preceding reported trades), the price as reasonably determined by CSFB as at Close of Business on the date of such valuation.

**Related Exchange**    is the principal exchange(s) on which futures or options related to the Security trade.

**Schedule**    is a schedule, or list forming part of a letter, or other document, agreed upon by CSFB and the Counterparty. The Schedule specifies certain matters as required by these Basket Swaps Standard Terms, and is deemed to be part of these Basket Swaps Standard Terms. The Schedule referred to in these Basket Swaps Standard Terms is distinct from all schedules incorporated into the Master Agreement.

**Securities**    are the securities specified as such in the Confirmation. In the case of any Security that is a bond or other debt instrument ("Bond"), each Security will represent a nominal amount of such Security equal to the Bond Pricing Factor of such Security specified in the Confirmation.

**Seller**    is the party identified as such in the Confirmation.

**Spread**    is the percentage specified as such in the Confirmation.

**Termination Date**    is the number of Business Days following the Closing Date as specified in the Schedule for the relevant Exchange or as otherwise agreed between the parties.

**Trade Date**    is the date on which that Contract is entered into as specified in the Confirmation.

**Valuation Date**    is each successive Business Day from but excluding the Trade Date up to and including the Closing Date.

## 2. CONTRACT TERMS

2.1    The purpose of each Contract is to allow the Counterparty synthetically to gain exposure to fluctuations in the price of the relevant Security. Accordingly, CSFB and the Counterparty agree that it is an express term of the Contract that:

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