



Schedule to CFTC IM Segregation Right Notice

Acceptable Custodian(s). The following is a non-exclusive list of custodian(s) that are currently considered acceptable to us for IM Segregation. This list is not intended to be an exhaustive list, and is subject to change over time.⁴

State Street Bank and Trust Company

Deutsche Bank Trust Company Americas, an affiliate of Deutsche Bank AG (the Swap Dealer)

Pricing Information:

Pursuant to CFTC rule 23.701(a)(3), we are providing below information that is available to us as the date of this letter (if any) regarding the price of segregation for each Acceptable Custodian listed above. This pricing information is being provided for informational purposes only, may be subject to change or negotiation by a particular Acceptable Custodian and does not constitute an offer on the part of any Acceptable Custodian to enter into any contract or agreement. We make no representation as to the accuracy or completeness of the pricing information provided or the availability of such custodian services to Counterparty. If you elect segregation, you will need to negotiate and execute a definitive agreement with a custodian acceptable to yourself and us. We would expect any custodial fees, charges or costs relating from IM segregation to be borne by you, including any charged to us by the custodian.

Custodian pricing:

Custodian fees and charges may vary based on a number of factors, including but not limited to the nature and extent of the Counterparty relationship with a custodian, the nature of custodial assets to be held, the nature and extent of custodial and reporting services required, the expected frequency of collateral transfers, etc.

⁴ We have determined in good faith that at least one of the custodians identified in this Schedule is a "creditworthy" non-affiliate custodian in order to satisfy the requirements of CFTC rule 23.701(a)(2). However, we are not making any representations as to the creditworthiness or suitability of any custodian listed in this Schedule.