

### Sample of the Relevant Provisions of a Total Return Swap (Index)

The below is set out by way of illustration only and does not contain all the necessary provisions or information of the described transaction and shall not be used or relied on as such. In addition, the elections therein are not appropriate for specific transactions. Derivativeslawyer.com do not accept any responsibility whatsoever for the use of or reliance on the below.

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The terms of the particular Transaction to which this Confirmation relates are as follows:

#### General Terms

Trade Date: [ ]

Effective Date: [ ]

Termination Date : [ ]

Notional Amount: [ ]

#### Total Return Payer Payments

Total Return Payer : In respect of a Calculation Period, if the Total Return Amount is:

- (a) a negative value, the Floating Rate Payer; or
- (b) a positive value, the Counterparty

Total Return Payer Payment Dates: The Floating Rate Payer Payment Dates

Total Return Amount:  $A \times \{[(100 - B) \times (C - D)] + [D \times (E - B)]\}$

and, in respect of each Total Return Payer Payment Date:

“A” is [ ];

“B” means initially [ ] and subsequently E from the prior Calculation Period;

“C” means initially [ ] and subsequently D from the prior Calculation Period;

“D” means the factor of the Index as determined by the Calculation Agent on the Valuation Date on the basis of the most recent information published by [ ] in relation to the Index before such date, indicating the outstanding value of the Index as a fraction of the value of the Index in the previous Calculation Period; and

“E” means the firm bid price for settlement on the next Total Return Payer Payment Date expressed as a percentage determined at the Valuation Time on the Valuation Date.

Index:	[ ]
Valuation Dates:	3 Business Days prior to the Total Return Payer Payment Date
Valuation Time:	[ ]
<b>Floating Amounts</b>	
Floating Rate Payer :	[ ]
Floating Amount Payer Payment Dates :	[ ] of each year commencing on and including [ ], subject to adjustment in accordance with the [ ] Business Day Convention.
Floating Rate Option :	[ ]
Designated Maturity :	[ ] months
Spread :	[Plus] [Minus] [ ]%
Floating Rate Day Count Fraction:	[ ]
Reset Dates :	The first day of each Calculation Period
<b>Index Adjustment Events:</b>	
(a) Index Cancellation:	[ ]
(b) Index Modification:	[ ]
(c) Index Disruption:	[ ]
<b>Additional Disruption Events</b>	
Change in Law :	[Applicable]
Hedging Disruption :	[Applicable]
Hedging Party :	[ ]
Increased Cost of Hedging :	[Applicable]
Hedging Party :	[ ]
[ ]	[Applicable]
Non-Reliance:	Applicable
Agreements and Acknowledgements Regarding Hedging Activities:	Applicable
Index Disclaimer:	Applicable
Additional Acknowledgements :	Applicable