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| ASSET CLASS | LLOYDS<br>PRODUCT NAME | PRODUCT DESCRIPTION   | MATERIAL ECONOMIC<br>TERMS        |
|-------------|------------------------|---|-----------------------------------|
| EQUITY      | OTC Equity Swap        | An equity swap is a derivative under which a party exchanges the rate of return on an equity security (or equity index) for another party's fixed or floating rate of interest.   | <a href="#">OTC Equity Swap</a>   |
| EQUITY      | OTC Equity Option      | <p>Equity Share Options. An option is a financial instrument that gives its owner the right, but not the obligation, to buy or sell shares of stock at a pre-specified price. An option to buy is called a call; an option to sell is called a put. The price specified at which the underlying may be traded is called the strike price.</p> <p>Equity Index Options. An equity index option is an option whose underlying instrument is an equity index (e.g. Eurostoxx 50 or S&amp;P 500). Index options are usually cash-settled.</p> | <a href="#">OTC Equity Option</a> |

**Material Economic Terms For Equity Derivatives – Equity Swaps**

| FIELD                            | TYPE   | EQUITY SWAP  |
|----------------------------------|--------|--|
| Trade Date                       | STATIC | The date which the parties enter into the transaction    |
| End Date                         | STATIC | The duration of the tenor calculated from the Start Date |
| Cpty                             | STATIC | Non SD/MSP   |
| My Entity                        | STATIC | SD/MSP   |
| Contract Type                    | STATIC | New  |
| Currency Business Day Convention | STATIC | Modified Following Business Day                          |
| Currency (Floating)              | STATIC | Same as Currency (Fixed)                                 |
| Cash Settlement                  | STATIC | Applicable   |
| Type of return                   | STATIC | Price Return   |
| ISDA Master Agreement            | STATIC | ISDA   |
| ISDA Definitions                 | STATIC | 2002 ISDA  |

**Material Economic Terms For Equity Derivatives – Equity Options**

| FIELD                            | TYPE   | EQUITY OPTION  |
|----------------------------------|--------|--|
| Trade Date                       | STATIC | The date which the parties enter into the transaction    |
| End Date                         | STATIC | The duration of the tenor calculated from the Start Date |
| Cpty                             | STATIC | Non SD/MSP   |
| My Entity                        | STATIC | SD/MSP   |
| Contract Type                    | STATIC | New  |
| Option Style                     | STATIC | European   |
| Cash Settlement                  | STATIC | Applicable   |
| Cash Settlement Payment Date     | STATIC | 2 Currency Business Days after the Valuation Date        |
| Valuation Date                   | STATIC | The Expiration Date                                      |
| Expiration Time                  | STATIC | Valuation Time   |
| Currency Business Day Convention | STATIC | Modified Following Business Day                          |
| ISDA Master Agreement            | STATIC | ISDA   |
| ISDA Definitions                 | STATIC | 2002 ISDA  |

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