

Client Pays EUR Notional * 7.82% (Semi, 30/360) First Full Coupon 31 Dec 17 to 29 Jun 18

Client Receives EUR Notional * 14.50% Upfront (Difference between Dirty Price and Par)

Client Recs Floating USD Notional * [3m Libor + 6.30%] (Quarterly, Act/360) First Short Coupon Swap Start to 29 Jun 18

Client Recs Fixed USD Notional * [9.30%] (Semi, 30/360) First Short Coupon Swap Start to 29 Jun 18

Set Date	Pay Date	EUR Notional %	Factor %	EUR Notional	EUR Amortization	Coupon (Semi, 30/360)	Coupon EUR
31-Dec-17	29-Jun-18	100.00%	137.61%	1,376,104	0	7.82%	53,806
29-Jun-18	31-Dec-18	100.00%	137.61%	1,376,104	0	7.82%	53,806
31-Dec-18	28-Jun-19	100.00%	137.61%	1,376,104	0	7.82%	53,806
28-Jun-19	31-Dec-19	100.00%	137.61%	1,376,104	0	7.82%	53,806
31-Dec-19	30-Jun-20	100.00%	137.61%	1,376,104	0	7.82%	53,806
30-Jun-20	31-Dec-20	100.00%	137.61%	1,376,104	0	7.82%	53,806
31-Dec-20	30-Jun-21	100.00%	137.61%	1,376,104	0	7.82%	53,806
30-Jun-21	31-Dec-21	100.00%	137.61%	1,376,104	0	7.82%	53,806
31-Dec-21	30-Jun-22	100.00%	137.61%	1,376,104	0	7.82%	53,806
30-Jun-22	30-Dec-22	100.00%	137.61%	1,376,104	0	7.82%	53,806
30-Dec-22	30-Jun-23	100.00%	137.61%	1,376,104	0	7.82%	53,806
30-Jun-23	29-Dec-23	100.00%	137.61%	1,376,104	0	7.82%	53,806
29-Dec-23	28-Jun-24	100.00%	137.61%	1,376,104	-68,805	7.82%	53,806
28-Jun-24	31-Dec-24	95.00%	130.73%	1,307,299	-68,805	7.82%	51,115
31-Dec-24	30-Jun-25	90.00%	123.85%	1,238,493	-68,805	7.82%	48,425
30-Jun-25	31-Dec-25	85.00%	116.97%	1,169,688	-68,805	7.82%	45,735
31-Dec-25	30-Jun-26	80.00%	110.09%	1,100,883	-68,805	7.82%	43,045
30-Jun-26	31-Dec-26	75.00%	103.21%	1,032,078	-68,805	7.82%	40,354
31-Dec-26	30-Jun-27	70.00%	96.33%	963,273	-68,805	7.82%	37,664
30-Jun-27	31-Dec-27	65.00%	89.45%	894,467	-68,805	7.82%	34,974
31-Dec-27	30-Jun-28	60.00%	82.57%	825,662	-68,805	7.82%	32,283
30-Jun-28	29-Dec-28	55.00%	75.69%	756,857	-68,805	7.82%	29,593
29-Dec-28	29-Jun-29	50.00%	68.81%	688,052	-68,805	7.82%	26,903
29-Jun-29	31-Dec-29	45.00%	61.92%	619,247	-68,805	7.82%	24,213
31-Dec-29	28-Jun-30	40.00%	55.04%	550,441	-68,805	7.82%	21,522
28-Jun-30	31-Dec-30	35.00%	48.16%	481,636	-68,805	7.82%	18,832
31-Dec-30	30-Jun-31	30.00%	41.28%	412,831	-68,805	7.82%	16,142
30-Jun-31	31-Dec-31	25.00%	34.40%	344,026	-68,805	7.82%	13,451
31-Dec-31	30-Jun-32	20.00%	27.52%	275,221	-68,805	7.82%	10,761
30-Jun-32	31-Dec-32	15.00%	20.64%	206,415	-68,805	7.82%	8,071
31-Dec-32	30-Jun-33	10.00%	13.76%	137,610	-68,805	7.82%	5,381