

**RELEVANT TRANSACTION AND TRIGGERED TRANSACTION
DATA GUIDELINES
(published on March 24, 2010)**

Capitalized terms used but not defined in these Relevant Transaction and Triggered Transaction Data Guidelines (these "**Data Guidelines**") shall have the meaning given to such terms in (a) the 2003 ISDA Credit Derivatives Definitions, as supplemented by the 2009 ISDA Credit Derivatives Determinations Committees, Auction Settlement and Restructuring Supplement to the 2003 ISDA Credit Derivatives Definitions (the "**July 2009 Supplement**"), each as published by the International Swaps and Derivatives Association, Inc. ("**ISDA**") (the "**Definitions**") or (b) the Rules (as defined in the Definitions), as applicable.

1. RELEVANT TRANSACTION DATA GUIDELINES

Upon a Credit Derivatives Determinations Committee Resolving that an event that constitutes a Credit Event has occurred, The Depository Trust and Clearing Corporation ("**DTCC**") will, in accordance with the Rules, determine and, if requested by the DC Secretary, inform the DC Secretary of:

- (a) the total number of Relevant Transactions confirmed through DTCC that, as of 9:00 a.m. Relevant City Time on the date of the DC Resolution establishing that an event that constitutes a Credit Event has occurred:
 - (i) reference the relevant Affected Reference Entity;
 - (ii) are outstanding and have not otherwise matured or been terminated under Section 6 of the relevant ISDA Master Agreement or by mutual agreement between the parties; and
 - (iii) specify Auction Settlement as the Settlement Method in the related Confirmations; and
- (b) the number of Dealer Parties that are party to one or more of such Relevant Transactions.

2. TRIGGERED TRANSACTION DATA GUIDELINES

Following the occurrence of a Potential Auctions Resolution, DTCC will, on each Relevant City Business Day from, and including, the Relevant City Business Day immediately following the date on which the DC Secretary publishes the Final List, to, and including, the fifth Relevant City Business Day immediately following the date on which the DC Secretary publishes the Final List, in accordance with the Rules, and with respect to each group of Relevant Transactions for which the same Permissible Deliverable Obligations apply, determine and, by 5:00 p.m. Relevant City Time on each such Relevant City Business Day, inform the DC Secretary of:

- (a) the daily and cumulative total number of Triggered Transactions; and
- (b) the number of Dealer Parties that are party to one or more of such Triggered Transactions.

3. DEFINED TERMS

"**Dealer Party**" means a Global Dealer Voting Member, a Global Dealer Consultative Member or, in respect of the Region that includes the Relevant Transaction Type, a Regional Dealer Voting Member or a Regional Dealer Consultative Member (each such entity, a "**Convened DC Dealer**"), provided that (a) any Convened DC Dealer acting as "Prime Broker" with respect to a Relevant Transaction or a Triggered Transaction will not be counted as a Dealer Party and (b) no Affiliate of a Convened DC

Dealer will be counted as a Dealer Party, unless such Convened DC Dealer is not a party to any Relevant Transaction or any Triggered Transaction, as applicable, for which DTCC is making the relevant determination, in which case an Affiliate of such Convened DC Dealer that is a party to one or more Relevant Transactions or Triggered Transactions, as applicable, may be counted as a Dealer Party in place of such Convened DC Dealer and, if more than one Affiliate of such Convened DC Dealer is a party to one or more Relevant Transactions or Triggered Transactions, as applicable, the Affiliate that is a party to the largest number of Relevant Transactions or Triggered Transactions, as applicable, for which DTCC is making the relevant determination will be counted as the Dealer Party in place of such Convened DC Dealer.

"Triggered Transaction" means a Relevant Transaction:

- (a) for which Mod R or Mod Mod R, as applicable, and Auction Settlement are specified in the related Confirmation;
- (b) with respect to which a Notifying Party has delivered a Credit Event Notice in accordance with the terms of such Relevant Transaction that is effective on or prior to the Exercise Cut-off Date applicable to such Notifying Party; and
- (c) that:
 - (i) references the relevant Affected Reference Entity; and
 - (ii) is confirmed through DTCC, provided that:
 - (A) any Relevant Transaction with respect to which each of Buyer and Seller has delivered an effective Credit Event Notice on or prior to the applicable Exercise Cut-off Date will be counted as one Triggered Transaction; and
 - (B) all portions of a single Relevant Transaction with respect to which a Notifying Party has delivered multiple Credit Event Notices pursuant to Section 3.9 of the Definitions on or prior to the Exercise Cut-off Date applicable to Buyer will be counted collectively as a single Triggered Transaction.