

securities, funds and other property therein and all of the security entitlements related thereto, an "Eligible Account"). In the case of an account or deposit with an affiliate of Party A, such account or deposit shall qualify as an Eligible Account only if such affiliate signs this Annex at the end hereof.

other obligations secured by such Eligible Account as determined by Party A in its sole discretion.

(F) Such other collateral as Party A and Party B may agree. Inapplicable As may be agreed.

(iii) **Other Eligible Support.** The following items will qualify as "**Other Eligible Support**" for the party specified:

(A) Inapplicable Inapplicable

(B) Inapplicable Inapplicable

(iv) **Thresholds.**

(A) "**Independent Amount**" means with respect to Party A: Inapplicable

"**Independent Amount**" means with respect to Party B: an amount in USD equal to the sum of (1) for Derivatives Transactions, the aggregate of the amounts specified in the Confirmations for such Transactions or as otherwise agreed by the parties, and (2) for Foreign Exchange Transactions, an amount equal to the sum of (a) the product of Tier I Net Open Position multiplied by Tier I Independent Amount Ratio, (b) the product of Tier II Net Open Position multiplied by Tier II Independent Amount Ratio, (c) the product of Tier III Net Open Position multiplied by Tier III Independent Amount Ratio, (d) the product of Tier IV Net Open Position multiplied by Tier IV Independent Amount Ratio and (e) the Forward Risk Adjustment Amount.

(B) "**Threshold**" means with respect to Party A: Inapplicable.

"**Threshold**" means with respect to Party B: Zero.

(C) "**Minimum Transfer Amount**" means with respect to Party A: \$100,000 provided, however, that the Minimum Transfer Amount for such party shall be zero upon the occurrence and during the continuance of an Event of Default, Potential Event of Default, Termination Event, Additional Termination Event or Specified Condition with respect to such party.

"**Minimum Transfer Amount**" means with respect to Party B: \$100,000 provided, however, that the Minimum Transfer Amount for such party shall be zero upon the occurrence and during the continuance of an Event of Default, Potential Event of Default, Termination Event, Additional Termination Event or Specified Condition with respect to such party.

(D) **Rounding.** The Delivery Amount and the Return Amount will be rounded up and down respectively to the nearest integral multiple of \$10,000.