

*(NB: If any such direct participant is itself a Commodity Pool, please contact your Barclays representative for further information.)*

**“Eligible Contract Participant”** has the meaning ascribed to it in Section 1a(18) of the CEA and CFTC Regulation 1.3(m).

**“Eligible Individual ECP”** means an individual who has amounts invested on a discretionary basis, the aggregate of which is in excess of \$10,000,000.

**“End-User Exception”** means the exception provided by Section (2)(h)(7)(A) of the CEA and CFTC Regulation 50.50 from an otherwise applicable swap clearing requirement for any Client that is not a Financial Entity in respect of a swap being used for purposes of Hedging or Mitigating Commercial Risk, and such person either provides an End-User Filing to the CFTC or an End-User Self-Certification to DB.

**“End-User Filing”** means a filing made pursuant to CFTC Regulation 50.50(b)(2) containing the information listed in CFTC Regulation 50.50(b)(1)(iii), which includes the following:

- (i) whether the submitting counterparty is a Financial Entity and, if so, whether it is:
  - (A) electing the exception as a captive finance company (in accordance with section 2(h)(7)(C)(iii) of the CEA) or as an affiliate acting as agent of a person eligible to rely on the End-User Exception (in accordance with section 2(h)(7)(D) of the CEA); or
  - (B) excluded from the definition of Financial Entity because it is an Exempt Small Financial Institution;
- (ii) whether the swap or swaps for which the submitting counterparty is electing the exception are used by the submitting counterparty for purposes of Hedging or Mitigating Commercial Risk;
- (iii) how the submitting counterparty generally meets its financial obligations associated with entering into uncleared swaps by identifying one or more of the following categories, as applicable: (A) a written credit support agreement; (B) pledged or segregated assets (including posting or receiving margin pursuant to a credit support agreement or otherwise); (C) a written third-party guarantee; (D) the submitting counterparty’s available financial resources; or (E) means other than those described in paragraphs (A) through (D); and
- (iv) whether the submitting counterparty is an Exchange Act Reporting Company and if so: (A) the relevant SEC Central Index Key number for the submitting counterparty; and (B) whether an appropriate committee of such counterparty’s board of directors (or equivalent body) has reviewed and approved the decision to enter into swaps that are exempt from the clearing and trading requirements for swaps set out in the CEA.

**“ERISA”** means the Employee Retirement Income Security Act of 1974, as amended.

**“ERISA Special Entity”** means an employee benefit plan subject to Title I of ERISA.

**“Exchange Act”** means the Securities Exchange Act of 1934, as amended.

**“Exchange Act Reporting Company”** means an issuer of securities registered under Section 12 of the Exchange Act or that is required to file reports under Section 15(d) of the Exchange Act.

**“Exempt Small Financial Institution”** means any person described in CFTC Regulation 50.50(d), which includes any entity that is predominantly engaged in activities that are in the business of banking,