

Modified.....	10	4.12(a)(ii)
Modified Following.....	10	4.12(a)(ii)
Money Market Yield.....	82	7.3(h)
MTM Amount.....	88	10.5
Multiple Exercise.....	92	13.4
MXN.....	4	1.7(t)
MXN-THE-Banxico.....	51	7.1(o)(i)
MXN-THE-Banxico-Bloomberg.....	51	7.1(o)(ii)
MXN-THE-Reference Banks.....	51	7.1(o)(iii)
MXP.....	4	1.7(t)
MYR.....	4	1.7(s)
MYR-KLIBOR-BNM.....	50	7.1(n)(i)
MYR-KLIBOR-Reference Banks.....	50	7.1(n)(ii)
National Stock Exchange of India's Website.....	78	7.2(a)(xi)
Negative Interest Rate Method.....	19	6.4(b), 6.4(c)
New Taiwanese Dollar.....	5	1.7(aj)
New Turkish Lira.....	6	1.7(al)
New York Fed Business Day.....	6	1.9
New Zealand Dollar.....	5	1.7(u)
NKr.....	5	1.7(v)
No Adjustment.....	9	4.10
NOK.....	5	1.7(v)
NOK-NIBOR-NIBR.....	53	7.1(q)(i)
NOK-NIBOR-NIBR-Bloomberg.....	53	7.1(q)(ii)
NOK-NIBOR-Reference Banks.....	53	7.1(q)(iii)
Non-exercising Party.....	90	12.1(e)
Norwegian Krone.....	5	1.7(v)
Notional Amount.....	8	4.7, 12.5
	90	
NYSE Business Day.....	6	1.10
NZ\$.....	5	1.7(u)
NZD.....	5	1.7(u)
NZD-BBR-BID.....	51	7.1(p)(i)
NZD-BBR-FRA.....	52	7.1(p)(iii)
NZD-BBR-ISDC.....	51	7.1(p)(ii)
NZD-BBR-Reference Banks.....	52	7.1(p)(iv)
NZD-NZIONA-OIS-COMPOUND.....	52	7.1(p)(v)
Option Transaction.....	88	11.1
Optional Early Termination.....	96	16.1
Optional Early Termination Date.....	96	16.2
Other Price Source.....	99	18.2(f)(ii)
Out-of-the-money.....	105	18.5
Pakistani Rupee.....	5	1.7(w)
Par Yield Curve - Adjusted.....	103	18.3(c)
Par Yield Curve - Unadjusted.....	104	18.3(c)
Partial Exercise.....	92	13.3
Payment Date.....	8	4.9
Period End Date.....	9	4.10
Periodic Exchange Amount.....	7	4.2
Periodic Exchange Date.....	7	3.5
Philippine Peso.....	5	1.7(x)