

Asset Class: Equities	Product Category	
Material Economic Term	Swap	Option
Trade Date	√	√
Option Style		√
Option Type		√
Seller		√
Buyer		√
Effective Date	√	
Termination Date	√	
Index	√	√
Number Of Options		√
Strike Price		√
Premium		√
Exchange	√	√
Related Exchange	√	√
Equity Amounts - Equity Amount Payer	√	
Equity Amounts - Number Of Units	√	
Equity Amounts - Equity Notional Amount	√	
Equity Amounts - Equity Notional Reset	√	
Equity Amounts - Type Of Return	√	
Equity Amounts - Initial Price	√	
Equity Amounts - Final Price	√	
Equity Amounts - Valuation Time	√	
Equity Amounts - Valuation Date	√	
Floating Amounts - Floating Rate Payer	√	
Floating Amounts - Notional Amount	√	
Floating Amounts - Payment Date	√	
Floating Amounts - Floating Rate Option	√	
Floating Amounts - Designated Maturity	√	
Floating Amounts - Spread	√	
Floating Amounts - Reset Dates	√	
Floating Amounts - Flat Compounding	√	
Floating Amounts - Business Day	√	
Valuation - Valuation Time		√
Valuation - Valuation Date		√
Valuation - Future Price Valuation		√
Valuation - Exchange Traded Contract		√
Valuation - Expiration Time		√
Valuation - Expiration Date		√
Valuation - Automatic Exercise		√

Key
√ = Typical applicable material economic terms