

## Underlying Instrument Index

Underlying Instrument Index	ISO Attributes	Templates Affected		
USD-S&P Index-High Grade	S&P Index-High Grade	Rates	Option	CapFloor
S&P 500 INDEX	S&P 500 INDEX	Equity	Forward	Non_Standard
		Equity	Forward	Price_Return_Basic_Performance_Basket
		Equity	Forward	Price_Return_Basic_Performance_Basket_CFD
		Equity	Forward	Price_Return_Basic_Performance_Single_Index
		Equity	Forward	Price_Return_Basic_Performance_Single_Index_CFD
		Equity	Option	Basket
		Equity	Option	Non_Standard
		Equity	Option	Single_Index
		Equity	Swap	Non_Standard
		Equity	Swap	Parameter_Return_Dividend_Basket
		Equity	Swap	Parameter_Return_Dividend_Single_Index
		Equity	Swap	Parameter_Return_Variance_Basket
		Equity	Swap	Parameter_Return_Variance_Single_Index
		Equity	Swap	Parameter_Return_Volatility_Basket
		Equity	Swap	Parameter_Return_Volatility_Single_Index
		Equity	Swap	Portfolio_Swap
		Equity	Swap	Price_Return_Basic_Performance_Basket
		Equity	Swap	Price_Return_Basic_Performance_Basket_CFD
		Equity	Swap	Price_Return_Basic_Performance_Single_Index
		Equity	Swap	Price_Return_Basic_Performance_Single_Index_CFD
iBoxx USD Liquid High Yield Oil & Gas (5/25/50 Issuer Cap)	iBoxx USD Liquid High Yie	Credit	Option	Non_Standard
		Credit	Swap	Index
		Credit	Swap	Index_Tranche
		Credit	Swap	Non_Standard
		Credit	Swap	Total_Return_Swap

Underlying Instrument Index	ISO Attributes	Templates Affected		
USD-S&P Index-High Grade iBoxx USD Liquid High Yield Oil & Gas (5/25/50 Issuer Cap)	S&P Index-High Grade	Other	Swap	Non_Standard
	iBoxx USD Liquid High Yie	Other	Option	Non_Standard
		Other	Other	Non_Standard

## Reference Rates

Reference Rate	ISO Attributes	Templates Affected		
COFFEE ARABICA-BM&F	COFFEE ARABICA-BM&F	Commodities	Swap	Swap
ETHANOL-BM&F	ETHANOL-BM&F	Commodities	Swap	Multi_Exotic_Swap
BENZENE-CONTRACT BENZENE (FOB USGC/GAL)-GALLON-B&	BENZENE-CONTRACT BENZENE	Commodities	Swap	Basis_Swap
BENZENE-CONTRACT BENZENE (FOB USGC/GAL)-TON-B&D	BENZENE-CONTRACT BENZENE	Commodities	Option	Option
BENZENE-SPOT BENZENE (USGC/GAL)- GALLON-B&D	BENZENE-SPOT BENZENE (USG	Commodities	Option	Multi_Exotic_Option
BENZENE-SPOT BENZENE (USGC/GAL)- TON-B&D	BENZENE-SPOT BENZENE (USG	Commodities	Forward	Forward
ELECTRICITY-LEBA UK POWER INDEX- MONDAY-FRIDAY PEAK BLOCKS 3&4&5 (07.30-09.00)	ELECTRICITY-LEBA UK POWER	Commodities	Forward	Multi_Exotic_Forward
NATURAL GAS-OTHERS (PG&E MALIN)-GAS DAILY	NATURAL GAS-OTHERS (PG&E	Other	Swap	Non_Standard (Commodities)Reference Rate Commodities and Other Reference Rate Commodities

Reference Rate	ISO Attributes		Templates Affected
NATURAL GAS-CITYGATES (PG&E)-GAS DAILY	NATURAL GAS-CITYGATES (PG	Other	Option Non_Standard (Commodities) Reference Rate Commodities and Other Reference Rate Commodities
NATURAL GAS-OTHERS (PG&E SOUTH)-GAS DAILY	NATURAL GAS-OTHERS (PG&E	Other	Other Non_Standard (Commodities) Reference Rate Commodities and Other Reference Rate Commodities
NATURAL GAS-PG&E-CITYGATE-DAY AHEAD-ICE	NATURAL GAS-PG&E-CITYGATE		
NATURAL GAS-AMERICAN NATURAL RESOURCES PIPELINE CO.-SE TRANSMISSION & GATHERING POOL-MONTH AHEAD-ICE	NATURAL GAS-AMERICAN NATU		
NATURAL GAS-MARITIMES & TENNESSEE GAS PIPELINE CO.-DRACUT INTERCONNECT-MONTH AHEAD-ICE	NATURAL GAS-MARITIMES & T		
NATURAL GAS-PG&E-CITYGATE-MONTH AHEAD-ICE	NATURAL GAS-PG&E-CITYGATE		
NATURAL GAS-PG&E-TOPOCK-MONTH AHEAD-ICE	NATURAL GAS-PG&E-TOPOCK-M		
NATURAL GAS-TEXAS EASTERN TRANSMISSION CORP.- M1 30 & 24 INCH-MONTH AHEAD-ICE	NATURAL GAS-TEXAS EASTERN		
NATURAL GAS-WESTCOAST ENERGY & NORTHWEST PIPELINE CORP. (CDN BORDER)-MONTH AHEAD-ICE	NATURAL GAS-WESTCOAST ENE		

Reference Rate	ISO Attributes	Templates Affected		
NATURAL GAS-CALIFORNIA (PG&E CITY-GATE)-INSIDE FERC NATURAL GAS-CALIFORNIA (PG&E MALIN, ORE.)-INSIDE FERC NATURAL GAS-CALIFORNIA (PG&E SOUTH)-INSIDE FERC NATURAL GAS-CALIFORNIA (PG&E CITYGATE)-NGI NATURAL GAS-CALIFORNIA (SOUTHERN BORDER, PG&E)-NGI RECOVERED PAPER 1.02 MIXED P&B (SORTED) PPI GERMANY RECOVERED PAPER 1.04 SUPERMARKET CORRUGATED MIXED P&B PPI GERMANY NATURAL GAS-NORTHERN NATURAL GAS & NORTHERN BORDER (TRANSFER POINT) AT VENTURA-MONTH AHEAD-ICE	NATURAL GAS-CALIFORNIA (P NATURAL GAS-CALIFORNIA (P NATURAL GAS-CALIFORNIA (P NATURAL GAS-CALIFORNIA (P NATURAL GAS-CALIFORNIA (S RECOVERED PAPER 1.02 MIXE RECOVERED PAPER 1.04 SUPE NATURAL GAS-NORTHERN NATU			
USD-S&P Index-High Grade	S&P Index-High Grade	Rates Rates Rates Rates Rates Rates Rates Rates Rates Rates	Swap Swap Swap Swap Swap Swap Swap Swap Swap Swap	Basis Basis_OIS Cross Currency Basis Cross Currency Fixed Float Cross Currency Fixed Float NDS Cross Currency Zero Coupon Cross Currency Inflation Swap Fixed Float Fixed Float OIS

Reference Rate	ISO Attributes	Templates Affected		
		Rates	Swap	Fixed Float Zero Coupon
		Rates	Forward	FRA Index
		Rates	Swap	Inflation Basis Zero Coupon
		Rates	Swap	Inflation Fixed Float YoY
		Rates	Swap	Inflation Swap
		Rates	Swap	Non Standard
		Rates	Option	Non Standard
		Rates	Swap	Inflation Basis
		Other	Other	Non_Standard
		Other	Swap	Non_Standard
		Other	Option	Non_Standard

### Other Leg Reference Rate

Other Leg Reference Rate	ISO Attributes	Templates Affected		
USD-S&P Index-High Grade	S&P Index-High Grade	Rates	Swap	Basis
		Rates	Swap	Basis_OIS
		Rates	Swap	Cross Currency Basis
		Rates	Swap	Inflation Basis Zero Coupon
		Rates	Swap	Non Standard
		Rates	Swap	Inflation Basis
		Other	Other	Non_Standard
		Other	Swap	Non_Standard
		Other	Option	Non_Standard