Close 2.2 (Publication Time – Index Sponsor)	&1 Pricing Disruption Event System 2.4 (Basic Trading Disruption – Whole Index) &2 Pricing Disruption Event System 4.4 (Pricing Disruption Exchange Disruption – Whole Index) &3 Pricing Disruption Event System 6.1 (Pricing Disruption Exchange Disruption – Whole Index) &4 Pricing Disruption Event System 7.4 (Early Closure – Whole Index) &5 Pricing Disruption Event System 10.2 (Failure to Open – Whole Index) &6 Pricing Disruption Event System 13.1 (Value Source Disruption)

Table 1.D.6.01 – Pricing Disruption Determination System 1
{CONTINUED}

[Back to Table 1.A.1.01](#)

	C1	C2	C3	C4	C5
Term:	“Pricing Disruption Determination System”	Type of Price	Pricing Date	Pricing Election	Pricing Disruption Event System
Guidance:	Pricing Disruption Determination System is defined in this Table.	Type of Price which must be applicable for the consequence to apply.	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 System.
R20	“Pricing Disruption Determination System 1.3 (Multi-Exchange Index – IndxVarSwp)” {CONTINUED}	Observation Price	Observation Period Start Date – (Non-Trade Date)	Close 2.2 (Publication Time – Index Sponsor)	&1 Pricing Disruption Event System 3.2 (Basic Trading Disruption – Whole Index) &2 Pricing Disruption Event System 5.2 (Pricing Disruption Exchange Disruption – Whole Index) &3 Pricing Disruption Event System 8.2 (Early Closure – Whole Index) &4 Pricing Disruption Event System 10.2 (Failure to Open – Whole Index) &5 Pricing Disruption Event System 13.1 (Value Source Disruption) &6 Pricing Disruption Event System 17.1 (Pricing Disruption Exchange Disruption – Whole Index)
R21			Observation Period Start Date	Agreed Value 1.1 (Agreed Price)	Pricing Disruption Event System 1.1 (Ignore)
R22				OSP Index Level 5.1	Pricing Disruption Event System 14.3 (Permanent PDDC Adjustment)
R23				Substitute Close 6.2 (Publication Time – Index Sponsor)	&1 Pricing Disruption Event System 3.2 (Basic Trading Disruption – Whole Index) &2 Pricing Disruption Event System 5.2 (Pricing Disruption Exchange Disruption – Whole Index) &3 Pricing Disruption Event System 8.2 (Early Closure – Whole Index) &4 Pricing Disruption Event System 10.2 (Failure to Open – Whole Index) &5 Pricing Disruption Event System 13.1 (Value Source Disruption) &6 Pricing Disruption Event System 17.1 (Pricing Disruption Exchange Disruption – Whole Index)
R24			Initial – Observation Date	Close 2.2 (Publication Time – Index Sponsor)	&1 Pricing Disruption Event System 2.5 (Basic Trading Disruption – Whole Index) &2 Pricing Disruption Event System 4.5 (Pricing Disruption Exchange Disruption – Whole Index) &3 Pricing Disruption Event System 6.2 (Pricing Disruption Exchange Disruption – Whole Index) &4 Pricing Disruption Event System 7.5 (Early Closure – Whole Index) &5 Pricing Disruption Event System 9.3 (Failure to Open – Whole Index) &6 Pricing Disruption Event System 12.1 (Value Source Disruption)
R25			Interim – Observation Date		&1 Pricing Disruption Event System 2.6 (Basic Trading Disruption – Whole Index) &2 Pricing Disruption Event System 4.6 (Pricing Disruption Exchange Disruption – Whole Index) &3 Pricing Disruption Event System 6.3 (Pricing Disruption Exchange Disruption – Whole Index) &4 Pricing Disruption Event System 7.6 (Early Closure – Whole Index) &5 Pricing Disruption Event System 9.4 (Failure to Open – Whole Index) &6 Pricing Disruption Event System 12.2 (Value Source Disruption)
R26			Observation Equity Valuation Date	OSP Index Level 5.1	&1 Pricing Disruption Event System 13.1 (Value Source Disruption) &2 Pricing Disruption Event System 14.4 (Permanent PDDC Adjustment) &3 Pricing Disruption Event System 15.1 (Limited PDDC Adjustment – OSP) &4 Pricing Disruption Event System 16.2 (PDDC Maturity Modification)
R27				Close 2.2 (Publication Time – Index Sponsor)	&1 Pricing Disruption Event System 3.2 (Basic Trading Disruption – Whole Index) &2 Pricing Disruption Event System 5.2 (Pricing Disruption Exchange Disruption – Whole Index) &3 Pricing Disruption Event System 8.2 (Early Closure – Whole Index) &4 Pricing Disruption Event System 10.2 (Failure to Open – Whole Index) &5 Pricing Disruption Event System 13.1 (Value Source Disruption) &6 Pricing Disruption Event System 17.1 (Pricing Disruption Exchange Disruption – Whole Index)

SECTION 1.D.7 – TABLES RELATING TO PRICING DISRUPTION EVENT SYSTEMS

Table 1.D.7.01 – Pricing Disruption Event System 1 (Ignore)
(SINGLE-CONDITION TABLE)

	C1		C2	C3	C4
Term:	“Pricing Disruption Event System”		Pricing Disruption Event	Pricing Disruption Testing Period	Pricing Disruption Consequence
Guidance:	Pricing Disruption Event System is defined in this Table.		Specified Pricing Disruption Event.	Specified Pricing Disruption Testing Period.	Specified Pricing Disruption Consequence.
R1	“Pricing Disruption Event System 1.1 (Ignore)”		Any [Pricing Disruption Event]	Any [Pricing Disruption Testing Period]	Ignore

Table 1.D.7.02 – Pricing Disruption Event System 2 (Basic Trading Disruption – Whole Index – Substitute Pricing)
(SINGLE-CONDITION TABLE)

Term:	C1		C2	C3	C4	C5	C6	C7	C8
	“Pricing Disruption Event System”		Pricing Disruption Event	Pricing Disruption Testing Period	Pricing Disruption Percentage	Component Percentage Testing Time	Pricing Disruption Consequence	Substitute Pricing Election	Pricing Disruption Exchange
Guidance:	Pricing Disruption Event System is defined in this Table.		Specified Pricing Disruption Event.	Specified Pricing Disruption Testing Period.	Specified Pricing Disruption Percentage.	Specified Component Percentage Testing Time.	Specified Pricing Disruption Consequence.	Specified Substitute Pricing Election.	Specified Pricing Disruption Exchange.
R1	“Pricing Disruption Event System 2.1 (Basic Trading Disruption – Whole Index)”		Basic Trading Disruption – Whole Index	5 minutes pre – SCTR – SCTR	20% – (Percentage Publisher – Bloomberg)	Prior Close – Regular	Substitute Pricing	Prior Price 3.1 (Prior Time Index Level)	Pricing Disruption Securities Exchange
R2									Pricing Disruption Derivatives Exchange
R3	“Pricing Disruption Event System 2.2 (Basic Trading Disruption – Whole Index)”		Basic Trading Disruption – Whole Index	5 minutes pre – SCTR – SCTR	20% – (Percentage Publisher – Bloomberg)	Prior Close – Regular	Substitute Pricing	Prior Price 4.1 (Observation Period Start Date Price)	Pricing Disruption Securities Exchange
R4									Pricing Disruption Derivatives Exchange
R5	“Pricing Disruption Event System 2.3 (Basic Trading Disruption – Whole Index)”		Basic Trading Disruption – Whole Index	5 minutes pre – SCTR – SCTR	20% – (Percentage Publisher – Bloomberg)	Prior Close – Regular	Substitute Pricing	Prior Price 4.2 (Prior Observation Price)	Pricing Disruption Securities Exchange
R6									Pricing Disruption Derivatives Exchange
R7	“Pricing Disruption Event System 2.4 (Basic Trading Disruption – Whole Index)”		Basic Trading Disruption – Whole Index – (Calculation Agent Materiality) – (PDEAE)	1 hour pre – SCTR – SCTR	20% – (Percentage Publisher – Bloomberg)	Open – Regular (Immediately Prior)	Substitute Pricing	Prior Price 3.1 (Prior Time Index Level)	Pricing Disruption Securities Exchange
R8									Pricing Disruption Derivatives Exchange
R9	“Pricing Disruption Event System 2.5 (Basic Trading Disruption – Whole Index)”		Basic Trading Disruption – Whole Index – (Calculation Agent Materiality) – (PDEAE)	1 hour pre – SCTR – SCTR	20% – (Percentage Publisher – Bloomberg)	Open – Regular (Immediately Prior)	Substitute Pricing	Prior Price 4.1 (Observation Period Start Date Price)	Pricing Disruption Securities Exchange
R10									Pricing Disruption Derivatives Exchange
R11	“Pricing Disruption Event System 2.6 (Basic Trading Disruption – Whole Index)”		Basic Trading Disruption – Whole Index – (Calculation Agent Materiality) – (PDEAE)	1 hour pre – SCTR – SCTR	20% – (Percentage Publisher – Bloomberg)	Open – Regular (Immediately Prior)	Substitute Pricing	Prior Price 4.2 (Prior Observation Price)	Pricing Disruption Securities Exchange
R12									Pricing Disruption Derivatives Exchange

Table 1.D.7.03 – Pricing Disruption Event System 3 (Basic Trading Disruption – Whole Index – Limited Postponement)
(SINGLE-CONDITION TABLE)

	C1		C2	C3	C4	C5	C6	C7	C8	C9
Term:	“Pricing Disruption Event System”		<i>Pricing Disruption Event</i>	<i>Pricing Disruption Testing Period</i>	<i>Pricing Disruption Percentage</i>	<i>Component Percentage Testing Time</i>	<i>Pricing Disruption Consequence</i>	<i>Postponement Period</i>	<i>Substitute Pricing Election</i>	<i>Pricing Disruption Exchange</i>
Guidance:	Pricing Disruption Event System is defined in this Table.		Specified Pricing Disruption Event.	Specified Pricing Disruption Testing Period.	Specified Pricing Disruption Percentage.	Specified Component Percentage Testing Time.	Specified Pricing Disruption Consequence.	Specified Postponement Period.	Specified Substitute Pricing Election.	Specified Pricing Disruption Exchange.
R1	“Pricing Disruption Event System 3.1 (Basic Trading Disruption – Whole Index)”		<i>Basic Trading Disruption – Whole Index</i>	5 minutes pre – SCTR – SCTR	20% – (Percentage Publisher – Bloomberg)	<i>Prior Close – Regular</i>	<i>Limited Postponement – Single Pricing Date</i>	8 Pricing Days	Close 2.3 (Adjusted SCTR – CalcAgent)	Pricing Disruption Securities Exchange
R2										Pricing Disruption Derivatives Exchange
R3	“Pricing Disruption Event System 3.2 (Basic Trading Disruption – Whole Index)”		<i>Basic Trading Disruption – Whole Index – (Calculation Agent Materiality) – (PDEAE)</i>	1 hour pre – SCTR – SCTR	20% – (Percentage Publisher – Bloomberg)	<i>Open – Regular (Immediately Prior)</i>	<i>Limited Postponement – Single Pricing Date</i>	8 Pricing Days	Close 2.4 (Publication Time – CalcAgent)	Pricing Disruption Securities Exchange
R4										Pricing Disruption Derivatives Exchange

Table 1.D.7.04 – Pricing Disruption Event System 4 (Pricing Disruption Exchange Disruption– Whole Index – Substitute Pricing)
(SINGLE-CONDITION TABLE)

	C1		C2	C3	C4	C5	C6	C7	C8
Term:	“Pricing Disruption Event System”		<i>Pricing Disruption Event</i>	<i>Pricing Disruption Testing Period</i>	<i>Pricing Disruption Percentage</i>	<i>Component Percentage Testing Time</i>	<i>Pricing Disruption Consequence</i>	<i>Substitute Pricing Election</i>	<i>Pricing Disruption Exchange</i>
Guidance:	Pricing Disruption Event System is defined in this Table.		Specified Pricing Disruption Event.	Specified Pricing Disruption Testing Period.	Specified Pricing Disruption Percentage.	Specified Component Percentage Testing Time.	Specified Pricing Disruption Consequence.	Specified Substitute Pricing Election.	Specified Pricing Disruption Exchange.
R1	“Pricing Disruption Event System 4.1 (Pricing Disruption Exchange Disruption – Whole Index)”		<i>Pricing Disruption Exchange Disruption – Whole Index</i>	5 minutes pre – SCTR – SCTR	20% – (Percentage Publisher – Bloomberg)	<i>Prior Close – Regular</i>	<i>Substitute Pricing</i>	Prior Price 3.1 (Prior Time Index Level)	Pricing Disruption Securities Exchange
R2									Pricing Disruption Derivatives Exchange
R3	“Pricing Disruption Event System 4.2 (Pricing Disruption Exchange Disruption – Whole Index)”		<i>Pricing Disruption Exchange Disruption – Whole Index</i>	5 minutes pre – SCTR – SCTR	20% – (Percentage Publisher – Bloomberg)	<i>Prior Close – Regular</i>	<i>Substitute Pricing</i>	Prior Price 4.1 (Observation Period Start Date Price)	Pricing Disruption Securities Exchange
R4									Pricing Disruption Derivatives Exchange
R5	“Pricing Disruption Event System 4.3 (Pricing Disruption Exchange Disruption – Whole Index)”		<i>Pricing Disruption Exchange Disruption – Whole Index</i>	5 minutes pre – SCTR – SCTR	20% – (Percentage Publisher – Bloomberg)	<i>Prior Close – Regular</i>	<i>Substitute Pricing</i>	Prior Price 4.2 (Prior Observation Price)	Pricing Disruption Securities Exchange
R6									Pricing Disruption Derivatives Exchange
R7	“Pricing Disruption Event System 4.4 (Pricing Disruption Exchange Disruption – Whole Index)”		<i>Pricing Disruption Exchange Disruption – Whole Index – (Calculation Agent Materiality) – (PDEAE)</i>	1 hour pre – SCTR – SCTR	20% – (Percentage Publisher – Bloomberg)	<i>Open – Regular (Immediately Prior)</i>	<i>Substitute Pricing</i>	Prior Price 3.1 (Prior Time Index Level)	Pricing Disruption Securities Exchange
R8									Pricing Disruption Derivatives Exchange
R9	“Pricing Disruption Event System 4.5 (Pricing Disruption Exchange Disruption – Whole Index)”		<i>Pricing Disruption Exchange Disruption – Whole Index – (Calculation Agent Materiality) – (PDEAE)</i>	1 hour pre – SCTR – SCTR	20% – (Percentage Publisher – Bloomberg)	<i>Open – Regular (Immediately Prior)</i>	<i>Substitute Pricing</i>	Prior Price 4.1 (Observation Period Start Date Price)	Pricing Disruption Securities Exchange
R10									Pricing Disruption Derivatives Exchange
R11	“Pricing Disruption Event System 4.6 (Pricing Disruption Exchange Disruption – Whole Index)”		<i>Pricing Disruption Exchange Disruption – Whole Index – (Calculation Agent Materiality) – (PDEAE)</i>	1 hour pre – SCTR – SCTR	20% – (Percentage Publisher – Bloomberg)	<i>Open – Regular (Immediately Prior)</i>	<i>Substitute Pricing</i>	Prior Price 4.2 (Prior Observation Price)	Pricing Disruption Securities Exchange
R12									Pricing Disruption Derivatives Exchange

Table 1.D.7.05 – Pricing Disruption Event System 5 (Pricing Disruption Exchange Disruption – Whole Index – Limited Postponement)
(SINGLE-CONDITION TABLE)

	C1		C2	C3	C4	C5	C6	C7	C8	C9
Term:	“Pricing Disruption Event System”		<i>Pricing Disruption Event</i>	<i>Pricing Disruption Testing Period</i>	<i>Pricing Disruption Percentage</i>	<i>Component Percentage Testing Time</i>	<i>Pricing Disruption Consequence</i>	<i>Postponement Period</i>	<i>Substitute Pricing Election</i>	<i>Pricing Disruption Exchange</i>
Guidance:	Pricing Disruption Event System is defined in this Table.		Specified Pricing Disruption Event.	Specified Pricing Disruption Testing Period.	Specified Pricing Disruption Percentage.	Specified Component Percentage Testing Time.	Specified Pricing Disruption Consequence.	Specified Postponement Period.	Specified Substitute Pricing Election.	Specified Pricing Disruption Exchange.
R1	“Pricing Disruption Event System 5.1 (Pricing Disruption Exchange Disruption – Whole Index)”		<i>Pricing Disruption Exchange Disruption – Whole Index</i>	5 minutes pre – SCTR – SCTR	20% – (Percentage Publisher – Bloomberg)	<i>Prior Close – Regular</i>	<i>Limited Postponement – Single Pricing Date</i>	8 Pricing Days	Close 2.3 (Adjusted SCTR – CalcAgent)	Pricing Disruption Securities Exchange
R2										Pricing Disruption Derivatives Exchange
R3	“Pricing Disruption Event System 5.2 (Pricing Disruption Exchange Disruption – Whole Index)”		<i>Pricing Disruption Exchange Disruption – Whole Index – (Calculation Agent Materiality) – (PDEAE)</i>	1 hour pre – SCTR – SCTR	20% – (Percentage Publisher – Bloomberg)	<i>Prior Close – Regular</i>	<i>Limited Postponement – Single Pricing Date</i>	8 Pricing Days	Close 2.4 (Publication Time – CalcAgent)	Pricing Disruption Securities Exchange
R4										Pricing Disruption Derivatives Exchange

Table 1.D.7.06 – Pricing Disruption Event System 6 (Pricing Disruption Event Aggregation Event – Substitute Pricing)
(SINGLE-CONDITION TABLE)

	C1		C2	C3	C4	C5	C6	C7
Term:	“Pricing Disruption Event System”		<i>Pricing Disruption Event</i>	<i>Pricing Disruption Testing Period</i>	<i>Pricing Disruption Percentage</i>	<i>Component Percentage Testing Time</i>	<i>Pricing Disruption Consequence</i>	<i>Substitute Pricing Election</i>
Guidance:	Pricing Disruption Event System is defined in this Table.		Specified Pricing Disruption Event.	Specified Pricing Disruption Testing Period.	Specified Pricing Disruption Percentage.	Specified Component Percentage Testing Time.	Specified Pricing Disruption Consequence.	Specified Substitute Pricing Election.
R1	“Pricing Disruption Event System 6.1 (Pricing Disruption Exchange Disruption – Whole Index)”		<i>Pricing Disruption Event Aggregation Event</i>	AOTR – ACTR	20% – (Percentage Publisher – Bloomberg)	<i>Open – Regular (Immediately Prior)</i>	<i>Substitute Pricing</i>	Prior Price 3.1 (Prior Time Index Level)
R2	“Pricing Disruption Event System 6.2 (Pricing Disruption Exchange Disruption – Whole Index)”		<i>Pricing Disruption Event Aggregation Event</i>	AOTR – ACTR	20% – (Percentage Publisher – Bloomberg)	<i>Open – Regular (Immediately Prior)</i>	<i>Substitute Pricing</i>	Prior Price 4.1 (Observation Period Start Date Price)
R3	“Pricing Disruption Event System 6.3 (Pricing Disruption Exchange Disruption – Whole Index)”		<i>Pricing Disruption Event Aggregation Event</i>	AOTR – ACTR	20% – (Percentage Publisher – Bloomberg)	<i>Open – Regular (Immediately Prior)</i>	<i>Substitute Pricing</i>	Prior Price 4.2 (Prior Observation Price)

Table 1.D.7.07 – Pricing Disruption Event System 7 (Early Closure – Whole Index – Substitute Pricing)
(SINGLE-CONDITION TABLE)

C1		C2	C3	C4	C5	C6	C7	C8	C9
Term:	“Pricing Disruption Event System”	<i>Pricing Disruption Event</i>	<i>Early Closure Cut-off Period</i>	<i>Early Closure Cut-off Time</i>	<i>Pricing Disruption Percentage</i>	<i>Component Percentage Testing Time</i>	<i>Pricing Disruption Consequence</i>	<i>Substitute Pricing Election</i>	<i>Pricing Disruption Exchange</i>
Guidance:	Pricing Disruption Event System is defined in this Table.	Specified Pricing Disruption Event.	Specified Early Closure Cut-off Period.	Specified Early Closure Cut-off Period Time.	Specified Pricing Disruption Percentage.	Specified Component Percentage Testing Time.	Specified Pricing Disruption Consequence.	Specified Substitute Pricing Election.	Specified Pricing Disruption Exchange.
R1	“Pricing Disruption Event System 7.1 (Early Closure – Whole Index)”	<i>Early Closure – Whole Index</i>	1 hour	<i>ACTR</i>	20% – (Percentage Publisher – Bloomberg)	<i>Prior Close – Regular</i>	<i>Substitute Pricing</i>	Prior Price 3.1 (Prior Time Index Level)	Pricing Disruption Securities Exchange
R2									Pricing Disruption Derivatives Exchange
R3	“Pricing Disruption Event System 7.2 (Early Closure – Whole Index)”	<i>Early Closure – Whole Index</i>	1 hour	<i>ACTR</i>	20% – (Percentage Publisher – Bloomberg)	<i>Prior Close – Regular</i>	<i>Substitute Pricing</i>	Prior Price 4.1 (Observation Period Start Date Price)	Pricing Disruption Securities Exchange
R4									Pricing Disruption Derivatives Exchange
R5	“Pricing Disruption Event System 7.3 (Early Closure – Whole Index)”	<i>Early Closure – Whole Index</i>	1 hour	<i>ACTR</i>	20% – (Percentage Publisher – Bloomberg)	<i>Prior Close – Regular</i>	<i>Substitute Pricing</i>	Prior Price 4.2 (Prior Observation Price)	Pricing Disruption Securities Exchange
R6									Pricing Disruption Derivatives Exchange
R7	“Pricing Disruption Event System 7.4 (Early Closure – Whole Index)”	<i>Early Closure – Whole Index – (PDEAE)</i>	1 hour	<i>ACTR</i>	20% – (Percentage Publisher – Bloomberg)	<i>Open – Regular (Immediately Prior)</i>	<i>Substitute Pricing</i>	Prior Price 3.1 (Prior Time Index Level)	Pricing Disruption Securities Exchange
R8									Pricing Disruption Derivatives Exchange
R9	“Pricing Disruption Event System 7.5 (Early Closure – Whole Index)”	<i>Early Closure – Whole Index – (PDEAE)</i>	1 hour	<i>ACTR</i>	20% – (Percentage Publisher – Bloomberg)	<i>Open – Regular (Immediately Prior)</i>	<i>Substitute Pricing</i>	Prior Price 4.1 (Observation Period Start Date Price)	Pricing Disruption Securities Exchange
R10									Pricing Disruption Derivatives Exchange
R11	“Pricing Disruption Event System 7.6 (Early Closure – Whole Index)”	<i>Early Closure – Whole Index – (PDEAE)</i>	1 hour	<i>ACTR</i>	20% – (Percentage Publisher – Bloomberg)	<i>Open – Regular (Immediately Prior)</i>	<i>Substitute Pricing</i>	Prior Price 4.2 (Prior Observation Price)	Pricing Disruption Securities Exchange
R12									Pricing Disruption Derivatives Exchange

Table 1.D.7.08 – Pricing Disruption Event System 8 (Early Closure – Whole Index – Limited Postponement)
(SINGLE-CONDITION TABLE)

C1		C2	C3	C4	C5	C6	C7	C8	C9	C10
Term:	“Pricing Disruption Event System”	<i>Pricing Disruption Event</i>	<i>Early Closure Cut-off Period</i>	<i>Early Closure Cut-off Time</i>	<i>Pricing Disruption Percentage</i>	<i>Component Percentage Testing Time</i>	<i>Pricing Disruption Consequence</i>	<i>Postponement Period</i>	<i>Substitute Pricing Election</i>	<i>Pricing Disruption Exchange</i>
Guidance:	Pricing Disruption Event System is defined in this Table.	Specified Pricing Disruption Event.	Specified Early Closure Cut-off Period.	Specified Early Closure Cut-off Period Time.	Specified Pricing Disruption Percentage.	Specified Component Percentage Testing Time.	Specified Pricing Disruption Consequence.	Specified Postponement Period.	Specified Substitute Pricing Election.	Specified Pricing Disruption Exchange.
R1	“Pricing Disruption Event System 8.1 (Early Closure – Whole Index)”	<i>Early Closure – Whole Index</i>	1 hour	<i>ACTR</i>	20% – (Percentage Publisher – Bloomberg)	<i>Prior Close – Regular</i>	<i>Limited Postponement – Single Pricing Date</i>	8 Pricing Days	Close 2.3 (Adjusted SCTR – CalcAgent)	Pricing Disruption Securities Exchange
R2										Pricing Disruption Derivatives Exchange
R3	“Pricing Disruption Event System 8.2 (Early Closure – Whole Index)”	<i>Early Closure – Whole Index – (PDEAE)</i>	1 hour	<i>ACTR</i>	20% – (Percentage Publisher – Bloomberg)	<i>Open – Regular (Immediately Prior)</i>	<i>Limited Postponement – Single Pricing Date</i>	8 Pricing Days	Close 2.3 (Adjusted SCTR – CalcAgent)	Pricing Disruption Securities Exchange
R4										Pricing Disruption Derivatives Exchange

Table 1.D.7.09 – Pricing Disruption Event System 9 (Failure to Open – Whole Index – Substitute Pricing)
(SINGLE-CONDITION TABLE)

	C1	C2	C3	C4	C5	C6	C7
Term:	“Pricing Disruption Event System”	<i>Pricing Disruption Event</i>	<i>Pricing Disruption Percentage</i>	<i>Component Percentage Testing Time</i>	<i>Pricing Disruption Consequence</i>	<i>Substitute Pricing Election</i>	<i>Pricing Disruption Exchange</i>
Guidance:	Pricing Disruption Event System is defined in this Table.	Specified Pricing Disruption Event.	Specified Pricing Disruption Percentage.	Specified Component Percentage Testing Time.	Specified Pricing Disruption Consequence.	Specified Substitute Pricing Election.	Specified Pricing Disruption Exchange.
R1	“Pricing Disruption Event System 9.1 (Failure to Open – Whole Index)”	<i>Failure to Open – Whole Index</i>	0%	<i>Prior Close – Regular</i>	<i>Substitute Pricing</i>	Prior Price 4.1 (Observation Period Start Date Price)	Pricing Disruption Securities Exchange
R2							Pricing Disruption Derivatives Exchange
R3	“Pricing Disruption Event System 9.2 (Failure to Open – Whole Index)”	<i>Failure to Open – Whole Index</i>	0%	<i>Prior Close – Regular</i>	<i>Substitute Pricing</i>	Prior Price 4.2 (Prior Observation Price)	Pricing Disruption Securities Exchange
R4							Pricing Disruption Derivatives Exchange
R5	“Pricing Disruption Event System 9.3 (Failure to Open – Whole Index)”	<i>Failure to Open – Whole Index</i>	0%	<i>Open – Regular (Immediately Prior)</i>	<i>Substitute Pricing</i>	Prior Price 4.1 (Observation Period Start Date Price)	Pricing Disruption Derivatives Exchange
R6	“Pricing Disruption Event System 9.4 (Failure to Open – Whole Index)”	<i>Failure to Open – Whole Index</i>	0%	<i>Open – Regular (Immediately Prior)</i>	<i>Substitute Pricing</i>	Prior Price 4.2 (Prior Observation Price)	Pricing Disruption Derivatives Exchange

Table 1.D.7.10 – Pricing Disruption Event System 10 (Failure to Open – Whole Index – Limited Postponement)
(SINGLE-CONDITION TABLE)

	C1	C2	C3	C4	C5	C6	C7	C8
Term:	“Pricing Disruption Event System”	<i>Pricing Disruption Event</i>	<i>Pricing Disruption Percentage</i>	<i>Component Percentage Testing Time</i>	<i>Pricing Disruption Consequence</i>	<i>Postponement Period</i>	<i>Substitute Pricing Election</i>	<i>Pricing Disruption Exchange</i>
Guidance:	Pricing Disruption Event System is defined in this Table.	Specified Pricing Disruption Event.	Specified Pricing Disruption Percentage.	Specified Component Percentage Testing Time.	Specified Pricing Disruption Consequence.	Specified Postponement Period.	Specified Substitute Pricing Election.	Specified Pricing Disruption Exchange.
R1	“Pricing Disruption Event System 10.1 (Failure to Open – Whole Index)”	<i>Failure to Open – Whole Index</i>	0%	<i>Prior Close – Regular</i>	<i>Limited Postponement – Single Pricing Date</i>	8 <i>Pricing Days</i>	Close 2.3 (Adjusted SCTR – CalcAgent)	Pricing Disruption Securities Exchange
R2								Pricing Disruption Derivatives Exchange
R3	“Pricing Disruption Event System 10.2 (Failure to Open – Whole Index)”	<i>Failure to Open – Whole Index</i>	0%	<i>Open – Regular (Immediately Prior)</i>	<i>Limited Postponement – Single Pricing Date</i>	8 <i>Pricing Days</i>	Close 2.4 (Publication Time – CalcAgent)	Pricing Disruption Derivatives Exchange
R4								

Table 1.D.7.11 – Pricing Disruption Event System 11 (Value Source Disruption – Calculation Agent Adjustment)
(SINGLE-CONDITION TABLE)

	C1	C2	C3	C4
Term:	“Pricing Disruption Event System”	<i>Pricing Disruption Event</i>	<i>Pricing Disruption Testing Period</i>	<i>Pricing Disruption Consequence</i>
Guidance:	Pricing Disruption Event System is defined in this Table.	Specified Pricing Disruption Event.	Specified Pricing Disruption Testing Period.	Specified Pricing Disruption Consequence.
R1	“Pricing Disruption Event System 11.1 (Value Source Disruption)”	<i>Value Source Disruption – (Calculation Agent Materiality)</i>	<i>Scheduled</i> Publication Time (Close)	Calculation Agent Adjustment 1 (Index)

Table 1.D.7.12 – Pricing Disruption Event System 12 (Value Source Disruption – Substitute Pricing)
(SINGLE-CONDITION TABLE)

	C1		C2	C3	C4	C5
Term:	“Pricing Disruption Event System”		<i>Pricing Disruption Event</i>	<i>Pricing Disruption Testing Period</i>	<i>Pricing Disruption Consequence</i>	<i>Substitute Pricing Election</i>
Guidance:	Pricing Disruption Event System is defined in this Table.		Specified Pricing Disruption Event.	Specified Pricing Disruption Testing Period.	Specified Pricing Disruption Consequence.	Specified Substitute Pricing Election.
R1	“Pricing Disruption Event System 12.1 (Value Source Disruption)”		<i>Value Source Disruption</i>	<i>Scheduled</i> Publication Time (Close)	<i>Substitute Pricing</i>	Prior Price 3.1 (Prior Time Index Level)
R2	“Pricing Disruption Event System 12.2 (Value Source Disruption)”		<i>Value Source Disruption</i>	<i>Scheduled</i> Publication Time (Close)	<i>Substitute Pricing</i>	Prior Price 4.2 (Prior Observation Price)

Table 1.D.7.13 – Pricing Disruption Event System 13 (Value Source Disruption – Limited Postponement)
(SINGLE-CONDITION TABLE)

	C1		C2	C3	C4	C5	C6
Term:	“Pricing Disruption Event System”		<i>Pricing Disruption Event</i>	<i>Pricing Disruption Testing Period</i>	<i>Pricing Disruption Consequence</i>	<i>Postponement Period</i>	<i>Substitute Pricing Election</i>
Guidance:	Pricing Disruption Event System is defined in this Table.		Specified Pricing Disruption Event.	Specified Pricing Disruption Testing Period.	Specified Pricing Disruption Consequence.	Specified Postponement Period.	Specified Substitute Pricing Election.
R1	“Pricing Disruption Event System 13.1 (Value Source Disruption)”		<i>Value Source Disruption</i>	<i>Scheduled</i> Publication Time (Close)	<i>Limited Postponement – Single Pricing Date</i>	<i>8 Pricing Days</i>	Close 2.4 (Publication Time – CalcAgent)

Table 1.D.7.14 – Pricing Disruption Event System 14 (Permanent PDDC Adjustment – Substitute Pricing)
(SINGLE-CONDITION TABLE)

	C1		C2	C3	C4	C5
Term:	“Pricing Disruption Event System”		<i>Pricing Disruption Event</i>	<i>Pricing Disruption Testing Period</i>	<i>Pricing Disruption Consequence</i>	<i>Substitute Pricing Election</i>
Guidance:	Pricing Disruption Event System is defined in this Table.		Specified Pricing Disruption Event.	Specified Pricing Disruption Testing Period.	Specified Pricing Disruption Consequence.	Specified Substitute Pricing Election.
R1	“Pricing Disruption Event System 14.1 (Permanent PDDC Adjustment)”		<i>Permanent PDDC Adjustment</i>	<i>Trade Date –</i> Observation Period Start Date <i>– (inclusive)(inclusive)</i>	<i>Substitute Pricing</i>	Substitute Close 6.1 (Adjusted SCTR – Index Sponsor)
R2	“Pricing Disruption Event System 14.2 (Permanent PDDC Adjustment)”		<i>Permanent PDDC Adjustment</i>	<i>Trade Date –</i> Observation Equity Valuation Date <i>– (inclusive)(inclusive)</i>	<i>Substitute Pricing</i>	Close 2.3 (Adjusted SCTR – CalcAgent)
R3	“Pricing Disruption Event System 14.3 (Permanent PDDC Adjustment)”		<i>Permanent PDDC Adjustment</i>	<i>Trade Date –</i> Observation Period Start Date <i>– (inclusive)(inclusive)</i>	<i>Substitute Pricing</i>	Substitute Close 6.2 (Publication Time – Index Sponsor)
R4	“Pricing Disruption Event System 14.4 (Permanent PDDC Adjustment)”		<i>Permanent PDDC Adjustment</i>	<i>Trade Date –</i> Observation Equity Valuation Date <i>– (inclusive)(inclusive)</i>	<i>Substitute Pricing</i>	Close 2.4 (Publication Time – CalcAgent)

Table 1.D.7.15 – Pricing Disruption Event System 15 (Limited PDDC Adjustment – OSP – Unlimited Postponement)
(SINGLE-CONDITION TABLE)

	C1		C2	C3	C4
Term:	“Pricing Disruption Event System”		<i>Pricing Disruption Event</i>	<i>Pricing Disruption Testing Period</i>	<i>Pricing Disruption Consequence</i>
Guidance:	Pricing Disruption Event System is defined in this Table.		Specified Pricing Disruption Event.	Specified Pricing Disruption Testing Period.	Specified Pricing Disruption Consequence.
R1	“Pricing Disruption Event System 15.1 (Limited PDDC Adjustment – OSP)”		<i>Limited PDDC Adjustment – OSP</i>	<i>Scheduled (no COS)</i> Observation Equity Valuation Date	<i>Unlimited Postponement – Single Pricing Date</i>

Table 1.D.7.16 – Pricing Disruption Event System 16 (PDDC Maturity Modification – Substitute Pricing)
(SINGLE-CONDITION TABLE)

	C1		C2	C3	C4
Term:	“Pricing Disruption Event System”		<i>Pricing Disruption Event</i>	<i>Pricing Disruption Consequence</i>	<i>Substitute Pricing Election</i>
Guidance:	Pricing Disruption Event System is defined in this Table.		Specified Pricing Disruption Event.	Specified Pricing Disruption Consequence.	Specified Substitute Pricing Election.
R1	“Pricing Disruption Event System 16.1 (PDDC Maturity Modification)”		<i>PDDC Maturity Modification</i>	<i>Substitute Pricing</i>	Close 2.1 (Adjusted SCTR – Index Sponsor)
R2	“Pricing Disruption Event System 16.2 (PDDC Maturity Modification)”		<i>PDDC Maturity Modification</i>	<i>Substitute Pricing</i>	Close 2.2 (Publication Time – Index Sponsor)

Table 1.D.7.17 – Pricing Disruption Event System 17 (Pricing Disruption Event Aggregation Event – Limited Postponement)
(SINGLE-CONDITION TABLE)

	C1		C2	C3	C4	C5	C6	C7	C8
Term:	“Pricing Disruption Event System”		<i>Pricing Disruption Event</i>	<i>Pricing Disruption Testing Period</i>	<i>Pricing Disruption Percentage</i>	<i>Component Percentage Testing Time</i>	<i>Pricing Disruption Consequence</i>	<i>Postponement Period</i>	<i>Substitute Pricing Election</i>
Guidance:	Pricing Disruption Event System is defined in this Table.		Specified Pricing Disruption Event.	Specified Pricing Disruption Testing Period.	Specified Pricing Disruption Percentage.	Specified Component Percentage Testing Time.	Specified Pricing Disruption Consequence.	Specified Postponement Period.	Specified Substitute Pricing Election.
R1	“Pricing Disruption Event System 17.1 (Pricing Disruption Exchange Disruption – Whole Index)”		<i>Pricing Disruption Event Aggregation Event</i>	AOTR – ACTR	20% – (Percentage Publisher – Bloomberg)	<i>Open – Regular (Immediately Prior)</i>	<i>Limited Postponement – Single Pricing Date</i>	8 Pricing Days	Close 2.4 (Publication Time – CalcAgent)

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

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

	C1		C2	C3	C4	C5	C6
Term:	“ <i>Pricing Election</i> ” and “System”		<i>Pricing Time or Period</i>	<i>Type of Value</i>	<i>Value Source</i>	<i>Valuer</i>	<i>Agreed Price</i>
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	“Agreed Value 1.1 (Agreed Price)”		<i>Not Relevant</i>	<i>Agreed Price</i>	<i>Not Relevant</i>		EDS Specified [<i>Agreed Price</i>]

Table 1.D.8.02 – Pricing Elections for Indices 2 (Closing Index Levels)
(SINGLE-CONDITION TABLE)

	C1		C2	C3	C4	C5
Term:	“ <i>Pricing Election</i> ” and “System”		<i>Pricing Time or Period</i>	<i>Type of Value</i>	<i>Value Source</i>	<i>Valuer</i>
Guidance:	Pricing Election is defined in this Table.		Specified Pricing Time or Period.	Specified Type of Value.	Specified Value Source.	Specified Valuer.
R1	“Close 2.1 (Adjusted SCTR – Index Sponsor)”		Adjusted SCTR	<i>Official Value</i>	<i>Index Sponsor</i>	<i>Calculation Agent</i>
R2	“Close 2.2 (Publication Time – Index Sponsor)”		Publication Time (Close)	<i>Official Value</i>	<i>Index Sponsor</i>	<i>Calculation Agent</i>
R3	“Close 2.3 (Adjusted SCTR – CalcAgent)”		Adjusted SCTR	<i>Calculation Agent Price Determination</i>	<i>Calculation Agent</i>	
R4	“Close 2.4 (Publication Time – CalcAgent)”		Scheduled Publication Time (Close)	<i>Calculation Agent Price Determination</i>	<i>Calculation Agent</i>	

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

	C1	C2	C3	C4	C5
Term:	“Pricing Election” and “System”	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	“Prior Price 3.1 (Prior Time Index Level)”	Not Relevant	Prior Price – Time	Index Sponsor	Calculation Agent

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

	C1	C2	C3	C4	C5	C6
Term:	“Pricing Election” and “System”	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	“Prior Price 4.1 (Observation Period Start Date Price)”	Not Relevant	Agreed Price	Not Relevant		Prior Observation Price – Observation Period Start Date
R2	“Prior Price 4.2 (Prior Observation Price)”	Not Relevant	Agreed Price	Not Relevant		Prior Observation Price – Observation Date

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

	C1		C2	C3	C4	C5
Term:	“Pricing Election” and “System”		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	“OSP Index Level 5.1”		ODTPPT	Official Settlement Price – Derivatives Contract	Primary Derivatives Exchange	Calculation Agent

Table 1.D.8.06 – Pricing Elections for Indices 6 (Substitute Close)
(SINGLE-CONDITION TABLE)

	C1		C2	C3	C4	C5
Term:	“Pricing Election” and “System”		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	“Substitute Close 6.1 (Adjusted SCTR – Index Sponsor)”		Adjusted SCTR	Official Value	Index Sponsor	Calculation Agent
R2	“Substitute Close 6.2 (Publication Time – Index Sponsor)”		Publication Time (Close)	Official Value	Index Sponsor	Calculation Agent

SECTION 1.D.9 – TABLES RELATING TO CONDITIONAL PRICING ELECTIONS

Table 1.D.9.01 – Conditional Pricing Elections for Indices 1 (Fallback OSP)
(SINGLE-CONDITION TABLE)

	C1		C2	C3
Term:	“Conditional Pricing Election” and “System”		Type of Value Condition	Pricing Election
Guidance:	Conditional Pricing Election is defined in this Table.		Specified Type of Value Condition.	Specified Pricing Election.
R1	“Conditional Pricing Election 1.1”		Type of Value Condition 1 (Observation Period Start Date)	OSP Index Level 5.1
R2			Any [Type of Value Condition] Excluding (Type of Value Condition 1 (Observation Period Start Date))	Close 2.1 (Adjusted SCTR – Index Sponsor)
R3	“Conditional Pricing Election 1.2”		Type of Value Condition 1 (Observation Period Start Date)	OSP Index Level 5.1
R4			Any [Type of Value Condition] Excluding (Type of Value Condition 1 (Observation Period Start Date))	Close 2.2 (Publication Time – Index Sponsor)
R5	“Conditional Pricing Election 1.3”		Type of Value Condition 2 (Observation Equity Valuation Date)	OSP Index Level 5.1
R6			Any [Type of Value Condition] Excluding (Type of Value Condition 2 (Observation Equity Valuation Date))	Close 2.1 (Adjusted SCTR – Index Sponsor)
R7	“Conditional Pricing Election 1.4”		Type of Value Condition 2 (Observation Equity Valuation Date)	OSP Index Level 5.1
R8			Any [Type of Value Condition] Excluding (Type of Value Condition 2 (Observation Equity Valuation Date))	Close 2.2 (Publication Time – Index Sponsor)

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
Term:	“Convention”		System	EDS Field	EDS Field Available Election	EDS Field Parameters	EDS Field Fallback
Guidance:	Date 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.
R1	“Date Convention 1.1 (ED Transaction)”		Date Selection System 1.1 (ED Transaction)	Trade Date	[date]	Specify: [date] - Required (•) - TS	No Fallback
R2				Fixed Period – (Determination Deadline Date)	/1 [number of Reference Days] /2 MB Specified [Determination Deadline Date]	Precondition: Dispute Resolution – Specify: [EDS Field Available Election] - Optional (•) - RS	MB Specified [Determination Deadline Date]
R3				Fixed Period – (Dispute Notice Deadline Date)	/1 [number of Reference Days] /2 MB Specified [Dispute Notice Deadline Date]	Precondition: Dispute Resolution – Specify: [EDS Field Available Election] - Optional (•) - RS	MB Specified [Dispute Notice Deadline Date]
R4				Fixed Period – (Party Resolution Deadline Date)	/1 [number of Reference Days] /2 MB Specified [Party Resolution Deadline Date]	Precondition: Dispute Resolution – Specify: [EDS Field Available Election] - Optional (•) - RS	MB Specified [Selection Deadline Date]
R5				Fixed Period – (Selection Deadline Date)	/1 [number of Reference Days] /2 MB Specified [Selection Deadline Date]	Precondition: Dispute Resolution – Specify: [EDS Field Available Election] - Optional (•) - RS	MB Specified [Party Resolution Deadline Date]
R6			Date Selection System 3.1 (Scheduling Dates)	Not Relevant			
R7			Date Selection System 4.1 (EE Dates)				

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

	C1		C2	C3	C4	C5	C6
Term:	“Convention”		System	EDS Field	EDS Field Available Election	EDS Field Parameters	EDS Field Fallback
Guidance:	Date 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.
R1	“Date Convention 2.1 (IndxVarSwp – ED Leg)”		Date Selection System 1.2 (IndxVarSwp – ED Leg)	Observation Equity Valuation Date	[date]	Specify: [date] - Required (•) - TS	No Fallback
R2				Observation Period Start Date	/1 [date] /2 Trade Date	Specify: [EDS Field Available Election] - Optional (•) - TS	Trade Date
R3			Date Selection System 2.1 (Correction Dates)	Not Relevant			
R4			Period Selection System 1.1 (Observation Period)				

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

Table 1.E.2.01 – Date Selection System 1
(SINGLE-CONDITION TABLE)

C1		C2	C3	C4	C5	C6
Term:	“Date Selection System”	Type of Date	Type of Day	Type of Day Selection Methodology	Eligible Day Adjustment Election	Date Selection Methodology
Guidance:	Date Selection System is defined in this Table.	Specified Type of Date.	Specified Type of Day in respect of the relevant Type of Date.	Specified Eligible Day Type in respect of the relevant Type of Day	Specified Eligible Day Adjustment Election in respect of the relevant Type of Date.	Specified Date Selection Methodology in respect of the relevant Type of Date.
R1	“Date Selection System 1.1 (ED Transaction)”	Trade Date	calendar day	calendar day	(unadjusted)	EDS Specified [Trade Date]
R2		Determination Deadline Date	Reference Day	Banking Day		EDS Specified [Fixed Period] Following Selection Deadline Date
R3		Dispute Notice Deadline Date				EDS Specified [Fixed Period] Following DR Calculation Notice Date
R4		ED Transaction Settlement Date	Cash Settlement Day	Currency Business Day – (Settlement Currency)	Following	EO Settlement Date
R5		Party Resolution Deadline Date	Reference Day	Banking Day	(unadjusted)	EDS Specified [Fixed Period] Following DR Dispute Notice Date
R6		Selection Deadline Date				EDS Specified [Fixed Period] Following Party Resolution Deadline Date
R7	“Date Selection System 1.2 (IndxVarSwp – ED Leg)”	Calculation Date	calendar day	calendar day	(unadjusted)	Price Determination Date
R8		EO Settlement Date	Cash Settlement Day	Currency Business Day – (Settlement Currency)	Following	Settlement Cycle Following Calculation Date
R9		Observation Date	Pricing Day	Pricing Day Methodology 1	(unadjusted)	Observation Dates Methodology 1
R10		Observation Equity Valuation Date			Following	EDS Specified [Observation Equity Valuation Date]
R11		Observation Period End Date			(unadjusted)	Scheduled (no COS) Observation Equity Valuation Date
R12		Observation Period Start Date			Following	EDS Specified [Observation Period Start Date]
R13		Price Determination Date	(unadjusted)	Observation Equity Valuation Date		

Table 1.E.2.02 – Date Selection System 2 (Correction Dates)
(SINGLE-CONDITION TABLE)

	C1		C2	C3	C4	C5
Term:	“Date Selection System”		Type of Date	Type of Day	Eligible Day Adjustment Election	Time Period Election
Guidance:	Date Selection System is defined in this Table.		Specified Type of Date.	Specified Type of Day in respect of the relevant Type of Date.	Specified Eligible Day Adjustment Election in respect of the relevant Type of Date.	Specified Time Period Election in respect of the relevant Type of Date.
R1	“Date Selection System 2.1 (Correction Dates)”		Correction Cut-off Date	Reference Day	(unadjusted)	Settlement Cycle Period

Table 1.E.2.03 – Date Selection System 3 (Scheduling Dates)
(SINGLE-CONDITION TABLE)

	C1		C2	C3
Term:	“Date Selection System”		<i>Schedule Reference Date</i>	<i>CoS Cut-off Date</i>
Guidance:	Date Selection System is defined in this Table.		Specified Schedule Reference Date.	Specified number of Eligible Days after the Schedule Reference Date.
R1	“Date Selection System 3.1 (Scheduling Dates)”		<i>Trade Date</i>	0 calendar days

Table 1.E.2.04 – Date Selection System 4 (EE Dates)
(SINGLE-CONDITION TABLE)

	C1		C2	C3
Term:	“Date Selection System”		<i>EE Cut-off Date</i>	<i>Final EE Cut-off Date</i>
Guidance:	Date Selection System is defined in this Table.		Specified EE Cut-off Date.	Specified Final EE Cut-off Date.
R1	“Date Selection System 4.1 (EE Dates)”		MB Specified [<i>EE Cut-off Date</i>]	MB Specified [<i>Final EE Cut-off Date</i>]

SECTION 1.E.3 – TABLES RELATING TO PERIOD SELECTION SYSTEMS

Table 1.E.3.01 – Period Selection System 1 (Observation Period)
(SINGLE-CONDITION TABLE)

	C1		C2	C3	C4	C5
Term:	“Period Selection System”		<i>Type of Period</i>	<i>ED Period Start Date</i>	<i>ED Period End Date</i>	<i>Period Election</i>
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)”		<i>Observation Period</i>	Observation Period Start Date	Observation Period End Date	– (<i>exclusive</i>)(<i>exclusive</i>)

ARTICLE 1.F – DESIGNATED FEATURES

[RESERVED]

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)

	C1	C2	C3	C4	C5	C6
Term:	“Convention”	System	EDS Field	EDS Field Available Election	EDS Field Parameters	EDS Field Fallback
Guidance:	Designated Entities 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.
R1	“Designated Entities Convention 1.1 (VarSwp – ED Transaction)”	Designated Entities System 1.1 (Illegality DP – Either Party)	Trade Party 1	[party]	Specify: [party] - Required (•) - RS	No Fallback
R2			Trade Party 2	[party]	Specify: [party] - Required (•) - RS	No Fallback
R3			Calculation Agent	/1 [party] /2 MSA Specified [Calculation Agent] /3 Relevant Master Defined Party	Specify: [EDS Field Available Election] - Optional (•) - RS	Relevant Master Defined Party
R4			ED Hedging Party	/1 [party(ies)] /2 Either Trade Party Methodology	Specify: [EDS Field Available Election] - Optional (••) - RS	Either Trade Party Methodology
R5			Equity Derivatives Supplement Preparer	/1 Variance Seller /2 [party] /3 Fallback Equity Derivatives Supplement Preparer 1	Specify: [EDS Field Available Election] - Optional (•) - RS	Fallback Equity Derivatives Supplement Preparer 1
R6			Trade Party 1 Notice Agent	/1 [party] /2 Relevant Master Defined Party	Specify: [EDS Field Available Election] - Optional (•) - RS	Relevant Master Defined Party
R7			Trade Party 2 Notice Agent	/1 [party] /2 Relevant Master Defined Party	Specify: [EDS Field Available Election] - Optional (•) - RS	Relevant Master Defined Party
R8	“Designated Entities Convention 1.2 (VarSwp – ED Transaction)”	Designated Entities System 1.2 (Illegality DP – CalcAgent)	Trade Party 1	[party]	Specify: [party] - Required (•) - RS	No Fallback
R9			Trade Party 2	[party]	Specify: [party] - Required (•) - RS	No Fallback
R10			Calculation Agent	/1 [party] /2 MSA Specified [Calculation Agent] /3 Relevant Master Defined Party	Specify: [EDS Field Available Election] - Optional (•) - RS	Relevant Master Defined Party
R11			ED Hedging Party	/1 [party(ies)] /2 Either Trade Party Methodology	Specify: [EDS Field Available Election] - Optional (••) - RS	Either Trade Party Methodology
R12			Equity Derivatives Supplement Preparer	/1 Variance Seller /2 [party] /3 Fallback Equity Derivatives Supplement Preparer 1	Specify: [EDS Field Available Election] - Optional (•) - RS	Fallback Equity Derivatives Supplement Preparer 1
R13			Trade Party 1 Notice Agent	/1 [party] /2 Relevant Master Defined Party	Specify: [EDS Field Available Election] - Optional (•) - RS	Relevant Master Defined Party
R14			Trade Party 2 Notice Agent	/1 [party] /2 Relevant Master Defined Party	Specify: [EDS Field Available Election] - Optional (•) - RS	Relevant Master Defined Party

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

	C1	C2	C3	C4	C5	C6
Term:	“Convention”	System	EDS Field	EDS Field Available Election	EDS Field Parameters	EDS Field Fallback
Guidance:	Designated Entities 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.
R1	“Designated Entities Convention 2.1 (VarSwp – ED Leg)”	Designated Entities System 2.1 (VarSwp)	Variance Buyer	[party]	Specify: [party] - Required (•) - TS	No Fallback
R2			Variance Seller	/1 [party] /2 Fallback Variance Seller – Other Variance Party	Specify: [EDS Field Available Election] - Optional (•) - TS	Fallback Variance Seller – Other Variance Party

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 respect of the relevant Type of Party.
R1	“Designated Entities System 1.1 (Illegality DP – Either Party)”	Calculation Agent	EDS Specified [Calculation Agent]
R2		ED Hedging Party	EDS Specified [ED Hedging Party]
R3		EE Electing Party	MB Specified [EE Electing Party]
R4		Equity Derivatives Supplement Preparer	EDS Specified [Equity Derivatives Supplement Preparer]
R5		Illegality Event Determining Party	Either Trade Party Methodology
R6		Trade Party 1	EDS Specified [Trade Party 1]
R7		Trade Party 2	EDS Specified [Trade Party 2]
R8		Trade Party 1 Notice Agent	EDS Specified [Trade Party 1 Notice Agent]
R9		Trade Party 2 Notice Agent	EDS Specified [Trade Party 2 Notice Agent]
R10	“Designated Entities System 1.2 (Illegality DP – CalcAgent)”	Calculation Agent	EDS Specified [Calculation Agent]
R11		ED Hedging Party	EDS Specified [ED Hedging Party]
R12		EE Electing Party	MB Specified [EE Electing Party]
R13		Equity Derivatives Supplement Preparer	EDS Specified [Equity Derivatives Supplement Preparer]
R14		Illegality Event Determining Party	Calculation Agent
R15		Trade Party 1	EDS Specified [Trade Party 1]
R16		Trade Party 2	EDS Specified [Trade Party 2]
R17		Trade Party 1 Notice Agent	EDS Specified [Trade Party 1 Notice Agent]
R18		Trade Party 2 Notice Agent	EDS Specified [Trade Party 2 Notice Agent]

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 respect of the relevant Type of Party.
R1	“Designated Entities System 2.1 (VarSwp)”		Variance Buyer	EDS Specified [Variance Buyer]
R2			Variance Seller	EDS Specified [Variance Seller]

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)

Term:	C1	C2	C3	C4	C5	C6
	“Convention”	System	EDS Field	EDS Field Available Election	EDS Field Parameters	EDS Field Fallback
Guidance:	Risk Allocation Convention is defined in this Table.	Specified applicable 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.
R1	“Risk Allocation Convention 1.1 (IndxVarSwp – OM1 – All Parties)”	EE System 1.1 (IndxVarSwp – OM1)	Not Relevant			
R2	“Risk Allocation Convention 1.2 (IndxVarSwp – OM2 – All Parties)”	EE System 1.2 (IndxVarSwp – OM2)	Not Relevant			
R3		Avoidance System 1.1 (CIL Avoidance)	Avoidance Action Legal Uncertainty Election	/1 Avoidance Action Legal Uncertainty /2 Disapply (Avoidance Action Legal Uncertainty Election)	Specify: [EDS Field Available Election] - Optional (•) - RS	Disapply (Avoidance Action Legal Uncertainty Election)
R4			Avoidance Percentage	/1 [percentage] /2 MB Specified [Avoidance Percentage]	Specify: [EDS Field Available Election] - Optional (•) - RS	MB Specified [Avoidance Percentage]
R5			Avoidance Percentage Market	/1 [country] /2 Fallback Avoidance Percentage Market 1 (OM2)	Specify: [EDS Field Available Election] - Optional (•) - RS	Fallback Avoidance Percentage Market 1 (OM2)
R6			Avoidance Cost Consequence Election	/1 Avoidance Cost Consequence /2 Disapply (Avoidance Cost Consequence)	Specify: [EDS Field Available Election] - Optional (•) - RS	Disapply (Avoidance Cost Consequence)
R7			Return Rate	/1 [rate] /2 MB Specified [Return Rate]	Precondition: Increased Cost Consequence 1 (IndxVarSwp C&P) – Specify: [EDS Field Available Election] - Optional (•) - RS	MB Specified [Return Rate]
R8			Hedge Losses Election	/1 Exclude Counterparty Failure Gains/Losses /2 Exclude Custodian Failure Gains/Losses /3 Exclude Credit Deterioration Failure Gains/Losses /4 Exclude All Gains/Losses	Precondition: Increased Cost Consequence 1 (IndxVarSwp C&P) – Specify: [EDS Field Available Election] - Optional (•) - RS	No Fallback

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
Term:	“EE System”		<i>Extraordinary Event</i>	<i>EE Electing Party</i>	<i>Extraordinary Event Hierarchy Methodology</i>	<i>Consequence</i>
Guidance:	EE System is defined in this Table.		Specified Extraordinary Event.	Specified EE Electing Party	Specified Extraordinary Event Hierarchy Methodology.	Specified Consequence in respect of the relevant Extraordinary Event.
R1	“EE System 1.1 (IndxVarSwp – OM1)”		Index Cancellation 1	<i>Not Relevant</i>	Extraordinary Event Hierarchy Methodology (Calculation Agent)	<i>Index Cancellation and Payment – (Cancellation Amount System 1.1 (IndxVarSwp C&P))</i>
R2			<i>Change in Law – (CIL System 1.1 (0 days))</i>	MB Specified [<i>EE Electing Party</i>]		<i>Cancellation and Payment (Prescribed) – (Cancellation Amount System 1.1 (IndxVarSwp C&P))</i>
R3			Index Modification 1 (IndxVarSwp)	<i>Not Relevant</i>		Index Modification Consequence 1 (USD)
R4	“EE System 1.2 (IndxVarSwp – OM2)”		<i>Index Cancellation</i>	<i>Not Relevant</i>	Extraordinary Event Hierarchy Methodology (Calculation Agent)	<i>Index Cancellation and Payment – (Cancellation Amount System 1.1 (IndxVarSwp C&P))</i>
R5			<i>Change in Law – (CIL System 1.1 (0 days))</i>	<i>Calculation Agent</i>		<i>Cancellation and Payment (Prescribed) – (Cancellation Amount System 1.1 (IndxVarSwp C&P))</i>
R6			Index Modification 2 (IndxVarSwp)	<i>Not Relevant</i>		Primary Derivatives Exchange Adjustment (Cancellation)

SECTION 1.H.3 – TABLES RELATING TO AVOIDANCE SYSTEMS

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

	C1		C2	C3	C4	C5	C6	C7
Term:	“Avoidance System”		<i>Avoidance Election</i>	<i>Avoidance Action Legal Uncertainty Election</i>	<i>Avoidance Percentage</i>	<i>Avoidance Percentage Market</i>	<i>Avoidance Cost Consequence Election</i>	<i>Avoidance Cost Incurrence System</i>
Guidance:	Avoidance System is defined in this Table.		Specified Avoidance Election.	Specified Avoidance Action Legal Uncertainty Election.	Specified Avoidance Percentage.	Specified Avoidance Percentage Market.	Specified Avoidance Cost Consequence Election.	Specified Avoidance Cost Incurrence System
R1	“ Avoidance System 1.1 (CIL Avoidance) ”		<i>CIL Avoidance</i>	EDS Specified [<i>Avoidance Action Legal Uncertainty Election</i>]	EDS Specified [<i>Avoidance Percentage</i>]	EDS Specified [<i>Avoidance Percentage Market</i>]	EDS Specified [<i>Avoidance Cost Consequence Election</i>]	Avoidance Cost Incurrence System 1.1

SECTION 1.H.4 – TABLES RELATING TO AVOIDANCE COST INCURRENCE SYSTEMS

Table 1.H.4.01 – Avoidance Cost Incurrence System 1
(MULTI-CONDITION TABLE)

	C1	C2	C3	C4	C5	C6	C7
Term:	“Avoidance Cost Incurrence System”	Avoidance Cost Consequence Election	Increased Cost Event	Increased Cost Consequence Election	Consequence	Return Rate	Hedge Losses Election
Guidance:	Avoidance Cost Incurrence System is defined in this Table.	Avoidance Cost Consequence Election which must be applicable for the consequences to apply.	Specified Increased Cost Event.	Specified Increased Cost Consequence Election.	Specified Consequence in respect of the relevant Increased Cost Event.	Specified Return Rate.	Specified Hedge Losses Election.
R1	“Avoidance Cost Incurrence System 1.1”	Avoidance Cost Consequence	Avoidance Cost Incurrence	Increased Cost Consequence – Avoidance Cost Consequence	Increased Cost Consequence	EDS Specified [Return Rate]	EDS Specified [Hedge Losses Election]
R2		Disapply (Avoidance Cost Consequence)	Not Relevant		Cancellation and Payment (Prescribed) – (Cancellation Amount System 1.1 (IndxVarSwp C&P))	Not Relevant	

SECTION 1.H.5 – TABLES RELATING TO EXTRAORDINARY EVENT SYSTEMS

Table 1.H.5.01 – CIL System 1
(SINGLE-CONDITION TABLE)

	C1	C2
Term:	“CIL System”	CIL Number of Days
Guidance:	CIL System is defined in this Table.	Specified number of calendar days.
R1	“CIL System 1.1 (0 days)”	0 calendar days

SECTION 1.H.6 – TABLES RELATING TO CONSEQUENCE SYSTEMS

Table 1.H.6.01 – 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 Cancellation Amount.	Specified Agreed Formula.
R1	“Cancellation Amount System 1.1 (IndxVarSwp C&P)”	Agreed Formula	IndxVarSwp C&P Formula

ARTICLE 1.I – DISPUTE RESOLUTION CONVENTIONS

SECTION 1.I.1 – TABLES RELATING TO DISPUTE RESOLUTION CONVENTIONS

Table 1.I.1.01 – Dispute Resolution Convention 1
(SINGLE-CONDITION TABLE)

	C1	C2	C3	C4	C5	C6
Term:	“Convention”	System	EDS Field	EDS Field Available Election	EDS Field Parameters	EDS Field Fallback
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.
R1	“Dispute Resolution Convention 1.1 (EDS Specified)”	Dispute Resolution System 1.1 (EDS Specified)	Dispute Resolution Election	/1 Dispute Resolution /2 Disapply (Dispute Resolution)	Specify: [EDS Field Available Elections] - Optional (•) - RS	Disapply (Dispute Resolution)
R2			Dispute Notice Deadline	/1 [Time Election] /2 MB Specified [Dispute Notice Deadline]	Precondition: Dispute Resolution – Specify: [EDS Field Available Elections] - Optional (•) - RS	MB Specified [Dispute Notice Deadline]
R3			Reference City	/1 [city] /2 MB Specified [Reference City]	Precondition: Dispute Resolution – Specify: [EDS Field Available Elections] - Optional (•) - RS	MB Specified [Reference City]
R4			Disregard Default Payment/Delivery Obligations Election	/1 Disregard Default Payment/Delivery Obligations /2 Disapply (Disregard Default Payment/Delivery Obligations)	Precondition: Dispute Resolution – Specify: [EDS Field Available Elections] - Optional (•) - RS	Disapply (Disregard Default Payment/Delivery Obligations)
R5			Dispute Resolution Payment Election	/1 Payment/Delivery of Undisputed Amount Only /2 Payment/Delivery of Original Amount /3 Payment/Delivery of Half Disputed Amount /4 Escrow of Disputed Amount	Precondition: Dispute Resolution – Specify: [EDS Field Available Elections] - Required (•) - RS	No Fallback
R6			Escrow of Disputed Amount Alternative Election	/1 Payment/Delivery of Undisputed Amount Only /2 Payment/Delivery of Original Amount /3 Payment/Delivery of Half Disputed Amount /4 Disapply (Escrow of Disputed Amount Alternative Election)	Precondition: Escrow of Disputed Amount – Specify: [EDS Field Available Elections] - Required (•) - RS	Disapply (Escrow of Disputed Amount Alternative Election)
R7		Resolution Process System 1.1 (EDS Specified)	Resolution Process Election	/1 Standard Resolution Process /2 Anonymous Resolution Process	Precondition: Dispute Resolution – Specify: [EDS Field Available Elections] - Required (•) - RS	No Fallback
R8			Party Resolution Deadline	/1 [Time Election] /2 MB Specified [Party Resolution Deadline]	Precondition: Dispute Resolution – Specify: [EDS Field Available Elections] - Optional (•) - RS	MB Specified [Party Resolution Deadline]
R9			Selection Deadline	/1 [Time Election] /2 MB Specified [Selection Deadline]	Precondition: Dispute Resolution – Specify: [EDS Field Available Elections] - Optional (•) - RS	MB Specified [Selection Deadline]
R10			Determination Deadline	/1 [Time Election] /2 MB Specified [Determination Deadline]	Precondition: Dispute Resolution – Specify: [EDS Field Available Elections] - Optional (•) - RS	MB Specified [Determination Deadline]
R11			Determination Election	/1 Commercial Reasonableness Determination /2 Dealer Poll	Precondition: Dispute Resolution – Specify: [EDS Field Available Elections] - Required (•) - RS	No Fallback
R12			Minimum Number of Responders Election	/1 one /2 two /3 MB Specified [Minimum Number of Responders]	Precondition: Dispute Resolution – Specify: [EDS Field Available Elections] - Optional (•) - RS	MB Specified [Minimum Number of Responders]
R13			Resolver Determination Election	/1 Resolver Determination /2 Disapply (Resolver Determination)	Precondition: Dispute Resolution – Specify: [EDS Field Available Elections] - Required (•) - RS	Disapply (Resolver Determination)
R14			CDR Costs Allocation Election	/1 Loser Pays /2 Split the Costs /3 MB Specified [CDR Costs Allocation Election]	Precondition: Dispute Resolution – Specify: [EDS Field Available Elections] - Optional (•) - RS	MB Specified [CDR Costs Allocation Election]

SECTION 1.I.2 – TABLES RELATING TO DISPUTE RESOLUTION SYSTEMS

Table 1.I.2.01 – Dispute Resolution System 1
(SINGLE-CONDITION TABLE)

	C1	C2	C3	C4	C5	C6	C7
Term:	“Dispute Resolution System”	<i>Dispute Resolution Election</i>	<i>Dispute Notice Deadline</i>	<i>Reference City</i>	<i>Disregard Default Payment/Delivery Obligations Election</i>	<i>Dispute Resolution Payment Election</i>	<i>Escrow of Disputed Amount Alternative Election</i>
Guidance:	Dispute Resolution System is defined in this Table.	Specified Dispute Resolution Election.	Specified Time Election in respect of the Dispute Notice Deadline.	Specified Reference City.	Specified Disregard Default Payment/Delivery Obligations Election.	Specified Dispute Resolution Payment Election.	Specified Escrow of Disputed Amount Election.
R1	“Dispute Resolution System 1.1 (EDS Specified)”	EDS Specified [Dispute Resolution Election]	EDS Specified [Dispute Notice Deadline]	EDS Specified [Reference City]	EDS Specified [Disregard Default Payment/Delivery Obligations Election]	EDS Specified [Dispute Resolution Payment Election]	EDS Specified [Escrow of Disputed Amount Alternative Election]

SECTION 1.I.3 – TABLES RELATING TO RESOLUTION PROCESS SYSTEMS

Table 1.I.3.01 – Resolution Process System 1
(SINGLE-CONDITION TABLE)

	C1	C2	C3	C4	C5	C6	C7	C8	C9
Term:	“Resolution Process System”	<i>Resolution Process Election</i>	<i>Party Resolution Deadline</i>	<i>Selection Deadline</i>	<i>Determination Deadline</i>	<i>Determination Election</i>	<i>Minimum Number of Responders</i>	<i>Resolver Determination Election</i>	<i>CDR Costs Allocation Election</i>
Guidance:	Resolution Process System is defined in this Table.	Specified Resolution Process Election.	Specified Time Election in respect of the Party Resolution Deadline.	Specified Time Election in respect of the Selection Deadline Date.	Specified Time Election in respect of the Determination Deadline Date.	Specified Determination Election.	Specified Minimum Number of Responders.	Specified Resolver Determination Election.	Specified CDR Costs Allocation Election.
R1	“Resolution Process System 1.1 (EDS Specified)”	EDS Specified [Resolution Process Election]	EDS Specified [Party Resolution Deadline]	EDS Specified [Selection Deadline]	EDS Specified [Determination Deadline]	EDS Specified [Determination Election]	EDS Specified [Minimum Number of Responders]	EDS Specified [Resolver Determination Election]	EDS Specified [CDR Costs Allocation Election]

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
Term:	“Convention”	System	EDS Field	EDS Field Available Election	EDS Field Parameters	EDS Field Fallback
Guidance:	Settlement Method 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.
R1	“Settlement Method Convention 1.1 (EDS Specified)”	Settlement Amount System 1.1 (EDS Specified)	Settlement Currency	[currency]	Specify: [currency] - Required (•) - TS	No Fallback
R2		Cash Settlement Disruption Event System 1.1	Not Relevant			
R3		Settlement Cycle System 1.1 (Agreed Settlement Cycle)	Settlement Cycle – Agreed	/1 [number of EDS Specified [Type of Day]] /2 Two Currency Business Days – (Settlement Currency)	Specify: [EDS Field Available Election] - Optional (•) - RS/TS	Two Currency Business Days – (Settlement Currency)
R4		Rounding System 1.1 (CalcAgent)	Not Relevant			
R5	“Settlement Method Convention 1.2 (USD)”	Settlement Amount System 1.2 (USD)	Not Relevant			
R6		Cash Settlement Disruption Event System 1.1	Not Relevant			
R7		Settlement Cycle System 1.1 (Agreed Settlement Cycle)	Settlement Cycle – Agreed	/1 [number of EDS Specified [Type of Day]] /2 Three Currency Business Days – (Settlement Currency)	Specify: [EDS Field Available Election] - Optional (•) - RS/TS	Three Currency Business Days – (Settlement Currency)
R8		Rounding System 1.1 (CalcAgent)	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
Term:	“Settlement Amount System”		<i>ED Transaction Cash Settlement Amount</i>	<i>Settlement Currency</i>
Guidance:	Settlement Amount System is defined in this Table.		Specified ED Transaction Cash Settlement Amount.	Specified Settlement Currency.
R1	“Settlement Amount System 1.1 (EDS Specified)”		<i>EO Cash Settlement Amount</i>	EDS Specified [<i>Settlement Currency</i>]
R2	“Settlement Amount System 1.2 (USD)”		<i>EO Cash Settlement Amount</i>	USD

SECTION 1.J.3 – TABLES RELATING TO SETTLEMENT DISRUPTION EVENT SYSTEMS

Table 1.J.3.01 – Cash Settlement Disruption Event System 1
(SINGLE-CONDITION TABLE)

	C1		C2	C3
Term:	“Cash Settlement Disruption Event System”		<i>Settlement Disruption Event</i>	<i>Settlement Disruption Consequence</i>
Guidance:	Cash Settlement Disruption Event System is defined in this Table.		Specified Settlement Disruption Event.	Specified Settlement Disruption Consequence.
R1	“Cash Settlement Disruption Event System 1.1”		<i>Currency BD – Cash Settlement Disruption</i>	<i>Cash Settlement Disruption Consequence</i>

SECTION 1.J.4 – TABLES RELATING TO SETTLEMENT CYCLE SYSTEMS

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

	C1		C2
Term:	“Settlement Cycle System”		<i>Settlement Cycle – Agreed</i>
Guidance:	Settlement Cycle System is defined in this Table.		Specified Settlement Cycle – Agreed.
R1	“Settlement Cycle System 1.1 (Agreed Settlement Cycle)”		EDS Specified [<i>Settlement Cycle – Agreed</i>]

SECTION 1.J.5 – TABLES RELATING TO ROUNDING SYSTEMS

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

	C1		C2
Term:	“Rounding System”		<i>Rounding Calculation Methodology</i>
Guidance:	Rounding System is defined in this Table.		Specified Rounding Calculation Methodology.
R1	“Rounding System 1.1 (CalcAgent)”		Calculation Agent Rounding Calculation Methodology

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	C2	C3	C4	C5	C6
	“Convention”		EDS Field	EDS Field Available Election	EDS Field Parameters	EDS Field Fallback
Guidance:	Notice 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.
R1	“Notice Convention 1.1 (OM1)”	Notice System 1.1	Not Relevant			
R2		Notice City System 1.1 (EDS Specified)	Notice City – (Trade Party 1)	[city]	Specify: [city] - Optional (•) - RS	New York
R3			Notice City – (Trade Party 2)	[city]	Specify: [city] - Optional (•) - RS	New York
R4			Notice City – (Trade Party 1 Notice Agent)	[city]	Precondition: Trade Party 1 Notice Agent – Specify: [EDS Field Available Elections] - Optional (•) - RS	New York
R5			Notice City – (Trade Party 2 Notice Agent)	[city]	Precondition: Trade Party 2 Notice Agent – Specify: [EDS Field Available Elections] - Optional (•) - RS	New York
R6	“Notice Convention 1.2 (OM2)”	Notice System 1.1	Not Relevant			
R7		Notice City System 1.1 (EDS Specified)	Notice City – (Trade Party 1)	[city]	Specify: [city] - Optional (•) - RS	London
R8			Notice City – (Trade Party 2)	[city]	Specify: [city] - Optional (•) - RS	London
R9			Notice City – (Trade Party 1 Notice Agent)	[city]	Precondition: Trade Party 1 Notice Agent – Specify: [EDS Field Available Elections] - Optional (•) - RS	London
R10			Notice City – (Trade Party 2 Notice Agent)	[city]	Precondition: Trade Party 2 Notice Agent – Specify: [EDS Field Available Elections] - Optional (•) - RS	London

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

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

Term:	C1	C2	C3	C4	C5
	“Notice System”		Notice Form	Notice Delivery Method	Notice Cut-off Time
Guidance:	Notice System is defined in this Table.	Specified Type of Notice.	Specified Notice Form in respect of the relevant Type of Notice.	Specified Notice Delivery Method in respect of the relevant Type of Notice.	Specified Notice Cut-off Time in respect of the relevant Type of Notice.
R1	“Notice System 1.1”	ADE Information Notice	(Written)	(Delivered not Orally)	Settlement Currency Business Day – COB
R2		Dispute Notice			Dispute Notice Deadline
R3		EE Notice	(Oral or Written)	(Delivered All)	Settlement Currency Business Day – COB
R4		Increased Cost Notice			

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”		Party	Notice City
Guidance:	Notice City System is defined in this Table.		Applicable Party.	Specified Notice City.
R1	“Notice City System 1.1 (EDS Specified)”		Trade Party 1	EDS Specified [<i>Notice City</i>]
R2			Trade Party 2	
R3			Trade Party 1 Notice Agent	
R4			Trade Party 2 Notice Agent	

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 (ED Transaction)
(SINGLE-CONDITION TABLE)

	C1		C2	C3	C4	C5	C6
Term:	“Convention”		System	EDS Field	EDS Field Available Election	EDS Field Parameters	EDS Field Fallback
Guidance:	General Agreements and Representations 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.
R1	“General Agreements and Representations Convention 1.1 (ED Transaction)”		General Agreements System 1.1	Date of the Relevant Master Agreement	[date]	Specify: [date] - Required (•) - RS	No Fallback
R2				2011 Definitions Version Number	/1 [Main Book version number and Appendix version number] /2 Fallback 2011 Definitions Version Number	Specify: [EDS Field Available Election] - Optional (•) - RS	Fallback 2011 Definitions Version Number
R3	“General Agreements and Representations Convention 1.2 (ED Transaction)”		General Agreements System 1.2	Relevant Master Agreement	/1 [agreement] /2 Relevant ISDA Master Agreement	Specify: [EDS Field Available Election] - Optional (•) - RS	Relevant ISDA Master Agreement
R4				Date of the Relevant Master Agreement	[date]	Specify: [date] - Required (•) - RS	No Fallback
R5				2011 Definitions Version Number	/1 [Main Book version number and Appendix version number] /2 Fallback 2011 Definitions Version Number	Specify: [EDS Field Available Election] - Optional (•) - RS	Fallback 2011 Definitions Version Number

Table 1.L.1.02 – General Agreements and Representations Convention 2 (ED Leg)
(SINGLE-CONDITION TABLE)

	C1		C2	C3	C4	C5	C6
Term:	“Convention”		System	EDS Field	EDS Field Available Election	EDS Field Parameters	EDS Field Fallback
Guidance:	General Agreements and Representations 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.
R1	“General Agreements and Representations Convention 2.1 (Index – OM1)”		Trade Representations System 1.1 (Index – ECP)	Not Relevant			
R2	“General Agreements and Representations Convention 2.2 (Index – OM2)”		Trade Representations System 1.2 (Index)	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
Term:	“General Agreements System”		Relevant Master Agreement	Date of the Relevant Master Agreement	2011 Definitions Version Number
Guidance:	General Agreements System is defined in this Table.		Specified Relevant Master Agreement.	Specified Date of the Relevant Master Agreement.	Specified 2011 Definitions Version Number.
R1	“General Agreements System 1.1”		<i>Relevant ISDA Master Agreement</i>	EDS Specified [Date of the Relevant Master Agreement]	EDS Specified [2011 Definitions Version Number]
R2	“General Agreements System 1.2”		EDS Specified [Relevant Master Agreement]	EDS Specified [Date of the Relevant Master Agreement]	EDS Specified [2011 Definitions Version Number]

SECTION 1.L.3 –TABLES RELATING TO TRADE REPRESENTATIONS SYSTEMS

Table 1.L.3.01 – 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 – ECP)”		&1 Additional Acknowledgments &2 Agreements and Acknowledgments Regarding Hedging Activities &3 Eligible Contract Participant &4 Index Disclaimer Representation &5 Non-Reliance Representation &6 MSA Specified [any additional provisions]
R2	“Trade Representations System 1.2 (Index)”		&1 Additional Acknowledgments &2 Agreements and Acknowledgments Regarding Hedging Activities &3 Index Disclaimer Representation &4 Non-Reliance Representation &5 MSA Specified [any additional provisions]

PART 2

EQUITY DERIVATIVES SUPPLEMENT TEMPLATES

ARTICLE 2.A – EQUITY DERIVATIVES SUPPLEMENT TEMPLATES

The Tables below provide a summary of terms to aid in the completion of an Equity Derivatives Supplement in respect of an ED Transaction. Each Equity Derivatives Supplement Template contains in its name the name of an ED Transaction Type followed by “Template” in the form of “[ED Transaction Type] Template”. Once the Parties have identified in a document the specific ED Transaction Type to which the Equity Derivatives Supplement relates, per the terms of such ED Transaction Type, they shall agree on Data in relation to each relevant EDS Field in accordance with such EDS Field’s EDS Field Parameters. Each numbered Row, under the Column titled “EDS Field”, presents an EDS Field applicable to the relevant ED Transaction Type and, under the Column titled “EDS Field Parameters”, presents the EDS Field Parameters applicable to the EDS Field in the same numbered Row. Note that each Equity Derivatives Supplement Template simply presents a summary of terms provided in Part 1 of the Appendix in relation to each ED Transaction Type and, as such, is presented for ease of reference and information purposes only and shall have no effect whatsoever in respect of the 2011 Definitions.

SECTION 2.A.1 – TABLES RELATING TO INDXVARSWP EQUITY DERIVATIVES SUPPLEMENT TEMPLATES

Table 2.A.1.01 – IndxVarSwp-1 ED Transaction Type (Single/Multi-Exchange Index – OM1 – All Parties) Template 1
(NON-STANDARD TABLE)

	EDS Field	EDS Field Parameters
Guidance:	EDS Term for which an Election is to be agreed on in the RS or TS.	Parameters and conditions for completing the EDS Field.
“Equity Derivatives Supplement Template”	“IndxVarSwp-1 ED Transaction Type (Single/Multi-Exchange Index – OM1 – All Parties) Template”	
	RELATIONSHIP SUPPLEMENT	
	Designated Entities Convention Terms	
R1	Trade Party 1	Specify: [party] - Required (•) - RS
R2	Trade Party 2	Specify: [party] - Required (•) - RS
R3	Calculation Agent	Specify: [EDS Field Available Election] - Optional (•) - RS
R4	ED Hedging Party	Specify: [EDS Field Available Election] - Optional (••) - RS
R5	Equity Derivatives Supplement Preparer	Specify: [EDS Field Available Election] - Optional (•) - RS
R6	Trade Party 1 Notice Agent	Specify: [EDS Field Available Election] - Optional (•) - RS
R7	Trade Party 2 Notice Agent	Specify: [EDS Field Available Election] - Optional (•) - RS
	Dispute Resolution Convention Terms	
R8	Dispute Resolution Election	Specify: [EDS Field Available Elections] - Optional (•) - RS
R9	Dispute Notice Deadline	Precondition: Dispute Resolution – Specify: [EDS Field Available Elections] - Optional (•) - RS
R10	Reference City	Precondition: Dispute Resolution – Specify: [EDS Field Available Elections] - Optional (•) - RS
R11	Disregard Default Payment/Delivery Obligations Election	Precondition: Dispute Resolution – Specify: [EDS Field Available Elections] - Optional (•) - RS
R12	Dispute Resolution Payment Election	Precondition: Dispute Resolution – Specify: [EDS Field Available Elections] - Required (•) - RS
R13	Escrow of Disputed Amount Alternative Election	Precondition: Escrow of Disputed Amount – Specify: [EDS Field Available Elections] - Required (•) - RS
R14	Resolution Process Election	Precondition: Dispute Resolution – Specify: [EDS Field Available Elections] - Required (•) - RS
R15	Party Resolution Deadline	Precondition: Dispute Resolution – Specify: [EDS Field Available Elections] - Optional (•) - RS
R16	Selection Deadline	Precondition: Dispute Resolution – Specify: [EDS Field Available Elections] - Optional (•) - RS
R17	Determination Deadline	Precondition: Dispute Resolution – Specify: [EDS Field Available Elections] - Optional (•) - RS

Table 2.A.1.01 – IndxVarSwp-1 ED Transaction Type (Single/Multi-Exchange Index – OM1 – All Parties) Template 1
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[Back to Table 1.A.1.01](#)

	EDS Field	EDS Field Parameters
Guidance:	EDS Term for which an Election is to be agreed on in the RS or TS.	Parameters and conditions for completing the EDS Field.
“Equity Derivatives Supplement Template”	“IndxVarSwp-1 ED Transaction Type (Single/Multi-Exchange Index – OM1 – All Parties) Template”	
R18	Determination Election	Precondition: Dispute Resolution – Specify: [EDS Field Available Elections] - Required (•) - RS
R19	Minimum Number of Responders Election	Precondition: Dispute Resolution – Specify: [EDS Field Available Elections] - Optional (•) - RS
R20	Resolver Determination Election	Precondition: Dispute Resolution – Specify: [EDS Field Available Elections] - Required (•) - RS
R21	CDR Costs Allocation Election	Precondition: Dispute Resolution – Specify: [EDS Field Available Elections] - Optional (•) - RS
	Date Convention Terms	
R22	Fixed Period – (Determination Deadline Date)	Precondition: Dispute Resolution – Specify: [EDS Field Available Election] - Optional (•) - RS
R23	Fixed Period – (Dispute Notice Deadline Date)	Precondition: Dispute Resolution – Specify: [EDS Field Available Election] - Optional (•) - RS
R24	Fixed Period – (Party Resolution Deadline Date)	Precondition: Dispute Resolution – Specify: [EDS Field Available Election] - Optional (•) - RS
R25	Fixed Period – (Selection Deadline Date)	Precondition: Dispute Resolution – Specify: [EDS Field Available Election] - Optional (•) - RS
	Settlement Method Convention Terms	
R26	Settlement Cycle – Agreed	Specify: [EDS Field Available Election] - Optional (•) - RS/TS
	Notice Convention Terms	
R27	Notice City – (Trade Party 1)	Specify: [city] - Optional (•) - RS
R28	Notice City – (Trade Party 2)	Specify: [city] - Optional (•) - RS
R29	Notice City – (Trade Party 1 Notice Agent)	Precondition: Trade Party 1 Notice Agent – Specify: [EDS Field Available Elections] - Optional (•) - RS
R30	Notice City – (Trade Party 2 Notice Agent)	Precondition: Trade Party 2 Notice Agent – Specify: [EDS Field Available Elections] - Optional (•) - RS
	General Agreements and Representations Convention Terms	
R31	Date of the Relevant Master Agreement	Specify: [date] - Required (•) - RS
R32	2011 Definitions Version Number	Specify: [EDS Field Available Election] - Optional (•) - RS
	TRANSACTION SUPPLEMENT	
	EO Convention Terms	
R33	Valuation Feature (Variance Cap)	Specify: [EDS Field Available Election] - Optional (•) - TS
R34	Valuation Feature (Variance Strike)	Specify: [EDS Field Available Election] - Required (•) - TS
R35	Variance Amount	Specify: [Value] - Required (•) - TS
R36	Variance Strike Price	Precondition: Variance Strike – Specify: [Value] - Required (•) - TS
R37	Volatility Strike Price	Precondition: Volatility Strike – Specify: [Value] - Required (•) - TS
R38	Variance Cap Amount	Precondition: Variance Cap – Specify: [EDS Field Available Election] - Optional (•) - TS
R39	NDIP	Specify: [EDS Field Available Election] - Optional (•) - TS
	Pricing Convention Terms	
R40	ED Leg Reference Underlier	Specify: [index] - Required (•) - TS
R41	Relevant Derivatives Contract – (Observation Period Start Date)	Precondition: OSP Index Level 5.1 – Specify: [EDS Field Available Election] - Optional (•) - TS
R42	Relevant Derivatives Contract – (Scheduled (no COS) Observation Equity Valuation Date)	Precondition: OSP Index Level 5.1 – Specify: [EDS Field Available Election] - Optional (•) - TS
R43	Primary Securities Exchange	Specify: [exchange, quotation system or execution facility] - Required (••) - TS
R44	Acceptable Securities Exchange	Specify: [EDS Field Available Election] - Optional (••) - TS
R45	Primary Derivatives Exchange	Specify: [exchange, quotation system or execution facility] - Optional (••) - TS

Table 2.A.1.01 – IndxVarSwp-1 ED Transaction Type (Single/Multi-Exchange Index – OM1 – All Parties) Template 1
{CONTINUED}

[Back to Table 1.A.1.01](#)

	EDS Field	EDS Field Parameters
Guidance:	EDS Term for which an Election is to be agreed on in the RS or TS.	Parameters and conditions for completing the EDS Field.
“Equity Derivatives Supplement Template”	“IndxVarSwp-1 ED Transaction Type (Single/Multi-Exchange Index – OM1 – All Parties) Template”	
R46	Acceptable Derivatives Exchange	Precondition: Primary Derivatives Exchange – Specify: [EDS Field Available Election] - Optional (••) - TS
R47	Pricing Disruption Securities Exchange	Specify: [EDS Field Available Election] - Optional (••) - TS
R48	Pricing Disruption Derivatives Exchange	Specify: [EDS Field Available Election] - Optional (••) - TS
R49	Pricing Election – (Observation Period Start Date)	Specify: [EDS Field Available Election] - Optional (•) - TS
R50	Agreed Price – (Observation Period Start Date)	Precondition: Agreed Value 1.1 (Agreed Price) – Specify: [Value] - Required (•) - TS
R51	Pricing Election – (Observation Equity Valuation Date)	Specify: [EDS Field Available Election] - Optional (•) - TS
	Date Convention Terms	
R52	Trade Date	Specify: [date] - Required (•) - TS
R53	Observation Equity Valuation Date	Specify: [date] - Required (•) - TS
R54	Observation Period Start Date	Specify: [EDS Field Available Election] - Optional (•) - TS
	Designated Entities Terms	
R55	Variance Buyer	Specify: [party] - Required (•) - TS
R56	Variance Seller	Specify: [EDS Field Available Election] - Optional (•) - TS
	Settlement Method Convention	
R57	Settlement Cycle – Agreed	Specify: [EDS Field Available Election] - Optional (•) - RS/TS

Table 2.A.1.02 – IndxVarSwp-2 ED Transaction Type (Single-Exchange Index – OM2 – All Parties) Template 2
(NON-STANDARD TABLE)

	EDS Field	EDS Field Parameters
Guidance:	EDS Term for which an Election is to be agreed on in the RS or TS.	Parameters and conditions for completing the EDS Field.
“Equity Derivatives Supplement Template”	“IndxVarSwp-2 ED Transaction Type (Single-Exchange Index – OM2 – All Parties) Template”	
	RELATIONSHIP SUPPLEMENT	
	Designated Entities Convention Terms	
R1	Trade Party 1	Specify: [party] - Required (•) - RS
R2	Trade Party 2	Specify: [party] - Required (•) - RS
R3	Calculation Agent	Specify: [EDS Field Available Election] - Optional (•) - RS
R4	ED Hedging Party	Specify: [EDS Field Available Election] - Optional (••) - RS
R5	Equity Derivatives Supplement Preparer	Specify: [EDS Field Available Election] - Optional (•) - RS
R6	Trade Party 1 Notice Agent	Specify: [EDS Field Available Election] - Optional (•) - RS
R7	Trade Party 2 Notice Agent	Specify: [EDS Field Available Election] - Optional (•) - RS
	Risk Allocation Convention Terms	
R8	Avoidance Action Legal Uncertainty Election	Specify: [EDS Field Available Election] - Optional (•) - RS
R9	Avoidance Percentage	Specify: [EDS Field Available Election] - Optional (•) - RS
R10	Avoidance Percentage Market	Specify: [EDS Field Available Election] - Optional (•) - RS
R11	Avoidance Cost Consequence Election	Specify: [EDS Field Available Election] - Optional (•) - RS
R12	Return Rate	Precondition: Increased Cost Consequence 1 (IndxVarSwp C&P) – Specify: [EDS Field Available Election] - Optional (•) - RS
R13	Hedge Losses Election	Precondition: Increased Cost Consequence 1 (IndxVarSwp C&P) – Specify: [EDS Field Available Election] - Optional (•) - RS
	Dispute Resolution Convention Terms	
R14	Dispute Resolution Election	Specify: [EDS Field Available Elections] - Optional (•) - RS
R15	Dispute Notice Deadline	Precondition: Dispute Resolution – Specify: [EDS Field Available Elections] - Optional (•) - RS
R16	Reference City	Precondition: Dispute Resolution – Specify: [EDS Field Available Elections] - Optional (•) - RS
R17	Disregard Default Payment/Delivery Obligations Election	Precondition: Dispute Resolution – Specify: [EDS Field Available Elections] - Optional (•) - RS
R18	Dispute Resolution Payment Election	Precondition: Dispute Resolution – Specify: [EDS Field Available Elections] - Required (•) - RS
R19	Escrow of Disputed Amount Alternative Election	Precondition: Escrow of Disputed Amount – Specify: [EDS Field Available Elections] - Required (•) - RS
R20	Resolution Process Election	Precondition: Dispute Resolution – Specify: [EDS Field Available Elections] - Required (•) - RS
R21	Party Resolution Deadline	Precondition: Dispute Resolution – Specify: [EDS Field Available Elections] - Optional (•) - RS
R22	Selection Deadline	Precondition: Dispute Resolution – Specify: [EDS Field Available Elections] - Optional (•) - RS
R23	Determination Deadline	Precondition: Dispute Resolution – Specify: [EDS Field Available Elections] - Optional (•) - RS
R24	Determination Election	Precondition: Dispute Resolution – Specify: [EDS Field Available Elections] - Required (•) - RS
R25	Minimum Number of Responders Election	Precondition: Dispute Resolution – Specify: [EDS Field Available Elections] - Optional (•) - RS
R26	Resolver Determination Election	Precondition: Dispute Resolution – Specify: [EDS Field Available Elections] - Required (•) - RS
R27	CDR Costs Allocation Election	Precondition: Dispute Resolution – Specify: [EDS Field Available Elections] - Optional (•) - RS
	Date Convention Terms	
R28	Fixed Period – (Determination Deadline Date)	Precondition: Dispute Resolution – Specify: [EDS Field Available Election] - Optional (•) - RS
R29	Fixed Period – (Dispute Notice Deadline Date)	Precondition: Dispute Resolution – Specify: [EDS Field Available Election] - Optional (•) - RS
R30	Fixed Period – (Party Resolution Deadline Date)	Precondition: Dispute Resolution – Specify: [EDS Field Available Election] - Optional (•) - RS

Table 2.A.1.02 – IndxVarSwp-2 ED Transaction Type (Single-Exchange Index – OM2 – All Parties) Template 2
{CONTINUED}

	EDS Field	EDS Field Parameters
Guidance:	EDS Term for which an Election is to be agreed on in the RS or TS.	Parameters and conditions for completing the EDS Field.
“Equity Derivatives Supplement Template”	“IndxVarSwp-2 ED Transaction Type (Single-Exchange Index – OM2 – All Parties) Template”	
R31	Fixed Period – (Selection Deadline Date)	Precondition: Dispute Resolution – Specify: [EDS Field Available Election] - Optional (•) - RS
	Settlement Method Convention Terms	
R32	Settlement Cycle – Agreed	Specify: [EDS Field Available Election] - Optional (•) - RS/TS
	Notice Convention Terms	
R33	Notice City – (Trade Party 1)	Specify: [city] - Optional (•) - RS
R34	Notice City – (Trade Party 2)	Specify: [city] - Optional (•) - RS
R35	Notice City – (Trade Party 1 Notice Agent)	Precondition: Trade Party 1 Notice Agent – Specify: [EDS Field Available Elections] - Optional (•) - RS
R36	Notice City – (Trade Party 2 Notice Agent)	Precondition: Trade Party 2 Notice Agent – Specify: [EDS Field Available Elections] - Optional (•) - RS
	General Agreements and Representations Convention Terms	
R37	Relevant Master Agreement	Specify: [EDS Field Available Election] - Optional (•) - RS
R38	Date of the Relevant Master Agreement	Specify: [date] - Required (•) - RS
R39	2011 Definitions Version Number	Specify: [EDS Field Available Election] - Optional (•) - RS
	TRANSACTION SUPPLEMENT	
	EO Convention Terms	
R40	Valuation Feature (Variance Cap)	Specify: [EDS Field Available Election] - Optional (•) - TS
R41	Valuation Feature (Variance Strike)	Specify: [EDS Field Available Election] - Required (•) - TS
R42	Variance Amount	Specify: [Value] - Required (•) - TS
R43	Variance Strike Price	Precondition: Variance Strike – Specify: [Value] - Required (•) - TS
R44	Volatility Strike Price	Precondition: Volatility Strike – Specify: [Value] - Required (•) - TS
R45	Variance Cap Amount	Precondition: Variance Cap – Specify: [EDS Field Available Election] - Optional (•) - TS
R46	NDIP	Specify: [EDS Field Available Election] - Optional (•) - TS
	Pricing Convention Terms	
R47	ED Leg Reference Underlier	Specify: [index] - Required (•) - TS
R48	Relevant Derivatives Contract – (Observation Period Start Date)	Precondition: OSP Index Level 5.1 – Specify: [EDS Field Available Election] - Optional (•) - TS
R49	Relevant Derivatives Contract – (Scheduled (no COS) Observation Equity Valuation Date)	Precondition: OSP Index Level 5.1 – Specify: [EDS Field Available Election] - Optional (•) - TS
R50	Primary Securities Exchange	Specify: [exchange, quotation system or execution facility] - Required (•) - TS
R51	Acceptable Securities Exchange	Specify: [EDS Field Available Election] - Optional (••) - TS
R52	Primary Derivatives Exchange	Specify: [exchange, quotation system or execution facility] - Optional (••) - TS
R53	Acceptable Derivatives Exchange	Precondition: Primary Derivatives Exchange – Specify: [EDS Field Available Election] - Optional (••) - TS
R54	Pricing Disruption Securities Exchange	Specify: [EDS Field Available Election] - Optional (••) - TS
R55	Pricing Disruption Derivatives Exchange	Specify: [EDS Field Available Election] - Optional (••) - TS
R56	Pricing Election – (Observation Period Start Date)	Specify: [EDS Field Available Election] - Optional (•) - TS
R57	Agreed Price – (Observation Period Start Date)	Precondition: Agreed Value 1.1 (Agreed Price) – Specify: [Value] - Required (•) - TS
R58	Pricing Election – (Observation Equity Valuation Date)	Specify: [EDS Field Available Election] - Optional (•) - TS
	Date Convention Terms	
R59	Trade Date	Specify: [date] - Required (•) - TS
R60	Observation Equity Valuation Date	Specify: [date] - Required (•) - TS
R61	Observation Period Start Date	Specify: [EDS Field Available Election] - Optional (•) - TS
	Designated Entities Terms	
R62	Variance Buyer	Specify: [party] - Required (•) - TS
R63	Variance Seller	Specify: [EDS Field Available Election] - Optional (•) - TS
	Settlement Method Convention Terms	
R64	Settlement Currency	Specify: [currency] - Required (•) - TS

Table 2.A.1.02 – IndxVarSwp-2 ED Transaction Type (Single-Exchange Index – OM2 – All Parties) Template 2
{CONTINUED}

	EDS Field	EDS Field Parameters
Guidance:	EDS Term for which an Election is to be agreed on in the RS or TS.	Parameters and conditions for completing the EDS Field.
“Equity Derivatives Supplement Template”	“IndxVarSwp-2 ED Transaction Type (Single-Exchange Index – OM2 – All Parties) Template”	
R65	Settlement Cycle – Agreed	Specify: [EDS Field Available Election] - Optional (•) - RS/TS

Table 2.A.1.03 – IndxVarSwp-3 ED Transaction Type (Multi-Exchange Index – OM2 – All Parties) Template 3
(NON-STANDARD TABLE)

	EDS Field	EDS Field Parameters
Guidance:	EDS Term for which an Election is to be agreed on in the RS or TS.	Parameters and conditions for completing the EDS Field.
“Equity Derivatives Supplement Template”	“IndxVarSwp-3 ED Transaction Type (Multi-Exchange Index – OM2 – All Parties) Template”	
	RELATIONSHIP SUPPLEMENT	
	Designated Entities Convention Terms	
R1	Trade Party 1	Specify: [party] - Required (•) - RS
R2	Trade Party 2	Specify: [party] - Required (•) - RS
R3	Calculation Agent	Specify: [EDS Field Available Election] - Optional (•) - RS
R4	ED Hedging Party	Specify: [EDS Field Available Election] - Optional (••) - RS
R5	Equity Derivatives Supplement Preparer	Specify: [EDS Field Available Election] - Optional (•) - RS
R6	Trade Party 1 Notice Agent	Specify: [EDS Field Available Election] - Optional (•) - RS
R7	Trade Party 2 Notice Agent	Specify: [EDS Field Available Election] - Optional (•) - RS
	Risk Allocation Convention Terms	
R8	Avoidance Action Legal Uncertainty Election	Specify: [EDS Field Available Election] - Optional (•) - RS
R9	Avoidance Percentage	Specify: [EDS Field Available Election] - Optional (•) - RS
R10	Avoidance Percentage Market	Specify: [EDS Field Available Election] - Optional (•) - RS
R11	Avoidance Cost Consequence Election	Specify: [EDS Field Available Election] - Optional (•) - RS
R12	Return Rate	Precondition: Increased Cost Consequence 1 (IndxVarSwp C&P) – Specify: [EDS Field Available Election] - Optional (•) - RS
R13	Hedge Losses Election	Precondition: Increased Cost Consequence 1 (IndxVarSwp C&P) – Specify: [EDS Field Available Election] - Optional (•) - RS
	Dispute Resolution Convention Terms	
R14	Dispute Resolution Election	Specify: [EDS Field Available Elections] - Optional (•) - RS
R15	Dispute Notice Deadline	Precondition: Dispute Resolution – Specify: [EDS Field Available Elections] - Optional (•) - RS
R16	Reference City	Precondition: Dispute Resolution – Specify: [EDS Field Available Elections] - Optional (•) - RS
R17	Disregard Default Payment/Delivery Obligations Election	Precondition: Dispute Resolution – Specify: [EDS Field Available Elections] - Optional (•) - RS
R18	Dispute Resolution Payment Election	Precondition: Dispute Resolution – Specify: [EDS Field Available Elections] - Required (•) - RS
R19	Escrow of Disputed Amount Alternative Election	Precondition: Escrow of Disputed Amount – Specify: [EDS Field Available Elections] - Required (•) - RS
R20	Resolution Process Election	Precondition: Dispute Resolution – Specify: [EDS Field Available Elections] - Required (•) - RS
R21	Party Resolution Deadline	Precondition: Dispute Resolution – Specify: [EDS Field Available Elections] - Optional (•) - RS
R22	Selection Deadline	Precondition: Dispute Resolution – Specify: [EDS Field Available Elections] - Optional (•) - RS
R23	Determination Deadline	Precondition: Dispute Resolution – Specify: [EDS Field Available Elections] - Optional (•) - RS
R24	Determination Election	Precondition: Dispute Resolution – Specify: [EDS Field Available Elections] - Required (•) - RS
R25	Minimum Number of Responders Election	Precondition: Dispute Resolution – Specify: [EDS Field Available Elections] - Optional (•) - RS
R26	Resolver Determination Election	Precondition: Dispute Resolution – Specify: [EDS Field Available Elections] - Required (•) - RS
R27	CDR Costs Allocation Election	Precondition: Dispute Resolution – Specify: [EDS Field Available Elections] - Optional (•) - RS
	Date Convention Terms	
R28	Fixed Period – (Determination Deadline Date)	Precondition: Dispute Resolution – Specify: [EDS Field Available Election] - Optional (•) - RS
R29	Fixed Period – (Dispute Notice Deadline Date)	Precondition: Dispute Resolution – Specify: [EDS Field Available Election] - Optional (•) - RS

Table 2.A.1.03 – IndxVarSwp-3 ED Transaction Type (Multi-Exchange Index – OM2 – All Parties) Template 3
{ CONTINUED }

[Back to Table 1.A.1.01](#)

	EDS Field	EDS Field Parameters
Guidance:	EDS Term for which an Election is to be agreed on in the RS or TS.	Parameters and conditions for completing the EDS Field.
“Equity Derivatives Supplement Template”	“IndxVarSwp-3 ED Transaction Type (Multi-Exchange Index – OM2 – All Parties) Template”	
R30	Fixed Period – (Party Resolution Deadline Date)	Precondition: Dispute Resolution – Specify: [EDS Field Available Election] - Optional (•) - RS
R31	Fixed Period – (Selection Deadline Date)	Precondition: Dispute Resolution – Specify: [EDS Field Available Election] - Optional (•) - RS
	Settlement Method Convention Terms	
R32	Settlement Cycle – Agreed	Specify: [EDS Field Available Election] - Optional (•) - RS/TS
	Notice Convention Terms	
R33	Notice City – (Trade Party 1)	Specify: [city] - Optional (•) - RS
R34	Notice City – (Trade Party 2)	Specify: [city] - Optional (•) - RS
R35	Notice City – (Trade Party 1 Notice Agent)	Precondition: Trade Party 1 Notice Agent – Specify: [EDS Field Available Elections] - Optional (•) - RS
R36	Notice City – (Trade Party 2 Notice Agent)	Precondition: Trade Party 2 Notice Agent – Specify: [EDS Field Available Elections] - Optional (•) - RS
	General Agreements and Representations Convention Terms	
R37	Relevant Master Agreement	Specify: [EDS Field Available Election] - Optional (•) - RS
R38	Date of the Relevant Master Agreement	Specify: [date] - Required (•) - RS
R39	2011 Definitions Version Number	Specify: [EDS Field Available Election] - Optional (•) - RS
	TRANSACTION SUPPLEMENT	
	EO Convention Terms	
R40	Valuation Feature (Variance Cap)	Specify: [EDS Field Available Election] - Optional (•) - TS
R41	Valuation Feature (Variance Strike)	Specify: [EDS Field Available Election] - Required (•) - TS
R42	Variance Amount	Specify: [Value] - Required (•) - TS
R43	Variance Strike Price	Precondition: Variance Strike – Specify: [Value] - Required (•) - TS
R44	Volatility Strike Price	Precondition: Volatility Strike – Specify: [Value] - Required (•) - TS
R45	Variance Cap Amount	Precondition: Variance Cap – Specify: [EDS Field Available Election] - Optional (•) - TS
R46	NDIP	Specify: [EDS Field Available Election] - Optional (•) - TS
	Pricing Convention Terms	
R47	ED Leg Reference Underlier	Specify: [index] - Required (•) - TS
R48	Relevant Derivatives Contract – (Observation Period Start Date)	Precondition: OSP Index Level 5.1 – Specify: [EDS Field Available Election] - Optional (•) - TS
R49	Relevant Derivatives Contract – (Scheduled (no COS) Observation Equity Valuation Date)	Precondition: OSP Index Level 5.1 – Specify: [EDS Field Available Election] - Optional (•) - TS
R50	Acceptable Securities Exchange	Specify: [EDS Field Available Election] - Optional (••) - TS
R51	Primary Derivatives Exchange	Specify: [exchange, quotation system or execution facility] - Optional (••) - TS
R52	Acceptable Derivatives Exchange	Precondition: Primary Derivatives Exchange – Specify: [EDS Field Available Election] - Optional (••) - TS
R53	Pricing Disruption Securities Exchange	Specify: [EDS Field Available Election] - Optional (••) - TS
R54	Pricing Disruption Derivatives Exchange	Specify: [EDS Field Available Election] - Optional (••) - TS
R55	Pricing Election – (Observation Period Start Date)	Specify: [EDS Field Available Election] - Optional (•) - TS
R56	Agreed Price – (Observation Period Start Date)	Precondition: Agreed Value 1.1 (Agreed Price) – Specify: [Value] - Required (•) - TS
R57	Pricing Election – (Observation Equity Valuation Date)	Specify: [EDS Field Available Election] - Optional (•) - TS
	Date Convention Terms	
R58	Trade Date	Specify: [date] - Required (•) - TS
R59	Observation Equity Valuation Date	Specify: [date] - Required (•) - TS
R60	Observation Period Start Date	Specify: [EDS Field Available Election] - Optional (•) - TS
	Designated Entities Convention Terms	
R61	Variance Buyer	Specify: [party] - Required (•) - TS
R62	Variance Seller	Specify: [EDS Field Available Election] - Optional (•) - TS
	Settlement Method Convention Terms	

Table 2.A.1.03 – IndxVarSwp-3 ED Transaction Type (Multi-Exchange Index – OM2 – All Parties) Template 3
{CONTINUED}

[Back to Table 1.A.1.01](#)

	EDS Field	EDS Field Parameters
Guidance:	EDS Term for which an Election is to be agreed on in the RS or TS.	Parameters and conditions for completing the EDS Field.
“Equity Derivatives Supplement Template”	“IndxVarSwp-3 ED Transaction Type (Multi-Exchange Index – OM2 – All Parties) Template”	
R63	Settlement Currency	Specify: [currency] - Required (•) - TS
R64	Settlement Cycle – Agreed	Specify: [EDS Field Available Election] - Optional (•) - RS/TS

PART 3

NEW DEFINED TERMS AND SUPPLEMENTAL OPERATIVE PROVISIONS

ARTICLE 3.A – AMENDMENTS AND SUPPLEMENTS TO THE MAIN BOOK

SECTION 3.A.1 – AMENDMENTS TO THE MAIN BOOK

- 3.A.1.1 **ED Transaction Settlement Date.** Sections 16.2.4 of the Main Book shall be deleted and replaced with the following:
- “16.2.4 “**ED Transaction Settlement Date**” means, in relation to an ED Transaction and a Leg, each such date determined in accordance with the Date Selection Methodology Specified for ED Transaction Settlement Dates, or if no Date Selection Methodology is Specified for ED Transaction Settlement Dates, each date on which one of more ED Transaction Cash Settlement Amounts or ED Transaction Physical Settlement Amounts are due in relation to that ED Transaction or Leg.”
- 3.A.1.2 **Observation Period End Date and Observation Period Start Date.** Sections 5.1.1(lix) and 5.1.1(lx) of the Main Book shall be deleted and replaced with the following:
- “(lix) “**Observation Period End Date**” means, in relation to an ED Leg for which Observation is Specified as a Feature and Observation Period is Specified, each such date determined in accordance with the Date Selection Methodology Specified for Observation Period End Dates.”
- “(lx) “**Observation Period Start Date**” means, in relation to an ED Leg for which Observation is Specified as a Feature and Observation Period is Specified, each such date determined in accordance with the Date Selection Methodology Specified for Observation Period Start Dates.”
- 3.A.1.3 **Party.** Section 1.3.1 of the Main Book shall be amended by deleting the last sentence.
- 3.A.1.4 **Price Determination Date.** Section 5.3.2 of the Main Book shall be deleted and replaced with the following:
- “5.3.2 “**Price Determination Date**” means, in relation to an ED Leg and/or Pricing Group, each such date determined in accordance with the Date Selection Methodology Specified for Price Determination Dates.”
- 3.A.1.5 **Pricing Disruption Exchange.** Section 2.6.15 of the Main Book shall be amended by replacing the words “Type of Exchange” in the second line with “[Type of Disruption Exchange](#)”.
- 3.A.1.6 **Waterfall of Selectable Consequences.** Section 20.3.1(i) of the Main Book shall be deleted and replaced with the following:
- “(i) an ATC Event and an SC Event, Section 20.5.1 (*Waterfall of Selectable Consequences*) shall apply; provided, however, that if no Selectable Consequence has been otherwise Specified by the Parties in relation to an Automatically Applied Extraordinary Event, Ignore Event shall be deemed Specified as the Selectable Consequence for such Automatically Applied Extraordinary Event;”

SECTION 3.A.2 – SUPPLEMENTS TO THE MAIN BOOK

- 3.A.2.1 “**Additional Disruption Event**” means, in addition to any other definition provided for Additional Disruption Event in Section 19.1.3 of the Main Book, each of:
- (i) [Index Cancellation 1](#);
 - (ii) [Index Modification 1 \(IndxVarSwp\)](#); and
 - (iii) [Index Modification 2 \(IndxVarSwp\)](#).
- 3.A.2.2 “**Automatically Triggered Consequence Event**” means, in addition to any other definition provided for Automatically Triggered Consequence Event in Section 20.2.1 of the Main Book, each of:
- (i) [Index Cancellation 1](#);
 - (ii) [Index Modification 1 \(IndxVarSwp\)](#); and
 - (iii) [Index Modification 2 \(IndxVarSwp\)](#).
- 3.A.2.3 “**Date Selection Methodology**” means, in addition to any other definition provided for Date Selection Methodology in Section 5.4.1 of the Main Book, each of:
- (i) [EDS Specified \[X\]](#);
 - (ii) [EDS Specified \[Time Period Election\] Following \[X\]](#);
 - (iii) [Observation Dates Methodology 1](#);
 - (iv) [MB Specified \[X\]](#); and
 - (v) [\[Type of Date\]](#).
- 3.A.2.4 “**Derivatives Contract Selection Methodology**” means, in addition to any other definition provided for Derivatives Contract Selection Methodology in Section 2.3.4 of the Main Book, each of:
- (i) [Default Exchange-traded Contract 1 \(USD\)](#);
 - (ii) [Default Exchange-traded Contract 2 \(Primary Derivatives Exchange\)](#);
 - (iii) [EDS Specified \[X\]](#);
 - (iv) [Expiring Contract 1 \(Observation Period Start Date\)](#); and
 - (v) [Index Derivatives Contract Methodology 1](#).
- 3.A.2.5 “**ED Leg Reference Underlier Feature**” means, in addition to any other definition provided for ED Leg Reference Underlier Feature in Section 3.6.1 of the Main Book, each of:
- (i) [“Single/Multi-Exchange Index”](#).
- 3.A.2.6 “**Eligible Day Type**” means, in addition to any other definition provided for Eligible Day Type in Section 5.7.1 of the Main Book, any Specified Type of Day.
- 3.A.2.7 “**EO Methodology**” means, in addition to any other definition provided for EO Methodology in Section 16.3.12 of the Main Book, each of:
- (i) [EO Methodology 1 \(IndxVarSwp – Variance Cap\)](#); and
 - (ii) [EO Methodology 2 \(IndxVarSwp – No Variance Cap\)](#).
- 3.A.2.8 “**Extraordinary Event Hierarchy Methodology**” means, in addition to any other definition provided for Extraordinary Event Hierarchy Methodology in Section 19.14.2 of the Main Book, each of:
- (i) [Extraordinary Event Hierarchy Methodology \(Calculation Agent\)](#).

- 3.A.2.9 **“Index Composition Determination Methodology”** means, in addition to any other definition provided for Index Composition Determination Methodology in Section 2.4.4 of the Main Book, each of:
- (i) [Calculation Agent Index Composition Determination Methodology](#).
- 3.A.2.10 **“Pricing Date”** means, in addition to any other definition provided for Pricing Date in Section 5.3.1 of the Main Book, each of:
- (i) [Observation Equity Valuation Date](#);
 - (ii) [Observation Period Start Date](#); and
 - (iii) [Observation Period End Date](#).
- 3.A.2.11 **“Pricing Disruption Event Hierarchy Methodology”** means, in addition to any other definition provided for Pricing Disruption Event Hierarchy Methodology in Section 9.10.2 of the Main Book, each of:
- (i) [Pricing Disruption Event Hierarchy Methodology \(Calculation Agent\)](#).
- 3.A.2.12 **“Rounding Calculation Methodology”** means, in addition to any other definition provided for Rounding Calculation Methodology in Section 15.3.2 of the Main Book, each of the following terms:
- (i) [Calculation Agent Rounding Calculation Methodology](#).
- 3.A.2.13 **“Selectable Consequence”** means, in addition to any other definition provided for Selectable Consequence in Section 20.2.7 of the Main Book, each of:
- (i) [Index Modification Consequence 1 \(USD\)](#);
 - (ii) [Primary Derivatives Exchange Adjustment \(Cancellation\)](#); and
 - (iii) [Primary Derivatives Exchange Adjustment 1](#).
- 3.A.2.14 **“Selectable Consequence Event”** means, in addition to any other definition provided for Selectable Consequence Event in Section 20.2.8 of the Main Book, each of:
- (i) [Index Cancellation 1](#);
 - (ii) [Index Modification 1 \(IndxVarSwp\)](#); and
 - (iii) [Index Modification 2 \(IndxVarSwp\)](#).
- 3.A.2.15 **“Type of Day Selection Methodology”** means, in addition to any other definition provided for Type of Day Selection Methodology in Section 5.8.1 of the Main Book, each of:
- (i) [\[Eligible Day Type\]](#); and
 - (ii) [Pricing Day Methodology 1](#).
- 3.A.2.16 **“Valuation Feature”** means, in addition to any other definition provided for Valuation Feature in Section 3.7.1 of the Main Book, each of:
- (i) **“Variance Cap”**;
 - (ii) **“Variance Strike”**;
 - (iii) **“No Variance Cap”**; and
 - (iv) **“Volatility Strike”**.
- 3.A.2.17 **Agreed Price**. For purposes of determining an **“Agreed Price”** in accordance with the terms of Section 8.4.1(i) of the Main Book, each of the following shall constitute an Agreed Price:
- (i) [Prior Observation Price – Observation Date](#); and

- (ii) [Prior Observation Price – Observation Period Start Date.](#)
- 3.A.2.18 **Avoidance Percentage Market.** For purposes of determining an “**Avoidance Percentage Market**” in accordance with the terms of Section 19.12.3(iv)(f) of the Main Book, each of the following shall constitute an Avoidance Percentage Market:
 - (i) [Fallback Avoidance Percentage Market 1 \(OM2\).](#)
- 3.A.2.19 **Clearance System.** For purposes of determining a “**Clearance System**” in accordance with the terms of Section 2.7.2 of the Main Book, each of the following shall constitute a Clearance System:
 - (i) [Clearance System 1.](#)
- 3.A.2.20 **Notice Methodology.** The Notice System shall constitute the “**Notice Methodology**” for the purposes of Section 23.4.1 of the Main Book.
- 3.A.2.21 **Pricing Disruption Consequence.** For purposes of determining a “**Pricing Disruption Consequence**” as defined in Section 9.7.1 of the Main Book, each of the following shall constitute a Pricing Disruption Consequence:
 - (i) [Calculation Agent Adjustment 1 \(Index\).](#)
- 3.A.2.22 **Primary Securities Exchange.** For purposes of determining a “**Primary Securities Exchange**” in accordance with the terms of Section 2.6.5 of the Main Book, each of the following shall constitute a Primary Securities Exchange:
 - (i) [Primary Securities Exchange 1 \(Index\).](#)
- 3.A.2.23 **Relevant ISDA Master Agreement.** For the purposes of determining a “**Relevant ISDA Master Agreement**” for purposes of Section 1.1.7 of the Main Book, each of the following shall constitute a Relevant ISDA Master Agreement:
 - (i) [Relevant Master Agreement.](#)
- 3.A.2.24 **Standard Time.** For purposes of determining a “**Standard Time**” as defined in Section 6.3.2 of the Main Book, each of the following shall constitute a Standard Time:
 - (i) [Adjusted SCTR;](#)
 - (ii) [Publication Time \(Close\);](#) and
 - (iii) [Settlement Currency Business Day – COB.](#)
- 3.A.2.25 **Time Period Election.** For purposes of determining a “**Time Period Election**” as defined in Section 6.4.1 of the Main Book, each of the following shall constitute a Time Period Election:
 - (i) [Settlement Cycle Period.](#)
- 3.A.2.26 **Type of Date.** For purposes of determining a “**Type of Date**” as defined in Section 5.1.1 of the Main Book, each of the following shall constitute a Type of Date:
 - (i) [Observation Equity Valuation Date.](#)
- 3.A.2.27 **Type of Price.** For purposes of determining a “**Type of Price**” as defined in Section 8.2.1 of the Main Book, each of the following shall constitute a Type of Price:
 - (i) [Volatility Strike Price;](#) and
 - (ii) [Variance Strike Price.](#)

3.A.2.28 **Type of Value Condition.** For purposes of determining a “**Type of Value Condition**” as defined in Section 8.4.2 of the Main Book, each of the following shall constitute a Type of Value Condition:

- (i) [Type of Value Condition 1 \(Observation Period Start Date\)](#); and
- (ii) [Type of Value Condition 2 \(Observation Equity Valuation Date\)](#).

ARTICLE 3.B – SUPPLEMENTAL OPERATIVE PROVISIONS

SECTION 3.B.1 – SUPPLEMENTAL OPERATIVE PROVISIONS

- 3.B.1.1 **EE Electing Party.** Where an EE Electing Party is Specified in relation to an Extraordinary Event, and such Extraordinary Event being Specified results in an Incorporated Event being Specified, then the Specified EE Electing Party shall also be deemed Specified in respect of such Incorporated Event.
- 3.B.1.2 **Eligible Contract Participant.** If “**Eligible Contract Participant**” is Specified in respect of an ED Transaction, then each Party represents to the other Party that it is an “eligible contract participant” as defined in the U.S. Commodity Exchange Act (as amended).
- 3.B.1.3 **Equity Derivatives Supplement Preparer.** If a Party is the [Equity Derivatives Supplement Preparer](#), such Party shall have the obligation to prepare the [Equity Derivatives Supplement](#).
- 3.B.1.4 **Equity Obligations.** The Party obligated to pay or deliver any relevant EO Cash Settlement Amount shall be the EO Party, which shall be determined pursuant to the EO Methodology. For the avoidance of doubt, payment or delivery shall be made pursuant to Section 16.1.1 of the Main Book on the ED Transaction Settlement Date determined in relation to the Calculation Date corresponding to such Price Determination Date. The date on which such ED Transaction Settlement Date and Calculation Date shall occur shall be determined per the operation of other provisions in the Appendix.
- 3.B.1.5 **Extraordinary Events.** If an Extraordinary Event is Specified in respect of an EE System, and a Consequence is Specified in respect of such Extraordinary Event, such Specified Consequence shall apply to such Extraordinary Event and supersede any other Consequences (including Ignore Event), notwithstanding anything to the contrary in the Main Book.
- 3.B.1.6 **General Calculation Notation.** The various calculation notations used in the Appendix shall each have the following meanings in relation to the relevant terms (as the context requires):
- (i) “<” means less than.
 - (ii) “>” means greater than.
 - (iii) “≤” means less than or equal to.
 - (iv) “≥” means greater than or equal to.
 - (v) “ABS(X)” means the absolute value of X, where “X” is a placeholder for a number.
 - (vi) “DN” means the number of Observation Dates that have occurred prior to Cancellation Effective Date.
 - (vii) The expression ‘ \sum ’ shall be interpreted as follows:

$$\sum_{t=m}^n (X_t) = X_m + X_{m+1} + X_{m+2} + \dots + X_{n-1} + X_n$$
 - (viii) “Ln(X)” means the natural logarithm of X, where “X” is a placeholder for a number.
 - (ix) “MAX(A, B, ..., X)” means the largest number in the set of values within the parentheses.
 - (x) “MIN(A, B, ..., X)” means the smallest number in the set of values within the parentheses.
 - (xi) “X – Y” means X minus Y, where both “X” and “Y” are placeholders for numbers.
 - (xii) “X × Y” means X multiplied by Y, where both “X” and “Y” are placeholders for numbers.
 - (xiii) “X / Y” means X divided by Y, where both “X” and “Y” are placeholders for numbers.
 - (xiv) “X + Y” means X plus Y, where both “X” and “Y” are placeholders for numbers.

- (xv) “ X^Y ” and “ X^Y ” mean X raised to the Y^{th} power, where both “X” and “Y” are placeholders for numbers.

3.B.1.7 **Pricing Disruption Percentage.** If a Pricing Disruption Percentage is followed by the suffix:

- (i) “– (**Percentage Publisher – Bloomberg**)”, then, for purposes of determining whether a Pricing Disruption Event in respect of an Index exists at any time, the relevant percentage contribution of an ED Leg Underlier to the level of the Index shall be the percentage contribution of that ED Leg Underlier as of the Pricing Time on the Pricing Day immediately preceding that Pricing Disruption Day, as published by Bloomberg Financial Markets (or, if Bloomberg Financial Markets ceases to publish such percentage contributions, a replacement therefor acceptable to the Calculation Agent) (the “**Percentage Publisher**”); provided that if the [Percentage Publisher](#) did not publish such a percentage contribution at that time, the relevant percentage contribution will be determined by the Calculation Agent based on the price for the ED Leg Underliers included in the Index as of the Pricing Time on the immediately preceding Pricing Day, as reported in the official real-time price dissemination mechanism for the relevant Exchange (or, if trading in an ED Leg Underlier included in the Index is disrupted at that time, based on its good faith estimate of the value of the relevant ED Leg Underlier at that time).

3.B.1.8 **Suffixes to Consequences.** If a Consequence Specified in relation to an Extraordinary Event (in the same numbered Row) is followed by a suffix and the Consequence becomes applicable, the terms set forth in that suffix shall be applicable in relation to that Consequence.

3.B.1.9 **Suffixes to Extraordinary Events.** If an Extraordinary Event Specified in relation to an EE System (in the same numbered Row) is followed by a suffix and the Extraordinary Event becomes applicable, the terms set forth in that suffix shall be applicable in relation to that Extraordinary Event.

3.B.1.10 **Time Elections, Time Period Elections and the Relevant Exchange.** For the avoidance of doubt, where a Time Election or Time Period Election, by its defined terms, references an Exchange, the Exchange applicable to such reference shall be the Exchange in respect of which the Time Election or Time Period Election, as the case may be, is most directly Specified.

3.B.1.11 **Type of Date.** References to a Type of Date followed by the suffix:

- (i) “– (**Trade Date**)” shall refer to the occurrence of such Type of Date on the Trade Date.
- (ii) “– (**Non-Trade Date**)” shall refer to the occurrence of such Type of Date on a date that is not the Trade Date.

ARTICLE 3.C – NEW DEFINED TERMS

SECTION 3.C.1 – ADDITIONAL DEFINED TERMS

- 3.C.1.1 “– ([Type of Date])” has the meaning given to such term in [Preamble 26\(d\)\(v\)\(A\)](#).
- 3.C.1.2 “– ([Type of Party])” has the meaning given to such term in [Preamble 26\(d\)\(v\)\(B\)](#).
- 3.C.1.3 “– RS” has the meaning given to that term in [Preamble 26\(d\)\(iv\)\(A\)](#).
- 3.C.1.4 “– RS/TS” has the meaning given to that term in [Preamble 26\(d\)\(iv\)\(C\)](#).
- 3.C.1.5 “– TS” has the meaning given to that term in [Preamble 26\(d\)\(iv\)\(B\)](#).
- 3.C.1.6 “&#[X]” has the meaning given to that term in [Preamble 24.2](#).
- 3.C.1.7 “/[X]” has the meaning given to that term in [Preamble 24.2](#).
- 3.C.1.8 “#” has the meaning given to that term in [Preamble 24.2](#).
- 3.C.1.9 “[X]” has the meaning given to that term in [Preamble 3](#).
- 3.C.1.10 “{CONTINUED}” has the meaning given to that term in [Preamble 23](#).
- 3.C.1.11 “2011 Definitions Version Number” has the meaning given to such term in [Preamble 2](#).
- 3.C.1.12 “Adjusted SCTR” means, in relation to a Primary Securities Exchange, that the relevant Pricing Time or Period shall be the SCTR, provided that if the relevant Primary Securities Exchange closes prior to its SCTR for a reason other than the occurrence of a Pricing Disruption Event, the relevant Pricing Time or Period shall be deemed to be the ACTR.
- 3.C.1.13 “Any [X]” has the meaning given to that term in [Preamble 24.1\(a\)](#).
- 3.C.1.14 “Any [X] Excluding (Y)” has the meaning given to that term in [Preamble 24.1\(b\)](#).
- 3.C.1.15 “C&P_EOAMT_IVS” means the EO Settlement Amount determined in accordance with the following formula:

$$C \& P_EOAMT_IVS = 100 \times \sqrt{\frac{252 \times \sum_{t=1}^{DN} \left(\ln \frac{OP_t}{OP_{t-1}} \right)^2 + (NDIP - DN) RV_IND}{NDIP}}$$

- 3.C.1.16 “Calculation Agent Adjustment 1 (Index)” means that the relevant level of the Index shall be calculated by the Calculation Agent using, in lieu of a published level for that Index, the level for that Index as of the relevant time on the Price Determination Date in accordance with the formula for and method of calculating that Index last in effect prior to the change, failure or cancellation, but using only those securities that comprised that Index immediately prior to that Pricing Disruption Event.
- 3.C.1.17 “Calculation Agent Index Composition Determination Methodology” means the Calculation Agent shall determine the proportionate number of Derivatives Contracts, Indices or Securities, as the case may be, that comprise the Index or the Official Index Divisor for the Index.
- 3.C.1.18 “Calculation Agent Rounding Calculation Methodology” means the Calculation Agent shall determine the methodology for rounding Values.

- 3.C.1.19 “**Cell**” has the meaning given to that term in [Preamble 17](#).
- 3.C.1.20 “**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.
- 3.C.1.21 “**Column**” has the meaning given to that term in [Preamble 15](#).
- 3.C.1.22 “**Column Header**” has the meaning given to that term in [Preamble 19.1](#).
- 3.C.1.23 “**Conditional Column**” has the meaning given to that term in [Preamble 19.3](#).
- 3.C.1.24 “**Conditional Column Header**” has the meaning given to that term in [Preamble 19.3](#).
- 3.C.1.25 “**Conditional Data**” has the meaning given to that term in [Preamble 19.3](#).
- 3.C.1.26 “**Convention**” has the meaning given to that term in [Preamble 14](#).
- 3.C.1.27 “**Date of the Relevant Master Agreement**” means the Specified date of the [Relevant Master Agreement](#).
- 3.C.1.28 “**Default Exchange-traded Contract 1 (USD)**” means, in relation to an ED Leg Reference Underlier, the [USD](#)-denominated options contracts relating to that ED Leg Reference Underlier traded on the Primary Derivatives Exchange (determined as of the Trade Date) or, if none, the [USD](#)-denominated futures contracts relating to that ED Leg Reference Underlier traded on the Primary Derivatives Exchange (determined as of the Trade Date), in either case with a Derivatives Contract Expiry Date (or the date which would have been the Derivatives Contract Expiry Date but for that day being a Pricing Disruption Day or being subject to an Eligible Day adjustment) that is the same date as the Scheduled (no COS) [Observation Equity Valuation Date](#).
- 3.C.1.29 “**Default Exchange-traded Contract 2 (Primary Derivatives Exchange)**” means, in relation to an ED Leg Reference Underlier, the options contracts relating to that ED Leg Reference Underlier traded on the Primary Derivatives Exchange or, if none, the futures contracts relating to that ED Leg Reference Underlier traded on the Primary Derivatives Exchange, in either case with a Derivatives Contract Expiry Date (or the date which would have been the Derivatives Contract Expiry Date but for that day being a Pricing Disruption Day or being subject to an Eligible Day adjustment) that is the same date as the Scheduled (no COS) [Observation Equity Valuation Date](#).
- 3.C.1.30 “**Designated Index (USD)**” means any Index in respect of which [USD](#)-denominated options contracts or [USD](#)-denominated futures contracts are traded on an exchange located in the United States.
- 3.C.1.31 “**Disapply ([X])**” has the meaning given to that term in [Preamble 24.3](#).
- 3.C.1.32 “**DR Calculation Notice Date**” means the Effective date of the notice to the Disputing Party containing the Calculation Agent’s original calculation or determination.
- 3.C.1.33 “**DR Dispute Notice Date**” means the Reference Day on which the Dispute Notice is Effective.
- 3.C.1.34 “**EDS Column**” has the meaning given to that term in [Preamble 26](#).
- 3.C.1.35 “**EDS Field**” has the meaning given to that term in [Preamble 25](#).
- 3.C.1.36 “**EDS Field Available Election**” has the meaning given to that term in [Preamble 26\(c\)](#).
- 3.C.1.37 “**EDS Field Parameter**” has the meaning given to that term in [Preamble 26\(d\)](#).
- 3.C.1.38 “**EDS Field Fallback**” has the meaning given to that term in [Preamble 26\(e\)](#).
- 3.C.1.39 “**EDS Field Subcategory**” has the meaning given to that term in [Preamble 26\(a\)](#).

- 3.C.1.40 “**EDS Specified [Time Period Election] Following [X]**” means the relevant date in respect of a Specified Type of Date shall be the period of time equivalent to the EDS Specified [Time Period Election] after [X], each as Specified within the relevant Table Cell.
- 3.C.1.41 “**EDS Specified [X]**” has the meaning given to that term in [Preamble 13\(b\)](#).
- 3.C.1.42 “**EDS Term**” has the meaning given to that term in [Preamble 13\(b\)](#).
- 3.C.1.43 “**Either Trade Party Methodology**” means the relevant Party shall be either [Trade Party 1](#) or [Trade Party 2](#).
- 3.C.1.44 “**EO Methodology 1 (IndxVarSwp – Variance Cap)**” means
- (i) the EO Cash Settlement Amount shall be determined pursuant to the following formula:

$$\text{EO Cash Settlement Amount} = \text{ABS}(\text{MIN}(\text{FRV}^2, \text{VarCapAmt}) - \text{VarK}) \times \text{Variance Amount};$$
and
 - (ii) the relevant EO Party shall be determined as follows:
if $\text{FRV}^2 - \text{VarK} > 0$, then the [Variance Seller](#) shall be the EO Party; and
if $\text{FRV}^2 - \text{VarK} < 0$, then the [Variance Buyer](#) shall be the EO Party.
- 3.C.1.45 “**EO Methodology 2 (IndxVarSwp – No Variance Cap)**” means
- (i) the EO Cash Settlement Amount shall be determined pursuant to the following formula:

$$\text{EO Cash Settlement Amount} = \text{ABS}(\text{FRV}^2 - \text{VarK}) \times \text{Variance Amount};$$
and
 - (ii) the relevant EO Party shall be determined as follows:
if $\text{FRV}^2 - \text{VarK} > 0$, then the [Variance Seller](#) shall be the EO Party; and
if $\text{FRV}^2 - \text{VarK} < 0$, then the [Variance Buyer](#) shall be the EO Party.
- 3.C.1.46 “**Equity Derivatives Supplement**” has the meaning given to that term in [Preamble 10](#).
- 3.C.1.47 “**Equity Derivatives Supplement Preparer**” means the person or persons Specified, who shall prepare the relevant [Equity Derivatives Supplement](#).
- 3.C.1.48 “**Equity Derivatives Supplement Template**” has the meaning given to that term in [Preamble 25](#).
- 3.C.1.49 “**Expiring Contract 1 (Observation Period Start Date)**” means, in relation to an ED Leg Reference Underlier, the options contracts relating to that ED Leg Reference Underlier traded on the Primary Derivatives Exchange or, if none, the futures contracts relating to that ED Leg Reference Underlier traded on the Primary Derivatives Exchange, in either case with a Derivatives Contract Expiry Date (or the date which would have been the Derivatives Contract Expiry Date but for that day being a Pricing Disruption Day or being subject to an Eligible Day Adjustment) that is the same date as the [Observation Period Start Date](#).
- 3.C.1.50 “**Extraordinary Event Hierarchy Methodology (Calculation Agent)**” 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 to an ED Transaction or ED Leg.
- 3.C.1.51 “**Fallback 2011 Definitions Version Number**” has the meaning given to such term in [Preamble 2\(a\)](#).
- 3.C.1.52 “**Fallback Avoidance Percentage Market 1 (OM2)**” means each of:
- (i) Austria;
 - (ii) Belgium;

- (iii) Denmark;
- (iv) Finland;
- (v) France;
- (vi) Germany;
- (vii) Ireland;
- (viii) Italy;
- (ix) Luxembourg;
- (x) Netherlands;
- (xi) Norway;
- (xii) Portugal;
- (xiii) Spain;
- (xiv) Sweden;
- (xv) Switzerland; and
- (xvi) United Kingdom.

- 3.C.1.53 “**Fallback Equity Derivatives Supplement Preparer 1**” means the [Equity Derivatives Supplement Preparer](#) shall be (i) if one Party is Specified as the Calculation Agent, the Calculation Agent, or (ii) in all other cases, the [Variance Seller](#).
- 3.C.1.54 “**Fallback NDIP 1**” means the number of days that, as of the Trade Date, are expected to be Pricing Days within the period from, but excluding, the [Observation Period Start Date](#) to, and including, the [Observation Period End Date](#).
- 3.C.1.55 “**Fallback Variance Cap Amount (Variance Swap)**” means the [Variance Cap Amount](#) shall be an amount equal to $2.5^2 \times \text{Variance Strike Price}$.
- 3.C.1.56 “**Fallback Variance Seller – Other Variance Party**” means the [Variance Seller](#) shall be the Party that is not the [Variance Buyer](#).
- 3.C.1.57 “**Fallback Variance Strike Price 1**” means the [Variance Strike Price](#) shall equal the Specified [Volatility Strike Price](#) squared.
- 3.C.1.58 “**Final Realized Volatility**” and “**FRV**” mean an amount determined in accordance with the following formula:

$$\text{FRV} = 100 \times \sqrt{\frac{252 \times \sum_{t=1}^{\text{NDIP}} \left(\text{Ln} \frac{\text{OP}_t}{\text{OP}_{t-1}} \right)^2}{\text{NDIP}}}$$

For the avoidance of doubt,

- (i) [FRV](#) shall be calculated in respect of 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. Per 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 per the terms provided for OP_t ;
 - (iii) where t equals 0, t shall refer to the [Observation Period Start Date](#);
 - (iv) where t equals NDIP, t shall refer to the [Observation Equity Valuation Date](#);
 - (v) where t equals 1, t shall refer to the Initial – Observation Date, where t equals 2, t shall refer to the second 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 Equity Valuation Date](#) are not part of the Observation Period and are therefore not Observation Dates;
 - (vi) where t equals 2, $t-1$ shall equal 1; where t equals 3, $t-1$ shall equal 2, and so on and so forth;
 - (vii) in respect of each t^{th} Observation Date and the [Observation Equity Valuation Date](#), a value for OP_t and OP_{t-1} shall be applied as specified in the formula above, and in respect of 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 respect of the 3rd Observation Date, and OP_{t-1} equals the Observation Price determined in respect of the 2nd Observation Date.
- 3.C.1.59 “**Guidance Column**” has the meaning given to that term in [Preamble 21](#).
- 3.C.1.60 “**Guidance Row**” has the meaning given to that term in [Preamble 21](#).
- 3.C.1.61 “**If-Then Line**” has the meaning given to that term in [Preamble 18](#).
- 3.C.1.62 “**Incorporated Event**” means any Extraordinary Event (including, for the avoidance of doubt, an Additional Disruption Event) that has been Specified to be an applicable Extraordinary Event (including, for the avoidance of doubt, an Additional Disruption Event) due to the Election of another Extraordinary Event.
- 3.C.1.63 “**Increased Cost Consequence 1 (IndxVarSwp C&P)**” means Increased Cost Consequence shall apply per the terms of the Main Book, provided that if the terms of Section 20.8.5(ii) of the Main Book apply, the Cancellation Amount shall be determined in accordance with [IndxVarSwp C&P Formula](#).
- 3.C.1.64 “**Index Cancellation 1**” means, in relation to an ED Leg Reference Underlier that is an Index, that the Index Sponsor permanently cancels that Index on or prior to the final Price Determination Date and no Successor Index exists and (i) no Derivatives Contract relating to the Index is traded on the [Primary Futures Exchange \(USD\)](#) or [Primary Options Exchange \(USD\)](#) for which there is sufficient liquidity (as determined by the Calculation Agent) and (ii) either the [Primary Futures Exchange \(USD\)](#) or the [Primary Options Exchange \(USD\)](#) or the respective clearing house thereof fails to publish the closing level of the Index (or the Successor Index) for the purposes of that Derivatives Contract as of each day on which that Derivatives Contract trades.
- 3.C.1.65 “**Index Derivatives Contract Methodology 1**” means, in relation to an Index that is an ED Leg Reference Underlier, that the relevant Type of Derivatives Contract shall be the options or futures contracts relating to the relevant Index on the Primary Derivatives Exchange.
- 3.C.1.66 “**Index Modification 1 (IndxVarSwp)**” means, in relation to an ED Leg Reference Underlier that is a [Designated Index \(USD\)](#), that on or prior to any Price Determination Date, the Index Sponsor announces that it will make a material change in the formula for or the method of calculating that Index or in any other way materially modifies that Index (other than a modification prescribed in such formula or method to maintain that Index in the event of changes in constituent stock and capitalization and other routine events); provided that if an event occurs that would otherwise constitute an [Index Modification 1 \(IndxVarSwp\)](#), it shall not be an [Index Modification 1 \(IndxVarSwp\)](#) if there is a [Primary Options Exchange \(USD\)](#) and the [Primary Options Exchange \(USD\)](#) announces it will make adjustments to the

relevant options contracts, commencing no later than the effective date of the event that would otherwise constitute the [Index Modification 1 \(IndxVarSwp\)](#), and the Calculation Agent determines that such adjustments are economically equivalent in methodology to the modification announced by the Index Sponsor.

- 3.C.1.67 “**Index Modification 2 (IndxVarSwp)**” means, in relation to an ED Leg Reference Underlier, that on or prior to any Price Determination Date, the Index Sponsor announces that it will make a material change in the formula for, or the method of calculating, that Index or in any other way materially modifies that Index (other than a modification prescribed in such formula or method to maintain that Index in the event of changes in constituent stock and capitalization and other routine events).
- 3.C.1.68 “**Index Modification Condition (USD)**” means that, in respect of [Index Modification 1 \(IndxVarSwp\)](#), the [Primary Options Exchange \(USD\)](#) has announced it will make adjustments to the relevant options contracts commencing no later than the effective date of the occurrence of [Index Modification 1 \(IndxVarSwp\)](#), and the Calculation Agent has determined that such adjustments are economically equivalent in methodology to the modification announced by the Index Sponsor.
- 3.C.1.69 “**Index Modification Consequence 1 (USD)**” means, in respect of [Index Modification 1 \(IndxVarSwp\)](#), that if
- (i) the [Index Modification Condition \(USD\)](#) is not satisfied in respect of the relevant [Designated Index \(USD\)](#) or if the Index is not a [Designated Index \(USD\)](#), then Cancellation and Payment – [Cancellation Amount System 1.1 \(IndxVarSwp C&P\)](#) shall apply; and
 - (ii) the [Index Modification Condition \(USD\)](#) is satisfied in respect of the relevant [Designated Index \(USD\)](#), then the ED Transaction shall continue on the modified ED Leg Reference Underlier and, solely with respect to the first Observation Date on which [Index Modification 1 \(IndxVarSwp\)](#) is effective, the Calculation Agent will make appropriate adjustments to the relevant Observation Price to account for the [Index Modification 1 \(IndxVarSwp\)](#). With respect to each Observation Date thereafter, the Observation Price shall be determined in accordance with the definition for such term set forth in the relevant Pricing System.
- 3.C.1.70 “**Index Sponsor Determination Methodology**” means each of the following methodologies for determining the Index Sponsor:
- (i) [Index Sponsor Determination Methodology \(IVS\)](#).
- 3.C.1.71 “**Index Sponsor Determination Methodology (IVS)**” means the Index Sponsor shall be 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.
- 3.C.1.72 “**IndxVarSwp C&P Formula**” means that the Calculation Agent shall determine both an amount payable using the following formula and the relevant Party which shall make such payment to the other Party:
- $$\text{amount payable} = \text{NPV_ZC}(\text{C\&P_EOAMT_IVS}).$$
- For purposes of determining a Cancellation Amount in accordance with the terms of Section 20.10 of the Main Book, [IndxVarSwp C&P Formula](#) shall constitute a Cancellation Amount.
- 3.C.1.73 “**Market Feature**” means each of the following terms:
- (i) “OM1”; and
 - (ii) “OM2”.
- 3.C.1.74 “**Matrix Feature**” means each of the following terms:
- (i) “**IndxVarSwp-[#]**”.

- 3.C.1.75 “**Matrix Support Agreement**” has the meaning given to that term in [Preamble 4](#).
- 3.C.1.76 “**MB Specified [X]**” has the meaning given to that term in [Preamble 5](#).
- 3.C.1.77 “**Merged Column**” has the meaning given to that term in [Preamble 17.3](#).
- 3.C.1.78 “**Merged Row**” has the meaning given to that term in [Preamble 17.2](#).
- 3.C.1.79 “**Methodology**” has the meaning given to that term in [Preamble 12](#).
- 3.C.1.80 “**MSA Specified [X]**” has the meaning given to that term in [Preamble 4](#).
- 3.C.1.81 “**Multi-Condition Table**” has the meaning given to that term in [Preamble 20.2](#).
- 3.C.1.82 “**NDIP**” means the number Specified.
- 3.C.1.83 “**No Fallback**” has the meaning given to that term in [Preamble 26\(e\)](#).
- 3.C.1.84 “**Non-Standard Table**” has the meaning given to that term in [Preamble 20.3](#).
- 3.C.1.85 “**NPV_ZC([X])**” means the present value of [\[X\]](#), discounted from the Scheduled ED Transaction 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.
- 3.C.1.86 “**Observation Dates Methodology 1**” means, in respect of the relevant Observation Date, each Scheduled (no COS) Pricing Day during the Observation Period.
- 3.C.1.87 “**Observation Equity Valuation Date**” means each such date determined in accordance with the [Date Selection Methodology](#) Specified for [Observation Equity Valuation Dates](#).
- 3.C.1.88 “**OP_t**” means a price determined in respect of 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 Observation Period Start Date, and OP₀ shall mean the Observation Price determined in respect of the Observation Period Start Date;
 - (iii) where t equals NDIP, date t shall be the Observation Period Equity Valuation Date, and OP_{NDIP} shall mean the Observation Price determined in respect of the Observation Period Equity Valuation Date;
 - (iv) 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 respect of such Observation Date.
- 3.C.1.89 “**Optional (•)**” has the meaning given to that term in [Preamble 26\(d\)\(iii\)\(A\)](#).
- 3.C.1.90 “**Optional (••)**” has the meaning given to that term in [Preamble 26\(d\)\(iii\)\(A\)](#).
- 3.C.1.91 “**Party Selection Methodology**” means, in relation to a [Type of Party](#), a formula or methodology for determining a relevant Party, which shall include each of the following defined terms:
- (i) [EDS Specified \[X\]](#);
 - (ii) [Either Trade Party Methodology](#); and
 - (iii) [Relevant Master Defined Party](#).
- 3.C.1.92 “**Precondition: [X] –**” has the meaning given to that term in [Preamble 26\(d\)\(i\)](#).

3.C.1.93 **“Pricing Day Methodology 1”** means,

- (i) in relation to an ED Leg for which Multi-Exchange Index is the ED Leg Reference Underlier Feature:
 - (a) in respect of the Observation Period Start Date and [Observation Equity Valuation Date](#),
 - (I) unless the applicable Pricing Election is [OSP Index Level 5.1](#), the Eligible Day Types relating to the relevant Pricing Day shall be both (A) Scheduled (no CoS) Exchange Business Day – Primary Derivatives Exchange and (B) Scheduled (no CoS) Index Publication Day; and
 - (II) if [OSP Index Level 5.1](#) is the applicable Pricing Election, Official Settlement Pricing Day shall be the Eligible Day Type relating to the relevant Pricing Day; and
 - (b) in respect of the Initial - Observation Date and Interim - Observation Date, the Eligible Day Types relating to the relevant Pricing Day shall be both (I) Scheduled (no CoS) Exchange Business Day – Primary Derivatives Exchange and (II) Scheduled (no CoS) Index Publication Day;
- (ii) in relation to an ED Leg for which Single-Exchange Index or Single/Multi-Exchange Index is the ED Leg Reference Underlier Feature:
 - (a) in respect of the Observation Period Start Date and [Observation Equity Valuation Date](#),
 - (I) unless the applicable Pricing Election is [OSP Index Level 5.1](#), the Eligible Day Types relating to the relevant Pricing Day shall be Scheduled (no CoS) Exchange Business Day – Primary Securities Exchange – Primary Derivatives Exchange; and
 - (II) if [OSP Index Level 5.1](#) is the applicable Pricing Election, Official Settlement Pricing Day shall be the Eligible Day Type relating to the relevant Pricing Day.

3.C.1.94 **“Pricing Disruption Derivatives Exchange”** means the Type of Exchange, exchange, quotation system or execution facility Specified.

3.C.1.95 **“Pricing Disruption Event Hierarchy Methodology (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.

3.C.1.96 **“Pricing Disruption Securities Exchange”** means the Type of Exchange, exchange, quotation system or execution facility Specified.

3.C.1.97 **“Primary Derivatives Exchange Adjustment (Cancellation)”** means, in relation to [Index Modification 2 \(IndxVarSwp\)](#), that [Primary Derivatives Exchange Adjustment 1](#) shall be the relevant Consequence; provided that if [Primary Derivatives Exchange Adjustment 1](#) is Specified in connection with [Index Modification 2 \(IndxVarSwp\)](#) and no futures or options contract relating to the relevant ED Leg Reference Underlier is traded on the Primary Derivatives Exchange at the time [Index Modification 2 \(IndxVarSwp\)](#) occurs, then Cancellation and Payment – [Cancellation Amount System 1.1 \(IndxVarSwp C&P\)](#) shall apply.

3.C.1.98 **“Primary Derivatives Exchange Adjustment 1”** means that following each adjustment to the exercise, settlement, payment or other terms of options or futures contracts on the relevant ED Leg Reference Underlier traded on any Primary Derivatives Exchange, the Calculation Agent will make the corresponding adjustments, if any, to any variable relevant to the exercise, settlement, payment or other terms of the ED Transaction, as determined by the Calculation Agent, which adjustment will be effective

as of the date determined by the Calculation Agent to be the effective date of the corresponding adjustment made by the Primary Derivatives Exchange. If options or futures contracts on the relevant ED Leg Reference Underlier are not traded on the Primary Derivatives Exchange, the Calculation Agent will make such adjustment, if any, to any one or more of the relevant variables referred to above or any other variable relevant to the exercise, settlement, payment or other terms of the ED Transaction as the Calculation Agent determines appropriate, with reference to the rules of and precedents (if any) set by the Primary Derivatives Exchange, to account for the effect of any event that, in the determination of the Calculation Agent, would have given rise to an adjustment by the Primary Derivatives Exchange if such options or futures contracts were so traded.

- 3.C.1.99 **“Primary Futures Exchange (USD)”** means the primary exchange located in the United States on which USD-denominated futures contracts relating to the relevant [Designated Index \(USD\)](#) are traded, if any.
- 3.C.1.100 **“Primary Options Exchange (USD)”** means the primary exchange located in the United States on which USD-denominated options contracts relating to the relevant [Designated Index \(USD\)](#) are traded, if any.
- 3.C.1.101 **“Primary Securities Exchange 1 (Index)”** means, in relation to each Security that comprises an Index, the primary exchange or quotation system on which such Security of the Index is listed and traded, as determined by the Calculation Agent.
- 3.C.1.102 **“Prior Observation Price – Observation Date”** means, in relation to a Price and an Observation Date, the price or level equal to the Observation Price for the immediately preceding Observation Date.
- 3.C.1.103 **“Prior Observation Price – Observation Period Start Date”** means, in relation to a Price, the price or level equal to the Observation Price taken in respect of the Observation Period Start Date.
- 3.C.1.104 **“Publication Time (Close)”** means, in relation to a Type of Value and a Value Source, the final time at which the Value Source publishes or makes available that Type of Value (including the daily closing level of an Index).
- 3.C.1.105 **“Relationship Supplement”** and **“RS”** has the meaning given to that term in [Preamble 25\(a\)](#).
- 3.C.1.106 **“Relevant Master Agreement”** means the agreement governing the ED Transaction entered into or deemed to have been entered into by the Parties.
- 3.C.1.107 **“Relevant Master Defined Party”** means, at any given time, the Party determined per the [Relevant Master Agreement](#), in respect of any [Type of Party](#) relevant under such [Relevant Master Agreement](#) (such as Calculation Agent) taking into account any provisions therein which may modify, in respect of a [Type of Party](#), which party is acting as the relevant [Type of Party](#) at the relevant time, including any dispute resolution procedures or other similar provisions.
- 3.C.1.108 **“Required (•)”** has the meaning given to that term in [Preamble 26\(d\)\(iii\)\(B\)](#).
- 3.C.1.109 **“Required (••)”** has the meaning given to that term in [Preamble 26\(d\)\(iii\)\(B\)](#).
- 3.C.1.110 **“Row”** has the meaning given to such term in [Preamble 15](#).
- 3.C.1.111 **“RV_IND”** means the mid-market volatility of the Index for the remaining term of the ED Transaction or ED Leg (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 Primary Derivatives Exchange.
- 3.C.1.112 **“Settlement Currency Business Day – COB”** means the relevant time shall be the close of business for commercial banks in the principal financial center for the Settlement Currency, which in relation to the euro shall be the closing time of the TARGET System.

- 3.C.1.113 **“Settlement Cycle Following [X]”** means the relevant date in respect of a Specified Type of Date shall be the period of time equivalent to one Settlement Cycle after [X], each as Specified within the relevant [Table Cell](#).
- 3.C.1.114 **“Settlement Cycle Period”** means a period of time equivalent to the duration of one Settlement Cycle.
- 3.C.1.115 **“Single-Condition Table”** has the meaning given to that term in [Preamble 20.1](#).
- 3.C.1.116 **“Specify: [X] –”** has the meaning given to that term in [Preamble 26\(d\)\(ii\)](#).
- 3.C.1.117 **“System”** has the meaning given to such term in [Preamble 13](#).
- 3.C.1.118 **“Text Definition”** has the meaning given to such term in [Preamble 6.1\(a\)](#).
- 3.C.1.119 **“Table”** has the meaning given to such term in [Preamble 15](#).
- 3.C.1.120 **“Table Definition”** has the meaning given to such term in [Preamble 6.1\(b\)](#).
- 3.C.1.121 **“Table Definition Short Name”** has the meaning given to such term in [Preamble 6.1\(b\)](#).
- 3.C.1.122 **“Table Definition Descriptive Name”** has the meaning given to such term in [Preamble 6.1\(b\)](#).
- 3.C.1.123 **“Table Election”** has the meaning given to such term in [Preamble 19.2](#).
- 3.C.1.124 **“Table Field”** has the meaning given to such term in [Preamble 19.2](#).
- 3.C.1.125 **“Table Field Column”** has the meaning given to such term in [Preamble 19.2](#).
- 3.C.1.126 **“Term:”** has the meaning given to such term in [Preamble 19.1](#).
- 3.C.1.127 **“Trade Party 1”** has the meaning given to that term in [Preamble 11](#).
- 3.C.1.128 **“Trade Party 1 Notice Agent”** means the Party Specified and in relation to [Trade Party 1](#), means the Notice Agent Specified for [Trade Party 1](#).
- 3.C.1.129 **“Trade Party 2”** has the meaning given to that term in [Preamble 11](#).
- 3.C.1.130 **“Trade Party 2 Notice Agent”** means the Party Specified and in relation to [Trade Party 2](#), means the Notice Agent Specified for [Trade Party 2](#).
- 3.C.1.131 **“Trade Representations”** means in addition to any agreement, representation or covenants otherwise provided for, each of the following terms:
- (i) [Eligible Contract Participant](#).
- 3.C.1.132 **“Transaction Supplement”** and **“TS”** has the meaning given to that term in [Preamble 25\(b\)](#).
- 3.C.1.133 **“Type of Disruption Exchange”** means each of:
- (i) [Pricing Disruption Securities Exchange](#); and
 - (ii) [Pricing Disruption Derivatives Exchange](#).
- 3.C.1.134 **“Type of Methodology”** has the meaning given to that term in [Preamble 12](#).
- 3.C.1.135 **“Type of Party”** means each of the following terms, as applicable:
- (i) Calculation Agent;
 - (ii) ED Hedging Party;
 - (iii) EE Electing Party;
 - (iv) [Equity Derivatives Supplement Preparer](#);
 - (v) Illegality Event Determining Party;

- (vi) [Trade Party 1](#);
- (vii) [Trade Party 2](#);
- (viii) [Trade Party 1 Notice Agent](#);
- (ix) [Trade Party 2 Notice Agent](#);
- (x) [Variance Buyer](#); or
- (xi) [Variance Seller](#).

3.C.1.136 “**Type of Value Condition 1 (Observation Period Start Date)**” means, when Specified, the following conditions must be met in order for the Specified Pricing Election to be applicable:

- (i) no Pricing Election is Specified for the Observation Period Start Date;
- (ii) the Observation Period Start Date is not the Trade Date; and
- (iii) the Observation Period Start Date is a date on which the official settlement price (howsoever described under the rules of the Primary Derivatives Exchange) of a Relevant Derivatives Contract in respect of such Observation Period Start Date (determined pursuant to the relevant Derivatives Contract Selection System) is scheduled to be calculated.

3.C.1.137 “**Type of Value Condition 2 (Observation Equity Valuation Date)**” means, when Specified, the following conditions must be met in order for the Specified Pricing Election to be applicable:

- (i) no Pricing Election is Specified for the [Observation Equity Valuation Date](#); and
- (ii) there exists either (a) a Relevant Derivatives Contract Specified or (b) a Derivatives Contract with an expiry date (or the date which would have been the expiry date but for that day being a Pricing Disruption Day or not being a Scheduled (no COS) Pricing Day) that is the same date as the Scheduled (no COS) [Observation Equity Valuation Date](#).

3.C.1.138 “**USD**” means United States dollars.

3.C.1.139 “**Variance Amount**” means the Value Specified.

3.C.1.140 “**Variance Buyer**” means the Party Specified.

3.C.1.141 “**Variance Cap Amount**” and “**VarCapAmt**” mean the Value Specified.

3.C.1.142 “**Variance Seller**” means the Party Specified.

3.C.1.143 “**Variance Strike Price**” and “**VarK**” mean each Value Specified.

3.C.1.144 “**Volatility Strike Price**” and “**VolK**” mean each Value Specified.

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