

Credit Products – Material Economic Terms

Product		Credit	
Base Product	CDS Index	CDS Single Name	
Trade Date	●	●	
Effective Date		●	
Fixed Rate Payer	●		
Business Days	●	●	
Calculation Agent	●	●	
Floating Rate Payer	●	●	
Index	●		
Scheduled Termination Date	●	●	
Original Novation Amount	●		
Additional Amount	●		
Additional Amount Payer	●		
Excluded Deliverable Obligations	●	●	
Excluded Reference Entities	●		
Escrow	●	●	
Additional Terns	●		
The Office of Party A for each Component Transaction hereunder	●		
The Office of Party B for each Component Transaction hereunder	●		
Fixed Rate Payer		●	
Calculation Agent City		●	
Business Day Convention		●	
Reference Entity [Underlying]		●	
Reference Obligations		●	
All Guarantees		●	
Reference Price		●	
Fixed Rate Payer Calculation Amount		●	
Fixed Rate Payer Payment Date		●	
Fixed Rate Day Count Fraction		●	
Fixed Rate		●	
Floating Rate Payer Calculation Amount		●	
Conditions to Settlement		●	
Credit Events		●	
Obligations		●	
Excluded Obligations		●	
Settlement Method		●	
Terms Relating to Physical Settlement		●	
Physical Settlement Period		●	
Deliverable Obligation		●	
Partial Cash Settlement of Consent Required Loans		●	
Partial Cash Settlement of Assignable Loans		●	
Partial Cash Settlement of Participants		●	
Additional Provisions.		●	