

Automatic Exercise	S	S	S	S	S	S		
Threshold	S	S	S	S	S	S		
Fallback Exercise	S	S	S	S	S	S		
Settlement	S	S	S	S	S	S	S	S
Cash Settlement	S	S	S	S	S	S	S	S
Cash Settlement Valuation Time	S	S	S	S	S	S	S	S
Cash Settlement Valuation Date	S	S	S	S	S	S	S	S
Valuation Business Days	S	S	S	S	S	S	S	S
Cash Settlement Payment Date	S	S	S	S	S	S	S	S
Business Day Convention for Cash Settlement Payment Date	S	S	S	S	S	S	S	S
Cash Settlement Method	S	S	S	S	S	S	S	S
Cash Settlement Currency	S	S	S	S	S	S	S	S
Settlement Rate	S	S	S	S	S	S	S	S
Cash Settlement Reference Banks	S	S	S	S	S	S	S	S
Quotation Rate	S	S	S	S	S	S	S	S
Underlying Payer Swap - Fixed Rate Payer - Buyer	S	S	S	S	S	S		
Underlying Payer Swap - Floating Rate Payer - Seller	S	S	S	S	S	S		
Underlying Receiver Swap - Fixed Rate Payer - Seller	S	S	S	S	S	S		
Underlying Receiver Swap - Floating Rate Payer - Buyer	S	S	S	S	S	S		
Optional Early Termination	S	S	S	S	S	S	S	S
Optional Early Termination date	S	S	S	S	S	S	S	S
Mandatory Early Termination	S	S	S	S	S	S	S	S
Mandatory Early Termination Date	S	S	S	S	S	S	S	S
Business Day Convention for Mandatory Early Termination Date	S	S	S	S	S	S	S	S
Constant Currency Payer	S	S	S	S	S	S		
Variable Currency Payer	S	S	S	S	S	S		
Currency Exchange Rate	S	S	S	S	S	S		
Link to Definitions	S	S	S	S	S	S	S	S
Payment Date						S		
Reference Treasury						S		
Reference Rate						S		
Index Rate						S		
Cash Payment Amount (Unwind Calc - DV01 or price or other)						S		
Index						S	S	S
Final Reference Index						S	S	S
Primary Lag for Final Reference Index						S	S	S
Secondary Lag for Final Reference Index						S	S	S
Initial Reference Index						S	S	S
Primary Lag for Initial Reference Index						S	S	S
Secondary Lag for Initial Reference Index						S	S	S
Related Bond						S	S	S
Fallback Bond						S	S	S
Real Rate						S		S
Clearing applicable	S		S	S		S		
Clearing venue	S		S	S		S		