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PRODUCT CLASSIFICATION	LLOYDS PRODUCT NAME	PRODUCT DESCRIPTION	MATERIAL ECONOMIC TERMS
ForeignExchange:Forward	Forward (Including FX Swaps)	A Forward Currency Contract is a binding agreement between you and Lloyds TSB to exchange currencies at a future date. The Contract Amount, Delivery Date and currencies to be exchanged – known as the Currency Pair – are specified at the outset.	<a href="#">Deliverable Currency</a>
ForeignExchange:NDF	Non Deliverable Forward	<p>A Non-Deliverable Forward is similar to a Forward Currency Contract, in that it is a binding agreement between you and Lloyds TSB that will protect you from exposure to a specified currency ('Reference Currency') at a pre-agreed 'Forward Rate'. The difference is that a physical delivery of the Reference Currency will not occur on the Settlement Date.</p> <p>The 'Reference Currency Amount' to be protected, the 'Forward Rate' that will apply, 'Settlement Currency', and the 'Settlement Date' are all pre-agreed.</p>	<a href="#">ARS</a>
			<a href="#">BRL</a>
			<a href="#">CLP</a>
			<a href="#">CNY</a>
			<a href="#">COP</a>
			<a href="#">EGP</a>
			<a href="#">IDR</a>
			<a href="#">INR</a>
			<a href="#">KRW</a>
			<a href="#">KZT</a>
			<a href="#">MYR</a>
			<a href="#">PEN</a>
ForeignExchange:NDO	Non Deliverable Option	Non Deliverable Options are options that cash settle between counterparties at maturity (in USD) between counterparties based on the payoff of the particular option contract.	<a href="#">PHP</a>
			<a href="#">RUB</a>
			<a href="#">TWD</a>
			<a href="#">ARS</a>
			<a href="#">BRL</a>
			<a href="#">CLP</a>
			<a href="#">CNY</a>
<a href="#">COP</a>			
<a href="#">EGP</a>			
<a href="#">IDR</a>			
<a href="#">INR</a>			

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			<a href="#">KRW</a> <a href="#">KZT</a>  <a href="#">MYR</a> <a href="#">PEN</a> <a href="#">PHP</a> <a href="#">RUB</a> <a href="#">TWD</a>
ForeignExchange:VanillaOption	Time Options	<p>If you will have a requirement to buy an amount of currency ('Notional Amount), but are unsure of the exact timing of the requirement, buying a Time Option will allow you to specify a future Window Period of up to three months, in which you may buy the specified currency at a pre-agreed rate ('Strike Rate'). As a result, you will be fully protected against an unfavourable depreciation of the Spot Rate.</p>	<p>Any currency pair from the below list</p> <a href="#">GBP</a> <a href="#">EUR</a> <a href="#">USD</a> <a href="#">JPY</a> <a href="#">CHF</a> <a href="#">CAD</a> <a href="#">AUD</a> <a href="#">NZD</a> <a href="#">ZAR</a> <a href="#">DKK</a> <a href="#">NOK</a> <a href="#">SEK</a>
ForeignExchange:VanillaOption	European Currency Option	<p>If you have a requirement to buy currency at a future date (the 'Delivery Date'), buying a Currency Option will provide you with the right, but not the obligation, to buy the currency at a pre-agreed minimum rate (the 'Strike Rate'). As a result, you will be fully protected against an unfavourable depreciation of the Spot Rate, and you will also have the potential to gain from an unlimited appreciation of the Spot Rate.</p>	<a href="#">Deliverable Currency</a>

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	American Currency Option	If you have a requirement to buy currency at a future date (the 'Delivery Date'), buying a Currency Option will provide you with the right, but not the obligation, to buy the currency at a pre-agreed minimum rate (the 'Strike Rate'). As a result, you will be fully protected against an unfavourable depreciation of the Spot Rate, and you will also have the potential to gain from an unlimited appreciation of the Spot Rate.	<a href="#">Deliverable Currency</a>
	Long Dated FX Option with deferred settlement	If you have a requirement to buy currency at a future date (the 'Delivery Date'), buying a Currency Option will provide you with the right, but not the obligation, to buy the currency at a pre-agreed minimum rate (the 'Strike Rate'). As a result, you will be fully protected against an unfavourable depreciation of the Spot Rate, and you will also have the potential to gain from an unlimited appreciation of the Spot Rate. Additionally these Options can be up to 10 years maturity & 1 year for deferred settlement	<a href="#">Deliverable Currency</a>
	Average Rate Options (Asian)	A Cpty that purchases an Average Rate Option is provided with protection against the Settlement Rate (average of spot rate fixes over the pre-determined dates that form the 'settlement fixing schedule') moving against their Protection Rate (pre-selected strike), whilst allowing them participation if the rate moves in their favour. The average can be calculated on an arithmetic or harmonic basis.	<a href="#">Deliverable Currency</a>
	Average Strike Option	A Cpty that purchases an Average Strike Option is provided with protection against the Settlement Rate (spot fixing at expiry) moving against their Protection Rate (average of spot rate fixes over the pre-determined dates that form the 'strike fixing schedule'), whilst allowing them participation if the rate moves in their favour. The average can be calculated on an arithmetic or harmonic basis.	<a href="#">Deliverable Currency</a>
	Double Average Rate Option	A Cpty that purchases a Double Average Rate Option is provided with protection against the Settlement Rate (average of spot rate fixes over the pre-determined dates that form the 'settlement fixing schedule') moving against their Protection Rate (average of spot rate fixes over the pre-determined dates that form the 'strike fixing schedule'), whilst allowing them participation if this average moves in their favour. The averages can be calculated on an arithmetic or harmonic basis, but the same type of average must be applied to both 'strike schedule' and 'settlement schedule'.	<a href="#">Deliverable Currency</a>
	FX American Forward	If you will have a requirement to sell an amount of currency ('Notional Amount), but are unsure of the exact timing of the requirement, buying an American Forward will allow you to specify a future Window Period of up to six months, in which you may exchange the specified currency at a pre-agreed rate ('Strike Rate'). As a result, you will be fully protected against an unfavourable appreciation of the Spot Rate.	<a href="#">Deliverable Currency</a>
ForeignExchange:SimpleExotic:Barrier	Continuous Single Barrier Option	A type of option whose payoff depends on whether or not the underlying asset has reached or exceeded a predetermined price. A barrier option can be a knock-out, meaning it can expire worthless if the underlying exceeds a certain price, limiting profits for the holder but limiting losses for the writer. It can also be a knock-in, meaning it has no value until the underlying reaches a certain price.	<a href="#">Deliverable Currency</a>

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	Continuous Double Barrier Option	An option with two distinct triggers that define the allowable range for the price fluctuation of the underlying asset. In order for the investor to receive a pay-out, one of two situations must occur; the price must reach the range limits (for a knock-in) or the price must avoid touching either limit (for a knock-out).	<a href="#">Deliverable Currency</a>
	Partial Start or Partial End Single Barrier Option	These are options that have an embedded price level, (barrier), which if reached will either create a vanilla option or eliminate the existence of a vanilla option. These are referred to as knock-ins/outs which are further explained below. The existence of predetermined price barriers in an option makes the probability of pay off all the more difficult. Thus the reason a buyer purchases a barrier option is for the decreased cost and therefore increased leverage.	<a href="#">Deliverable Currency</a>
	Partial Double Barrier	As Continuous Double Barriers with exception that the barriers are only monitored from pre-specified start dates to a pre-specified end date (c.f. trade date to expiry date with Continuous Double Barriers).	<a href="#">Deliverable Currency</a>
	Knock-In Knock-Out Option	If you have a requirement to sell currency at a future date (the 'Delivery Date'), buying a Knock Out Currency Option will provide you with the right, but not the obligation, to sell the currency at a pre-agreed maximum rate (the 'Strike Rate') providing that the Knock Out feature has not been activated. As a result, you will be protected up to a certain level (the 'Trigger Rate') against an unfavourable appreciation of the Spot Rate. If the Spot Rate trades at or above the Trigger Rate during a pre-determined period (the 'Trigger Period') then the Knock Out Currency Option will have been deemed to be 'Knocked Out' and any rights to sell currency are immediately cancelled.	<a href="#">Deliverable Currency</a>
	Knock-In to a Vanilla Option	Technically, this type of contract is not an option until a certain price is met, so if the price is never reached it is as if the contract never existed. Knock-ins are a type of barrier option that may be either down-and-in option or an up-and-in option.	<a href="#">Deliverable Currency</a>
	Single/Double Barrier Options with Hurdle	Extension of the single/double barrier option to allow for European style barriers (hurdles) which are active on a specific day. Specifically there are two barrier levels which are active throughout the lifetime of the option and in addition there are two hurdle levels which are active on a single day (hurdle date), which can be prior to or on expiry.	<a href="#">Deliverable Currency</a>
	Single/Double Barrier Option with early Hurdle	Back End Window Single or Double Barrier option with additional European style barriers (hurdles) which are active on a specific day prior to barrier start date. Specifically there are two barrier levels, which start in the future and end at expiry (Back End). In addition there are two hurdle levels which are active on a single day strictly before the barrier start date. This is an extension to an existing type Back End Window Double barrier with Hurdle (BOWH) which only permits the hurdle date to be on the barrier start date.	<a href="#">Deliverable Currency</a>
	FX Two Window Double Barrier Option	Extension of a single window double barrier option to allow for two windows. The first set of barriers active from the start date until some date T1 which is strictly before expiry. After that date another set of barriers becomes active and lasts until expiry. The pay-out is that of a vanilla provided the FX spot rate stays in between active barriers at all times. If at any time the spot rate touches an active barrier the option knocks out.	<a href="#">Deliverable Currency</a>

	<p>FX One Touch with Knock-Out Option</p>	<p>Knock in Options - There are two kinds of knock-in options, i) up and in, and ii) down and in. With knock-in options, the buyer starts out without a vanilla option. If the buyer has selected an upper price barrier, and the currency hits that level, it creates a vanilla option with a maturity date and strike price agreed upon at the outset. This would be called an up and in. The down and in option is the same as the up and in, except the currency has to reach a lower barrier. Upon hitting the chosen lower price level, it creates a vanilla option. Knock-ins/outs usually call for delivery of the underlying asset, unlike digitals which are settled in cash. Knockout Options - These options are the reverse of knock-ins. With knock-outs, the buyer begins with a vanilla option, however, if the predetermined price barrier is hit, the vanilla option is cancelled and the seller has no further obligation. As in the knock-in option, there are two kinds, i) up and out, and ii) down and out. If the option hits the upper barrier, the option is cancelled and you lose your premium paid, thus, "up and out". If the option hits the lower price barrier, the option is cancelled, thus, "down and out".</p>	<p><a href="#">Deliverable Currency</a></p>
<p>ForeignExchange:SimpleExotic:Digital</p>	<p>Accrual Option</p>	<p>An accrual (or floater) option is composed of a strip of European digital options.  A fixed pay-out is made on the option's delivery date in the base currency for each time the spot level was at the predefined level (either above or below a predefined rate, or within a predefined range) on certain predefined dates (also known as fixings). Each fixing is actually the expiry date of one of the underlying European digital options.</p>	<p><a href="#">Deliverable Currency</a></p>
	<p>European Digital Option</p>	<p>A European Digital Option allows you to receive a fixed cash payment at Expiry ('Digital Pay-out'), if the Spot Rate is below a pre-agreed minimum level ('Strike Rate') at Expiry.  Conversely, If the Spot Rate is at or above the Strike Rate at Expiry, the Option will expire and neither party will have any entitlement to a pay-out from the other.</p>	<p><a href="#">Deliverable Currency</a></p>
	<p>Single Touch Digital Option</p>	<p>A Single Touch Digital Option allows you to receive a fixed cash payment at Expiry ('Digital Pay-out'), if the Spot Rate trades at or above a pre-agreed maximum level ('Strike Rate') at any time prior to or at Expiry.  If the Spot Rate does not trade at or above the Strike Rate at any time prior to or at Expiry, the Option will expire and neither party will have any further obligation to the other.</p>	<p><a href="#">Deliverable Currency</a></p>
	<p>Single No Touch Digital Option</p>	<p>Digital Options - These are options that can be structured as a "one touch" barrier, "double no touch" barrier and "all or nothing" call/puts. The "one touch" digital provides an immediate payoff if the currency hits your selected price barrier chosen at outset. The "double no touch" provides a payoff upon expiration if the currency does not touch both the upper and lower price barriers selected at the outset. The call/put "all or nothing" digital option provides a payoff upon expiration if your option finishes in the money. It is referred to as "all or nothing" because even if your option finishes in the money by 1 pip, you receive the full payoff. Digital options are usually settled in cash.</p>	<p><a href="#">Deliverable Currency</a></p>

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	Double One Touch Digital Option	A type of exotic option that gives an investor an agreed upon pay-out if the price of the underlying asset reaches or surpasses one of two predetermined barrier levels. An investor using this type of option is able to determine the position of both barriers, the time to expiration, and the pay-out to be received if the price does rise above one of the barriers. Either one of the barrier levels must be breached prior to expiration for the option to become profitable and for the buyer to receive the pay-out. If neither barrier level is breached prior to expiration, the option expires worthless and the trader loses the entire premium paid to the broker for setting up the trade.	<a href="#">Deliverable Currency</a>
	Double No Touch Digital Option	A type of exotic option that gives an investor an agreed upon pay-out if the price of the underlying asset does not reach or surpass either of two predetermined barrier levels. An investor using this type of option pays a premium to his or her broker and in turn receives the right to choose the position of the barriers, the time to expiration, and the pay-out to be received if the price fails to breach either barrier. With this type of option, the maximum possible loss is just the cost of setting up the option. A double no-touch option is the opposite of a double one-touch option.	<a href="#">Deliverable Currency</a>
ForeignExchange:ComplexExotic	Target Accrual Redemption Note	An investment vehicle, calculated based on a variation of the LIBOR formula, which provides a guaranteed sum of coupons. Once the coupons you've received reach the target cap, the note will be redeemed and you will be paid the par value of the note. Targeted Accrual Redemption Notes (TARN) typically have coupon payments that are based on an inverse floating LIBOR calculation. Thus, they may have good performance in the short-term if interest rates decrease, but may also underperform if interest rates rise.	<a href="#">Deliverable Currency</a>
	FX Barrier TARNs	A FX TARN is a structured FX forward transaction with a stated maturity where the payoff, which is referenced to a Foreign Exchange rate, is capped. Once the accumulated profit reaches the cap the remaining obligations of the contract are deemed void, i.e. the structure ceases to exist. The structure remains in place to maturity when Out Of The Money for the Cpty.	<a href="#">Deliverable Currency</a>
	FX Deal Contingent Forward	Providing an FX hedge where the Cpty has the contingent right to be able to walk away from this FX hedge on or before a certain date.	<a href="#">Deliverable Currency</a>

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### **Material Economic Terms For Foreign Exchange Derivatives - Forward Inc Swaps**

<b>TYPE</b>	<b>FX FORWARD (inc Swap) FIELDS</b>	<b>FX FORWARD (inc Swap) FIELDS VALUE</b>
<b>STATIC</b>	Trade Date	The date which the parties enter into the transaction
<b>STATIC</b>	Cpty	Non SD/MSP
<b>STATIC</b>	My Entity	SD/MSP
<b>STATIC</b>	Contract Type	New
<b>STATIC</b>	Calculation Agent	SD/MSP
<b>STATIC</b>	Master Agreement	ISDA
<b>STATIC</b>	Definitions	1998 ISDA

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## Material Economic Terms For Foreign Exchange Derivatives - NDF

FIELD / CCY	TYPE	ARS	BRL	CLP	CNY	COP
Trade Date	STATIC	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction
Cpty	STATIC	Non SD/MSP	Non SD/MSP	Non SD/MSP	Non SD/MSP	Non SD/MSP
My Entity	STATIC	SD/MSP	SD/MSP	SD/MSP	SD/MSP	SD/MSP
Contract Type	STATIC	New	New	New	New	New
Reference Currency	STATIC	Argentine Peso	Brazilian Real	Chilean Peso	Chinese Renminbi	Chinese Renminbi
Settlement Currency	STATIC	US Dollar	US Dollar	US Dollar	US Dollar	US Dollar
Settlement	STATIC	Non-Deliverable	Non-Deliverable	Non-Deliverable	Non-Deliverable	Non-Deliverable
Settlement Rate Option	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
Adjustments to Settlement Date	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
Adjustments to Valuation Date	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
Disruption Events	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
Disruption Fallbacks	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
Business Days for Valuation Date	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
Business Days for Settlement Date	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
Deferral Period for Unscheduled Holiday	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
Unscheduled Holiday	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
Valuation Postponement for Price Source Disruption	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
Fallback Survey Valuation Postponement	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
Cumulative Event	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>

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<b>Maximum Days of Postponement</b>	<b>STATIC</b>	<a href="http://emta.org/ndftt.aspx">http://emta.org/ndftt.aspx</a>	<a href="http://emta.org/ndftt.aspx">http://emta.org/ndftt.aspx</a>	<a href="http://emta.org/ndftt.aspx">http://emta.org/ndftt.aspx</a>	<a href="http://emta.org/ndftt.aspx">http://emta.org/ndftt.aspx</a>	<a href="http://emta.org/ndftt.aspx">http://emta.org/ndftt.aspx</a>
<b>Calculation Agent</b>	<b>STATIC</b>	SD/MSP	SD/MSP	SD/MSP	SD/MSP	SD/MSP

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**Material Economic Terms For Foreign Exchange Derivatives – NDF Cont.**

FIELD / CCY	TYPE	EGP	IDR	INR	KRW	KZT
Trade Date	STATIC	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction
Cpty	STATIC	Non SD/MSP	Non SD/MSP	Non SD/MSP	Non SD/MSP	Non SD/MSP
My Entity	STATIC	SD/MSP	SD/MSP	SD/MSP	SD/MSP	SD/MSP
Contract Type	STATIC	New	New	New	New	New
Reference Currency	STATIC	Egyptian Pound	Indonesian Rupiah	Indian Rupee	Korean Won	Kazakhstan Tenge
Settlement Currency	STATIC	US Dollar	US Dollar	US Dollar	US Dollar	US Dollar
Settlement	STATIC	Non-Deliverable	Non-Deliverable	Non-Deliverable	Non-Deliverable	Non-Deliverable
Settlement Rate Option	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
Adjustments to Settlement Date	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
Adjustments to Valuation Date	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
Disruption Events	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
Disruption Fallbacks	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
Business Days for Valuation Date	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
Business Days for Settlement Date	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
Deferral Period for Unscheduled Holiday	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
Unscheduled Holiday	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
Valuation Postponement for Price Source Disruption	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>

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<b>Fallback Survey Valuation Postponement</b>	<b>STATIC</b>	<a href="http://emta.org/ndftt.aspx">http://emta.org/ndftt.aspx</a>	<a href="http://emta.org/ndftt.aspx">http://emta.org/ndftt.aspx</a>	<a href="http://emta.org/ndftt.aspx">http://emta.org/ndftt.aspx</a>	<a href="http://emta.org/ndftt.aspx">http://emta.org/ndftt.aspx</a>	<a href="http://emta.org/ndftt.aspx">http://emta.org/ndftt.aspx</a>
<b>Cumulative Event</b>	<b>STATIC</b>	<a href="http://emta.org/ndftt.aspx">http://emta.org/ndftt.aspx</a>	<a href="http://emta.org/ndftt.aspx">http://emta.org/ndftt.aspx</a>	<a href="http://emta.org/ndftt.aspx">http://emta.org/ndftt.aspx</a>	<a href="http://emta.org/ndftt.aspx">http://emta.org/ndftt.aspx</a>	<a href="http://emta.org/ndftt.aspx">http://emta.org/ndftt.aspx</a>
<b>Maximum Days of Postponement</b>	<b>STATIC</b>	<a href="http://emta.org/ndftt.aspx">http://emta.org/ndftt.aspx</a>	<a href="http://emta.org/ndftt.aspx">http://emta.org/ndftt.aspx</a>	<a href="http://emta.org/ndftt.aspx">http://emta.org/ndftt.aspx</a>	<a href="http://emta.org/ndftt.aspx">http://emta.org/ndftt.aspx</a>	<a href="http://emta.org/ndftt.aspx">http://emta.org/ndftt.aspx</a>
<b>Calculation Agent</b>	<b>STATIC</b>	SD/MSP	SD/MSP	SD/MSP	SD/MSP	SD/MSP

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**Material Economic Terms For Foreign Exchange Derivatives – NDF Cont.**

FIELD / CCY	TYPE	MYR	PEN	PHP	RUB	TWD
Trade Date	STATIC	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction
Cpty	STATIC	Non SD/MSP	Non SD/MSP	Non SD/MSP	Non SD/MSP	Non SD/MSP
My Entity	STATIC	SD/MSP	SD/MSP	SD/MSP	SD/MSP	SD/MSP
Contract Type	STATIC	New	New	New	New	New
Reference Currency	STATIC	Malaysian Ringgit	Peruvian Sol	Philippine Peso	Russian Ruble	Taiwanese Dollar
Settlement Currency	STATIC	US Dollar	US Dollar	US Dollar	US Dollar	US Dollar
Settlement	STATIC	Non-Deliverable	Non-Deliverable	Non-Deliverable	Non-Deliverable	Non-Deliverable
Settlement Rate Option	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
Adjustments to Settlement Date	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
Adjustments to Valuation Date	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
Disruption Events	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
Disruption Fallbacks	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
Business Days for Valuation Date	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
Business Days for Settlement Date	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
Deferral Period for Unscheduled Holiday	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
Unscheduled Holiday	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
Valuation Postponement for Price Source Disruption	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
Fallback Survey Valuation Postponement	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
Cumulative Event	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>

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Maximum Days of Postponement	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
Calculation Agent	STATIC	SD/MSP	SD/MSP	SD/MSP	SD/MSP	SD/MSP

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### **Material Economic Terms For Foreign Exchange Derivatives - NDO**

FIELD	TYPE	ARS	BRL	CLP	CNY	COP
Trade Date	STATIC	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction
Cpty	STATIC	Non SD/MSP	Non SD/MSP	Non SD/MSP	Non SD/MSP	Non SD/MSP
My Entity	STATIC	SD/MSP	SD/MSP	SD/MSP	SD/MSP	SD/MSP
Contract Type	STATIC	New	New	New	New	New
Reference Currency	STATIC	Argentine Peso	Brazilian Real	Chilean Peso	Chinese Renminbi	Chinese Renminbi
Settlement Currency	STATIC	US Dollar	US Dollar	US Dollar	US Dollar	US Dollar
Settlement	STATIC	Non-Deliverable	Non-Deliverable	Non-Deliverable	Non-Deliverable	Non-Deliverable
Option Style	STATIC	European	European	European	European	European
Expiration Time	STATIC	The time at which the Spot Rate is determined	The time at which the Spot Rate is determined	The time at which the Spot Rate is determined	The time at which the Spot Rate is determined	The time at which the Spot Rate is determined
Settlement Rate Option	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
Adjustments to Settlement Date	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
Adjustments to Valuation Date	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
Disruption Events	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
Disruption Fallbacks	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
Business Days for Valuation Date	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
Business Days for Settlement Date	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>

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<b>Deferral Period for Unscheduled Holiday</b>	<b>STATIC</b>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
<b>Unscheduled Holiday</b>	<b>STATIC</b>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
<b>Valuation Postponement for Price Source Disruption</b>	<b>STATIC</b>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
<b>Fallback Survey Valuation Postponement</b>	<b>STATIC</b>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
<b>Cumulative Event</b>	<b>STATIC</b>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
<b>Maximum Days of Postponement</b>	<b>STATIC</b>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
<b>Calculation Agent</b>	<b>STATIC</b>	SD/MSP	SD/MSP	SD/MSP	SD/MSP	SD/MSP

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**Material Economic Terms For Foreign Exchange Derivatives – NDO Cont.**

FIELD	TYPE	EGP	IDR	INR	KRW	KZT
Trade Date	STATIC	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction
Cpty	STATIC	Non SD/MSP	Non SD/MSP	Non SD/MSP	Non SD/MSP	Non SD/MSP
My Entity	STATIC	SD/MSP	SD/MSP	SD/MSP	SD/MSP	SD/MSP
Contract Type	STATIC	New	New	New	New	New
Reference Currency	STATIC	Egyptian Pound	Indonesian Rupiah	Indian Rupee	Korean Won	Kazakhstan Tenge
Settlement Currency	STATIC	US Dollar	US Dollar	US Dollar	US Dollar	US Dollar
Settlement	STATIC	Non-Deliverable	Non-Deliverable	Non-Deliverable	Non-Deliverable	Non-Deliverable
Option Style	STATIC	European	European	European	European	European
Expiration Time	STATIC	The time at which the Spot Rate is determined	The time at which the Spot Rate is determined	The time at which the Spot Rate is determined	The time at which the Spot Rate is determined	The time at which the Spot Rate is determined
Settlement Rate Option	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
Adjustments to Settlement Date	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
Adjustments to Valuation Date	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
Disruption Events	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
Disruption Fallbacks	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
Business Days for Valuation Date	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>

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<b>Business Days for Settlement Date</b>	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
<b>Deferral Period for Unscheduled Holiday</b>	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
<b>Unscheduled Holiday</b>	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
<b>Valuation Postponement for Price Source Disruption</b>	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
<b>Fallback Survey Valuation Postponement</b>	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
<b>Cumulative Event</b>	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
<b>Maximum Days of Postponement</b>	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
<b>Calculation Agent</b>	STATIC	SD/MSP	SD/MSP	SD/MSP	SD/MSP	SD/MSP

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**Material Economic Terms For Foreign Exchange Derivatives – NDO Cont.**

FIELD	TYPE	MYR	PEN	PHP	RUB	TWD
Trade Date	STATIC	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction	The date which the parties enter into the transaction
Cpty	STATIC	Non SD/MSP	Non SD/MSP	Non SD/MSP	Non SD/MSP	Non SD/MSP
My Entity	STATIC	SD/MSP	SD/MSP	SD/MSP	SD/MSP	SD/MSP
Contract Type	STATIC	New	New	New	New	New
Reference Currency	STATIC	Malaysian Ringgit	Peruvian Sol	Philippine Peso	Russian Ruble	Taiwanese Dollar
Settlement Currency	STATIC	US Dollar	US Dollar	US Dollar	US Dollar	US Dollar
Settlement	STATIC	Non-Deliverable	Non-Deliverable	Non-Deliverable	Non-Deliverable	Non-Deliverable
Option Style	STATIC	European	European	European	European	European
Expiration Time	STATIC	The time at which the Spot Rate is determined	The time at which the Spot Rate is determined	The time at which the Spot Rate is determined	The time at which the Spot Rate is determined	The time at which the Spot Rate is determined
Settlement Rate Option	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
Adjustments to Settlement Date	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
Adjustments to Valuation Date	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
Disruption Events	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
Disruption Fallbacks	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
Business Days for Valuation Date	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
Business Days for Settlement Date	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
Deferral Period for Unscheduled Holiday	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
Unscheduled Holiday	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
Valuation Postponement for Price Source Disruption	STATIC	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>

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<b>Fallback Survey Valuation Postponement</b>	<b>STATIC</b>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
<b>Cumulative Event</b>	<b>STATIC</b>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
<b>Maximum Days of Postponement</b>	<b>STATIC</b>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>	<a href="http://emta.org/ndfft.aspx">http://emta.org/ndfft.aspx</a>
<b>Calculation Agent</b>	<b>STATIC</b>	SD/MSP	SD/MSP	SD/MSP	SD/MSP	SD/MSP

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### **Material Economic Terms For Foreign Exchange Derivatives – Vanilla Options**

<b>TYPE</b>	<b>VANILLA OPTION FIELDS</b>	<b>VALUE OF FIELD</b>
<b>STATIC</b>	Trade Date	The date which the parties enter into the transaction
<b>STATIC</b>	Cpty	Non SD/MSP
<b>STATIC</b>	My Entity	SD/MSP
<b>STATIC</b>	Contract Type	New
<b>STATIC</b>	Business Day Convention for Premium Payment Date	FOLL
<b>STATIC</b>	ISDA Master Agreement	ISDA
<b>STATIC</b>	ISDA Definitions	1998 ISDA
<b>STATIC</b>	Calculation Agent	SD/MSP

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### **Material Economic Terms For Foreign Exchange Derivatives – Time options**

<b>TYPE</b>	<b>TIME OPTION FIELDS</b>	<b>VALUE OF FIELD</b>
<b>STATIC</b>	Trade Date	The date which the parties enter into the transaction
<b>STATIC</b>	Cpty	Non SD/MSP
<b>STATIC</b>	My Entity	SD/MSP
<b>STATIC</b>	Contract Type	New
<b>STATIC</b>	Business Day Convention for Premium Payment Date	FOLL
<b>STATIC</b>	ISDA Master Agreement	ISDA
<b>STATIC</b>	ISDA Definitions	1998 ISDA
<b>STATIC</b>	Calculation Agent	SD/MSP

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### **Material Economic Terms For Foreign Exchange Derivatives – Barrier Options**

<b>TYPE</b>	<b>BARRIER OPTION FIELDS</b>	<b>VALUE OF FIELD</b>
<b>STATIC</b>	Trade Date	The date which the parties enter into the transaction
<b>STATIC</b>	Cpty	Non SD/MSP
<b>STATIC</b>	My Entity	SD/MSP
<b>STATIC</b>	Contract Type	New
<b>STATIC</b>	Business Day Convention for Premium Payment Date	FOLL
<b>STATIC</b>	Barrier Terms and Conditions	Disclosed by Lloyds
<b>STATIC</b>	ISDA Master Agreement	ISDA
<b>STATIC</b>	ISDA Definitions	1998 ISDA
<b>STATIC</b>	Calculation Agent	SD/MSP

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### **Material Economic Terms For Foreign Exchange Derivatives – Digital Options**

<b>TYPE</b>	<b>DIGITAL OPTION FIELDS</b>	<b>VALUE OF FIELD</b>
<b>STATIC</b>	Trade Date	The date which the parties enter into the transaction
<b>STATIC</b>	Cpty	Non SD/MSP
<b>STATIC</b>	My Entity	SD/MSP
<b>STATIC</b>	Contract Type	New
<b>STATIC</b>	Business Day Convention for Premium Payment Date	FOLL
<b>STATIC</b>	Digital Payment Provisions	Disclosed by Lloyds
<b>STATIC</b>	ISDA Master Agreement	ISDA
<b>STATIC</b>	ISDA Definitions	1998 ISDA
<b>STATIC</b>	Calculation Agent	SD/MSP

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### **Material Economic Terms For Foreign Exchange Derivatives - Exotics**

<b>TYPE</b>	<b>EXOTIC FIELDS</b>	<b>VALUE OF FIELD</b>
<b>STATIC</b>	Trade Date	The date which the parties enter into the transaction
<b>STATIC</b>	Cpty	Non SD/MSP
<b>STATIC</b>	My Entity	SD/MSP
<b>STATIC</b>	Contract Type	New
<b>STATIC</b>	ISDA Master Agreement	ISDA
<b>STATIC</b>	ISDA Definitions	1998 ISDA
<b>STATIC</b>	Calculation Agent	SD/MSP

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