

Asset Class: Interest Rates	Product Categories				
Material Economic Term	Cross Currency Swap	Interest Rates Swap	Cap Floor Vanilla	Cap Floor Straddle	Swaption
Trade Date	√	√	√	√	√
Effective Date	√	√	√	√	√
Effective Date Adjustment	√	√	√	√	√
Termination Date	√	√	√	√	√
Termination Date Adjustment / Business Day Convention	√	√	√	√	√
Bilateral Clearing House		√			
Independent Amount	√	√	√	√	√
Independent Amount Payer	√	√	√	√	√
Independent Amount Receiver	√	√	√	√	√
Calculation Agent	√	√	√	√	√
Optional Early Termination	√	√	√	√	√
Initial Exchange Date	√				
Fixed Rate Payer Initial Exchange Amount	√				
Floating Rate Payer Initial Exchange Amount	√				
Final Exchange Date	√				
Fixed Rate Payer Final Exchange Amount	√				
Floating Rate Payer Final Exchange Amount	√				
Floating Amounts - Floating Rate Payer	√	√	√	√	√
Floating Amounts - Floating Rate Payer Notional Amounts	√	√	√	√	√
Floating Amounts - Floating Rate Payer Payment Frequency	√	√	√	√	√
Floating Amounts - Rolls On Floating Rate Payer Dates	√	√		√	√
Floating Amounts - Floating Rate Reset Frequency	√	√		√	√
Floating Amounts - Floating Rate Option		√		√	√
Floating Amounts - Floating Rate Designated Maturity	√	√		√	√
Floating Amounts - Floating Rate Spread	√	√		√	√
Floating Amounts - Floating Rate Day Count Fraction	√	√		√	√
Floating Amounts - Floating Rate Calculation Period End Dates Adjustment / Business Day Convention	√	√		√	√
Floating Amounts - Floating Rate Payer Payment Dates Adjustment / Business Day Convention	√	√		√	√
Floating Amounts - Floating Rate Payer Payment Dates	√	√	√	√	√
Floating Amounts - Floating Rate Payer Reset Dates	√	√		√	√
Floating Amounts - Fixing Dates	√	√		√	√
Floating Amounts - Cap Rate			√	√	
Fixed Amounts - Fixed Rate Payer	√	√	√	√	√
Fixed Amounts - Fixed Rate Payer Notional Amounts	√	√	√	√	√
Fixed Amounts - Fixed Rate Payer Payment Frequency / Dates	√	√	√	√	√
Fixed Amounts - Rolls On Fixed Rate Payer Payment Dates	√	√			√
Fixed Amounts - Fixed Rate	√	√			√
Fixed Amounts - Fixed Rate Day Count Fraction	√	√			√
Fixed Amounts - Fixed Rate Calculation Period End Dates Adjustment / Business Day Convention	√	√			√
Fixed Amounts - Fixed Rate Payer Payment Dates Adjustment / Business Day Convention	√	√	√	√	√
Fixed Amounts - Payment Relative To	√	√			√
Swaption Terms - Seller					√
Swaption Terms - Buyer					√
Swaption Terms - Option Style					√
Swaption Terms - Option Type					√
Swaption Terms - Premium					√
Swaption Terms - Premium Payment Date					√
Swaption Terms - Premium Payment Date Adjustment					√
Procedure For Exercise - Expiration Date					√
Procedure For Exercise - Expiration Date Adjustment					√
Procedure For Exercise - Automatic Exercise					√
Procedure For Exercise - Partial Exercise					√
Procedure For Exercise - Fallback Exercise					√

Key
√ = Typical applicable material economic terms