	<u>Option</u>	_
Only one field required	Buyer	
Only one held required	Seller	
	Premium	
	Premium Payment Date	
	Currency Option Style	European unless stated otherwise
	Currency Option Type (Call / Put)	_
Only one field required when FX	Call Currency and Call Currency Amount	
pair is stated	Put Currency and Put Currency Amount	
	Strike Price	
	Expiration Date	
	Expiration Time	
	Settlement Date	_
Only applicable for cash settled	Settlement Rate Option (Spot Rate Reference Source)	
deliverable options	Settlement Currency	
	Calculation Agent	JPMorgan unless stated otherwise
	Governing Definitions	https://www.jpmorgan.com/country/US/en/disclosures/external-business-conduct

**Forward** 

Forward Rate

FX pair is stated

Only one field required when Amount and currency payable by JPMorgan Amount and currency payable by Counterparty

> Settlement Date Calculation Agent Governing Definitions

JPMorgan unless stated otherwise

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Only one field required	Reference Currency Buyer	
Offig offe field required	Reference Currency Seller	
	Forward Rate	
Only one field required when	Notional Amount	
FX pair is stated	Reference Currency Notional Amount	
	Reference Currency	
	Valuation Date	
	Settlement Date	
	Settlement Currency	USD
	Settlement Rate Option (Spot Rate Reference Source)	http://www.emta.org/ndftt.aspx
able	Disruption Fallbacks	http://www.emta.org/ndftt.aspx
	Price Source Disruption	http://www.emta.org/ndftt.aspx
-deliver: nerwise	Other Disruption Fallbacks	http://www.emta.org/ndftt.aspx
ion-delive	Price Materiality [Applicable to Non-Deliverable Currency Option]	http://www.emta.org/ndftt.aspx
	Primary Rate [Applicable to Non-Deliverable Currency Option]	http://www.emta.org/ndftt.aspx
ns for r stated	Secondary Rate [Applicable to Non-Deliverable Currency Option]	http://www.emta.org/ndftt.aspx
	Price Materiality Percentage [Applicable to Non-Deliverable Currency Option]	http://www.emta.org/ndftt.aspx
efinitio unless	Relevant Cities for Business Day(s) for Valuation Date:	http://www.emta.org/ndftt.aspx
efin	Relevant City for Business Day for Settlement Date:	http://www.emta.org/ndftt.aspx
A do	Deferral Period for Unscheduled Holiday	http://www.emta.org/ndftt.aspx
Default EMTA c currencie	Unscheduled Holiday	http://www.emta.org/ndftt.aspx
it E	Valuation Postponement for Price Source Disruption	http://www.emta.org/ndftt.aspx
fau	Fallback Survey Valuation Postponement	http://www.emta.org/ndftt.aspx
De	Cumulative Events	http://www.emta.org/ndftt.aspx
	Maximum Days of Postponement	http://www.emta.org/ndftt.aspx
	Calculation Agent	JPMorgan unless stated otherwise
	Governing Definitions	https://www.jpmorgan.com/country/US/en/disclosures/external-business-conduct

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	NDF non \$	
Only one field required	Reference Currency Buyer	
Only one held required	Reference Currency Seller	
	Forward Rate	
Only one field required when	Notional Amount	
FX pair is stated	Reference Currency Notional Amount	
	Reference Currency	
	Valuation Date	
	Settlement Date	
	Settlement Currency	
	Settlement Rate Option (Spot Rate Reference Source) for the Settlement Currency	
SS		The Cross Currency Settlement Rate shall be determined for
unless	Cross Currency Settlement Rate	the Valuation Date with reference to the Reference Currency
	Closs Currency Settlement Nate	Spot Rate and the Settlement Spot Rate, each as determined
ncie		for the Valuation Date
rre	Settlement Rate Option (Spot Rate Reference Source) for the Reference Currency	http://www.emta.org/ndftt.aspx
Default EMTA definitions for non-deliverable currencies stated otherwise non-deliverable currencies	Disruption Fallbacks	http://www.emta.org/ndftt.aspx
able	Price Source Disruption	http://www.emta.org/ndftt.aspx
nitions for non-deliverable stated otherwise non-deliverable currencies	Other Disruption Fallbacks	http://www.emta.org/ndftt.aspx
ns for non-delive stated otherwise deliverable curre	Price Materiality [Applicable to Non-Deliverable Currency Option]	http://www.emta.org/ndftt.aspx
the	Primary Rate [Applicable to Non-Deliverable Currency Option]	http://www.emta.org/ndftt.aspx
r nc id o era	Secondary Rate [Applicable to Non-Deliverable Currency Option]	http://www.emta.org/ndftt.aspx
s fo ate	Price Materiality Percentage [Applicable to Non-Deliverable Currency Option]	http://www.emta.org/ndftt.aspx
ion: st n-d	Relevant Cities for Business Day(s) for Valuation Date:	http://www.emta.org/ndftt.aspx
no	Relevant City for Business Day for Settlement Date:	http://www.emta.org/ndftt.aspx
def	Deferral Period for Unscheduled Holiday	http://www.emta.org/ndftt.aspx
¥	Unscheduled Holiday	http://www.emta.org/ndftt.aspx
Ξ	Valuation Postponement for Price Source Disruption	http://www.emta.org/ndftt.aspx
Ħ	Fallback Survey Valuation Postponement	http://www.emta.org/ndftt.aspx
efa	Cumulative Events	http://www.emta.org/ndftt.aspx
Δ	Maximum Days of Postponement	http://www.emta.org/ndftt.aspx
	Calculation Agent	JPMorgan unless stated otherwise
	Governing Definitions	https://www.jpmorgan.com/country/US/en/disclosures/external-business-conduct

	NDO \$	
Only one field required	Buyer	
Only one held required	Seller	
	Premium	
	Premium Payment Date	
	Currency Option Style	European unless stated otherwise
	Currency Option Type (Call / Put)	
Only one field required when	Call Currency and Call Currency Amount	
FX pair is stated	Put Currency and Put Currency Amount	
	Strike Price	
	Settlement Currency	USD
	Valuation Date	
	Settlement Date	
	Settlement Rate Option (Spot Rate Reference Source)	http://www.emta.org/ndftt.aspx
ole	Disruption Fallbacks	http://www.emta.org/ndftt.aspx
Default EMTA definitions for non-deliverable currencies unless stated otherwise non-deliverable currencies	Price Source Disruption	http://www.emta.org/ndftt.aspx
wis	Other Disruption Fallbacks	http://www.emta.org/ndftt.aspx
her cies	Price Materiality [Applicable to Non-Deliverable Currency Option]	http://www.emta.org/ndftt.aspx
ult EMTA definitions for non-delivel currencies unless stated otherwise non-deliverable currencies	Primary Rate [Applicable to Non-Deliverable Currency Option]	http://www.emta.org/ndftt.aspx
for Ited cur	Secondary Rate [Applicable to Non-Deliverable Currency Option]	http://www.emta.org/ndftt.aspx
ons sta ble	Price Materiality Percentage [Applicable to Non-Deliverable Currency Option]	http://www.emta.org/ndftt.aspx
nitic ess era	Relevant Cities for Business Day(s) for Valuation Date:	http://www.emta.org/ndftt.aspx
unl eliv	Relevant City for Business Day for Settlement Date:	http://www.emta.org/ndftt.aspx
A d ies i-d	Deferral Period for Unscheduled Holiday	http://www.emta.org/ndftt.aspx
MT	Unscheduled Holiday	http://www.emta.org/ndftt.aspx
# 5 E	Valuation Postponement for Price Source Disruption	http://www.emta.org/ndftt.aspx
fau	Fallback Survey Valuation Postponement	http://www.emta.org/ndftt.aspx
De	Cumulative Events	http://www.emta.org/ndftt.aspx
	Maximum Days of Postponement	http://www.emta.org/ndftt.aspx
	Calculation Agent	JPMorgan unless stated otherwise
	Governing Definitions	https://www.jpmorgan.com/country/US/en/disclosures/external-business-conduct

	NDO non \$	
Only one field required	Buyer	
Offig offe field required	Seller	
	Premium	
	Premium Payment Date	
	Currency Option Style	European unless stated otherwise
	Currency Option Type (Call / Put)	
Only one field required when	Call Currency and Call Currency Amount	
FX pair is stated	Put Currency and Put Currency Amount	
	Strike Price	
	Valuation Date	
	Settlement Date	
	Settlement Currency	
	Settlement Rate Option (Spot Rate Reference Source) for the Settlement Currency	
		The Cross Currency Settlement Rate shall be determined
ted	Cross Currency Settlement Rate	for the Valuation Date with reference to the Reference
unless stated	Cross currency Settlement Nate	Currency Spot Rate and the Settlement Spot Rate, each as
ess		determined for the Valuation Date
for non-deliverable currencies otherwise	Settlement Rate Option (Spot Rate Reference Source) for the Reference Currency	http://www.emta.org/ndftt.aspx
able	Disruption Fallbacks	http://www.emta.org/ndftt.aspx
era Se	Price Source Disruption	http://www.emta.org/ndftt.aspx
on-delive	Other Disruption Fallbacks	http://www.emta.org/ndftt.aspx
n-d the	Price Materiality [Applicable to Non-Deliverable Currency Option]	http://www.emta.org/ndftt.aspx
<u>o</u> ō	Primary Rate [Applicable to Non-Deliverable Currency Option]	http://www.emta.org/ndftt.aspx
- for	Secondary Rate [Applicable to Non-Deliverable Currency Option]	http://www.emta.org/ndftt.aspx
ons	Price Materiality Percentage [Applicable to Non-Deliverable Currency Option]	http://www.emta.org/ndftt.aspx
niti	Relevant Cities for Business Day(s) for Valuation Date:	http://www.emta.org/ndftt.aspx
defi	Relevant City for Business Day for Settlement Date:	http://www.emta.org/ndftt.aspx
ĕ	Deferral Period for Unscheduled Holiday	http://www.emta.org/ndftt.aspx
Ξ	Unscheduled Holiday	http://www.emta.org/ndftt.aspx
불	Valuation Postponement for Price Source Disruption	http://www.emta.org/ndftt.aspx
Default EMTA definition	Fallback Survey Valuation Postponement	http://www.emta.org/ndftt.aspx
Ō	Cumulative Events	http://www.emta.org/ndftt.aspx
	Maximum Days of Postponement	http://www.emta.org/ndftt.aspx
	Calculation Agent	JPMorgan unless stated otherwise
	Governing Definitions	https://www.jpmorgan.com/country/US/en/disclosures/external-business-con-

	Option (American Style)	_
Only one field required	Buyer	
Offig offe field required	Seller	
	Premium	_
	Premium Payment Date	
	Currency Option Style	American
	Currency Option Type (Call / Put)	_
Only one field required when	Call Currency and Call Currency Amount	1
FX pair is stated	Put Currency and Put Currency Amount	
	Strike Price	_
	Exercise Period	
	Latest Exercise Time	
	Expiration Date	
	Expiration Time	
	Settlement Date	
	Calculation Agent	JPMorgan unless stated otherwise
	_	

**Governing Definitions** 

## **American Forward**

Only one field required	Exercise Buy
Offiy offe field required	Exercise Seller
_	Forward Rate
Only one field required when	Amount and currency payable by JPMorgan (American Style)
FX pair is stated	Amount and currency payable by Counterparty (American Style)
	Latest Exercise Time
	Exercise Period

Minimum Exchange Amount

Final Settlement Date

Calculation Agent Governing Definitions JPMorgan unless stated otherwise

Forward Start NDI
-------------------

Only one field required	Reference Currency Buyer
Only one held required	Reference Currency Seller

The Forward Rate will be determined by the Calculation Agent by reference to the Forward Rate Fixing Source as of the Forward Rate Set Date, [plus or minus / multiplied by] the Adjustment.

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Forward Rate
Forward Rate Set Date
Forward Rate Fixing Source
Adjustment

Only one field required when FX Notional Amount
pair is stated Reference Currency Notional Amount

Reference Currency Valuation Date Settlement Date Settlement Currency

**Governing Definitions** 

Settlement Rate Option (Spot Rate Reference Source) http://www.emta.org/ndftt.aspx http://www.emta.org/ndftt.aspx **Disruption Fallbacks** Default EMTA definitions for non-deliverable http://www.emta.org/ndftt.aspx **Price Source Disruption** currencies unless stated otherwise http://www.emta.org/ndftt.aspx Other Disruption Fallbacks Price Materiality [Applicable to Non-Deliverable Currency Option] http://www.emta.org/ndftt.aspx Primary Rate [Applicable to Non-Deliverable Currency Option] http://www.emta.org/ndftt.aspx Secondary Rate [Applicable to Non-Deliverable Currency Option] http://www.emta.org/ndftt.aspx Price Materiality Percentage [Applicable to Non-Deliverable Currency Option] http://www.emta.org/ndftt.aspx http://www.emta.org/ndftt.aspx Relevant Cities for Business Day(s) for Valuation Date: http://www.emta.org/ndftt.aspx Relevant City for Business Day for Settlement Date: http://www.emta.org/ndftt.aspx Deferral Period for Unscheduled Holiday **Unscheduled Holiday** http://www.emta.org/ndftt.aspx http://www.emta.org/ndftt.aspx Valuation Postponement for Price Source Disruption http://www.emta.org/ndftt.aspx Fallback Survey Valuation Postponement http://www.emta.org/ndftt.aspx **Cumulative Events** Maximum Days of Postponement http://www.emta.org/ndftt.aspx Calculation Agent JPMorgan unless stated otherwise

		<u>Barrier</u>	
JPMorgan	Only one field required	Buyer	
Counterparty	Only one neid required	Seller	
Joint		Premium	
European		Currency Option Style	European unless stated otherwise
American		Currency Option Type (Call / Put)	
	Only one field required	Call Currency and Call Currency Amount	
Knock-Out	when FX pair is stated	Put Currency and Put Currency Amount	
Knock-In		Strike Price	
Greater than o	r equal to the Barrier Level	Expiration Time	
Less than or eq	ual to the Barrier Level	Valuation Date / Expiration Date	
Double Knock-	Out	Settlement Date	[ Date / # Biz days following Barrier Event ]
Double Knock-I	In	Premium Payment Date	
	Only applicable for each	Reference Currency	
	Only applicable for cash	Settlement Currency	
	settlement	Settlement Rate Option (Spot Rate Reference Source) (if cash settled / Non-deliverable)	http://www.emta.org/ndftt.aspx
	(I)	Disruption Fallbacks	http://www.emta.org/ndftt.aspx
	able	Price Source Disruption	http://www.emta.org/ndftt.aspx
	verä	Other Disruption Fallbacks	http://www.emta.org/ndftt.aspx
	-deliver	Price Materiality [Applicable to Non-Deliverable Currency Option]	http://www.emta.org/ndftt.aspx
	on-c	Primary Rate [Applicable to Non-Deliverable Currency Option]	http://www.emta.org/ndftt.aspx
	<u>- 7</u>	Secondary Rate [Applicable to Non-Deliverable Currency Option]	http://www.emta.org/ndftt.aspx
	s for tate	Price Materiality Percentage [Applicable to Non-Deliverable Currency Option]	http://www.emta.org/ndftt.aspx
	definitions ss unless st	Relevant Cities for Business Day(s) for Valuation Date:	http://www.emta.org/ndftt.aspx
	ifiniti	Relevant City for Business Day for Settlement Date:	http://www.emta.org/ndftt.aspx
•	defi	Deferral Period for Unscheduled Holiday	http://www.emta.org/ndftt.aspx
		Unscheduled Holiday	http://www.emta.org/ndftt.aspx
	EMTA	Valuation Postponement for Price Source Disruption	http://www.emta.org/ndftt.aspx
•	Default   cui	Fallback Survey Valuation Postponement	http://www.emta.org/ndftt.aspx
	efa	Cumulative Events	http://www.emta.org/ndftt.aspx
	Δ	Maximum Days of Postponement	http://www.emta.org/ndftt.aspx
	ν	Barrier Event	Applicable
	nditions	Event Type	
	dit.	Spot Rate Direction (not applicable to Double barriers)	
	O	Barrier Level (not applicable to <b>Double</b> barriers)	
	pur	Upper Barrier Level (only applicable to <b>Double</b> barriers)	
	S SC	Lower Barrier Level (only applicable to <b>Double</b> barriers)	
	ern	Event Period Start Date and Time (not applicable for American style barriers)	[Time & Date / Expiration Time and Expiration Date for European style Barrier Event]
	er t	Event Period End Date and Time (not applicable for American style barriers)	[ Time & Date / Expiration Time and Expiration Date for European style Barrier Event ]
•	arri	Barrier Event Rate Source	
	Ba	Barrier Event Determination Date (only applicable for discrete)	
		Calculation Agent	JPMorgan unless stated otherwise
			https://www.inmorgan.com/sounts://IS/on/displactures/outernal husiness conduct

**Governing Definitions** 

Buyer Seller Premium Currency Option Style Settlement Settlement Currency and Amount Expiration Time Expiration Time Expiration Date Settlement Date Settlement Date Fremium Payment Date Settlement Date Settlement Currency and Amount Expiration Date Expiration Imate Expiration Date Settlement Date Settlement Date Fremium Payment Date  Barrier Event Premium Payment Date  Event Type Spot Rate Direction (not applicable to Double barriers) Barrier Level (not applicable to Double barriers) Upper Barrier Level (only applicable to Double barriers) Lower Barrier Level (only applicable to Double barriers) Event Period End Date and Time (not applicable for American style barriers) Event Period End Date and Time (not applicable for American style barriers)  Event Period End Date and Time (not applicable for American style barriers) Barrier Event Rate Source  Payrier Event Poteromiation Date (paylu applicable for Affectants) Barrier Event Rate Source  Payrier Event Poteromiation Date (paylu applicable for Affectants)  Event Period End Date and Time (not applicable for American style barriers)  Event Period End Date and Time (not applicable for American style barriers)  Event Period End Date and Time (not applicable for American style barriers)  Event Period End Date and Time (not applicable for American style barriers)  Event Period End Date and Time (not applicable for American style barriers)  Event Period End Date and Time (not applicable for American style barriers)  Event Period End Date and Time (not applicable for American style barriers)  Event Period End Date and Time (not applicable for American style barriers)  Event Period End Date and Time (not applicable for American style barriers)  Event Period End Date and Time (not applicable for American style barriers)		<u>Binary</u>	
Premium Currency Option Style Settlement Settlement Settlement Currency and Amount Expiration Time Expiration Date Settlement Date Premium Payment Date Premium Payment Date  Barrier Event Event Type Spot Rate Direction (not applicable to Double barriers) Upper Barrier Level (only applicable to Double barriers) Lower Barrier Level (only applicable to Double barriers) Event Period Start Date and Time (not applicable for American style barriers)  Event Period Start Date and Time (not applicable for American style barriers)  [Time & Date / Expiration Time and Expiration Date for European style Barrier Event ]	Only one field required	Buyer	
Currency Option Style Settlement Settlement Settlement Currency and Amount Expiration Time Expiration Date Settlement Date Settlement Date Fremium Payment Date  Barrier Event Event Type Spot Rate Direction (not applicable to Double barriers) Barrier Level (not) applicable to Double barriers) Lower Barrier Level (only applicable to Double barriers) Event Period Start Date and Time (not applicable for American style barriers)  Event Period Start Date and Time (not applicable for American style barriers)  [Time & Date / Expiration Time and Expiration Date for European style Barrier Event ]	Only one held required	Seller	
Settlement Currency and Amount Expiration Time Expiration Date Settlement Date Premium Payment Date  Barrier Event Spot Rate Direction (not applicable to Double barriers) Upper Barrier Level (only applicable to Double barriers) Lower Barrier Level (only applicable to Double barriers) Event Period Start Date and Time (not applicable for American style barriers)  Event Period Start Date and Time (not applicable for American style barriers)  [Time & Date / Expiration Time and Expiration Date for European style Barrier Event ]		Premium	
Settlement Currency and Amount Expiration Time Expiration Date Settlement Date Settlement Date Premium Payment Date  Barrier Event Event Type Spot Rate Direction (not applicable to Double barriers) Barrier Level (only applicable to Double barriers) Upper Barrier Level (only applicable to Double barriers) Lower Barrier Level (only applicable to Double barriers) Event Period Start Date and Time (not applicable for American style barriers)  [Time & Date / Expiration Time and Expiration Date for European style Barrier Event]		Currency Option Style	Binary
Expiration Time Expiration Date Settlement Date Premium Payment Date  Barrier Event Event Type Spot Rate Direction (not applicable to <b>Double</b> barriers) Barrier Level (not applicable to <b>Double</b> barriers) Upper Barrier Level (only applicable to <b>Double</b> barriers) Lower Barrier Level (only applicable to <b>Double</b> barriers) Event Period Start Date and Time (not applicable for <b>American</b> style barriers)  [Time & Date / Expiration Time and Expiration Date for European style Barrier Event]		Settlement	Non-Deliverable
Expiration Date Settlement Date Premium Payment Date  Barrier Event Event Type Spot Rate Direction (not applicable to <b>Double</b> barriers) Barrier Level (not applicable to <b>Double</b> barriers) Upper Barrier Level (only applicable to <b>Double</b> barriers) Lower Barrier Level (only applicable to <b>Double</b> barriers) Event Period Start Date and Time (not applicable for <b>American</b> style barriers)  [Time & Date / Expiration Time and Expiration Date for European style Barrier Event]		Settlement Currency and Amount	
Settlement Date Premium Payment Date  Barrier Event Event Type Spot Rate Direction (not applicable to <b>Double</b> barriers) Barrier Level (not applicable to <b>Double</b> barriers) Upper Barrier Level (only applicable to <b>Double</b> barriers) Lower Barrier Level (only applicable to <b>Double</b> barriers) Event Period Start Date and Time (not applicable for <b>American</b> style barriers)  [Time & Date / Expiration Time and Expiration Date for European style Barrier Event]		Expiration Time	
Barrier Event Event Type Spot Rate Direction (not applicable to <b>Double</b> barriers) Barrier Level (not applicable to <b>Double</b> barriers) Upper Barrier Level (only applicable to <b>Double</b> barriers) Lower Barrier Level (only applicable to <b>Double</b> barriers) Event Period Start Date and Time (not applicable for <b>American</b> style barriers)  [Time & Date / Expiration Time and Expiration Date for European style Barrier Event ]		Expiration Date	
Barrier Event Event Type Spot Rate Direction (not applicable to <b>Double</b> barriers) Barrier Level (not applicable to <b>Double</b> barriers) Upper Barrier Level (only applicable to <b>Double</b> barriers) Lower Barrier Level (only applicable to <b>Double</b> barriers) Event Period Start Date and Time (not applicable for <b>American</b> style barriers)  [Time & Date / Expiration Time and Expiration Date for European style Barrier Event]		Settlement Date	[ Date / # Biz days following Barrier Event ]
Event Type  Spot Rate Direction (not applicable to <b>Double</b> barriers)  Barrier Level (not applicable to <b>Double</b> barriers)  Upper Barrier Level (only applicable to <b>Double</b> barriers)  Lower Barrier Level (only applicable to <b>Double</b> barriers)  Event Period Start Date and Time (not applicable for <b>American</b> style barriers)  [Time & Date / Expiration Time and Expiration Date for European style Barrier Event ]		Premium Payment Date	
Upper Barrier Level (only applicable to <b>Double</b> barriers)  Lower Barrier Level (only applicable to <b>Double</b> barriers)  Event Period Start Date and Time (not applicable for <b>American</b> style barriers)  [Time & Date / Expiration Time and Expiration Date for European style Barrier Event]	S	Barrier Event	Applicable
Upper Barrier Level (only applicable to <b>Double</b> barriers)  Lower Barrier Level (only applicable to <b>Double</b> barriers)  Event Period Start Date and Time (not applicable for <b>American</b> style barriers)  [Time & Date / Expiration Time and Expiration Date for European style Barrier Event]	io	Event Type	
Upper Barrier Level (only applicable to <b>Double</b> barriers)  Lower Barrier Level (only applicable to <b>Double</b> barriers)  Event Period Start Date and Time (not applicable for <b>American</b> style barriers)  [Time & Date / Expiration Time and Expiration Date for European style Barrier Event]	ndit	Spot Rate Direction (not applicable to <b>Double</b> barriers)	
Lower Barrier Level (only applicable to <b>Double</b> barriers)  Event Period Start Date and Time (not applicable for <b>American</b> style barriers)  [Time & Date / Expiration Time and Expiration Date for European style Barrier Event ]		Barrier Level (not applicable to <b>Double</b> barriers)	
Lower Barrier Level (only applicable to <b>Double</b> barriers)  Event Period Start Date and Time (not applicable for <b>American</b> style barriers)  [Time & Date / Expiration Time and Expiration Date for European style Barrier Event ]	and	Upper Barrier Level (only applicable to <b>Double</b> barriers)	
		Lower Barrier Level (only applicable to <b>Double</b> barriers)	
	terr	Event Period Start Date and Time (not applicable for American style barriers)	[Time & Date / Expiration Time and Expiration Date for European style Barrier Event]
Barrier Event Rate Source	<u> </u>	Event Period End Date and Time (not applicable for American style barriers)	[Time & Date / Expiration Time and Expiration Date for European style Barrier Event]
	arr	Barrier Event Rate Source	
Barrier Event Determination Date (only applicable for discrete)	Δ	Barrier Event Determination Date (only applicable for discrete)	
Calculation Agent JPMorgan unless stated otherwise		Calculation Agent	JPMorgan unless stated otherwise
Governing Definitions <a href="https://www.jpmorgan.com/country/US/en/disclosures/external-business-conduct">https://www.jpmorgan.com/country/US/en/disclosures/external-business-conduct</a>		Governing Definitions	https://www.jpmorgan.com/country/US/en/disclosures/external-business-conduct

### **Average Rate Forward**

Only one field required	Base Currency Buyer
,	Terms Currency Buyer
Only one field required when FX	Base Currency and Base Currency Amount
pair is stated	Terms Currency and Terms Currency Amount
	Forward Rate

Forward Rate Settlement Currency

Settlement Rate

Means the average rate determined by the Calculation Agent as follows, calculated to [dp] decimal places

[Fixing]	Rate	×Weight	)
i=1	i	i	i
$\sum_{i=1}^{n}$	Weig	ht i	
i=1			
	Arithme	etic	

If positive then JPMorgan pays the Counterparty, if negative

1/ Harmonic

Where n = [#]

Settlement Rate Option (Spot Rate Reference Source from which Fixing Rates are derived)

Settlement Amount

Valuation Date

Settlement Date Settlement

Premium

Premium Payer

Premium Payment Date

Calculation Agent **Governing Definitions**  Non-Deliverable

JPMorgan unless stated otherwise

then the Counterparty pays JPMorgan:

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$\frac{(1/Fixing\ Rate_i \times Weight_i)}{\sum_{i=1}^{n} Weight_i}$	)
Harrisania	

*i* Averaging Dates<sub>i</sub>

2 [Date]

Weighti [Weight]

[Weight]

### **Average Rate Option**

Only one field required	Buyer Seller
Only one field required when	Call Currency and Call Currency Amount
FX pair is stated	Put Currency and Put Currency Amount

i	Averaging Dates <sub>i</sub>	Weighti
1	[Date]	[Weight]
2	[Date]	[Weight]

Currency Option Style

Strike Price

Settlement Rate

European unless stated otherwise

Means the average rate determined by the Calculation Agent

as follows, calculated to [dp] decimal places

 $\sum_{i=1}^{i=1} \frac{\text{Neight}}{\sum_{i} \text{Weight}}$  i=1Arithmetic

Where n = [#]

Settlement Rate Option (Spot Rate Reference Source from which Fixing Rates are derived)

An amount if positive is payable by the Seller to the Buyer on

the Settlement Date

Settlement Amount

Expiration Date
Settlement Date
Settlement

**Settlement Currency** 

Premium

Premium Payer

Premium Payment Date

Calculation Agent

Governing Definitions

Non-Deliverable

JPMorgan unless stated otherwise

#### Average Strike Forward

	Average Strike Forward
Only one field required	Base Currency Buyer
	Terms Currency Buyer

Base Currency and Base Currency Amount Terms Currency and Terms Currency Amount

[CCY & Amount] or [Terms Currency Amount / Forward Rate] [CCY & Amount] or [Base Currency Amount x Forward Rate]

Means the average rate determined by the Calculation Agent as follows, calculated to [dp] decimal places

$$Adjustment + \frac{\sum_{i=1}^{n} (Fixing Rate_i \times Weight_i)}{\sum_{i=1}^{n} Weight_i}$$

 $Adjustment + 1 / \left[ \frac{\sum_{i=1}^{n} \left( 1 / Fixing Rate_{i} \times Weight_{i} \right)}{\sum_{i=1}^{n} Weight_{i}} \right]$ 

Averaging Dates

1 [Date

2 [Date]

Weighti

[Weight]

[Weight]

**Forward Rate** 

$$(1 + Adjustment) \frac{\sum_{i=1}^{n} (Fixing Rate_i \times Weight_i)}{\sum_{i=1}^{n} Weight_i}$$

 $(1 + Adjustment) \frac{\sum_{i=1}^{n} (Fixing \ Rate_{i} \times Weight_{i})}{\sum_{i=1}^{n} Weight_{i}} \qquad (1 + Adjustment) / \frac{\sum_{i=1}^{n} (1 / Fixing \ Rate_{i} \times Weight_{i})}{\sum_{i=1}^{n} Weight_{i}}$ 

Where n = [#]

[+ve or -ve Forward Rate / %] Adjustment

Fixing Rate<sub>n</sub> Settlement Rate

Settlement Rate Option (Spot Rate Reference Source from which Fixing Rates are derived)

If positive then JPMorgan pays the Counterparty, if negative

**Settlement Amount** then the Counterparty pays JPMorgan:

Valuation Date Settlement Date Settlement

**Settlement Currency** 

Premium Premium Payer

**Premium Payment Date** 

**Calculation Agent** 

Non-Deliverable

JPMorgan unless stated otherwise

**Governing Definitions** https://www.jpmorgan.com/country/US/en/disclosures/external-business-conduct

	Average Strike Option	_		
Only one field required	Buyer Seller			
	Call Currency and Call Currency Amount	[CCY & Amount] or [Put Currency Amount / Strike Price] or [Put	Currency Amount x St	rike Price]
	Put Currency and Put Currency Amount	[CCY & Amount] or [Put Currency Amount / Strike Price] or [Put	Currency Amount x St	rike Price]
	Currency Option Style	European unless stated otherwise		
		Means the average rate determined by the Calculation Agent		
		as follows, calculated to [dp] decimal places		
		n 		$\left[\sum_{i=1}^{n}\left(1/F_{i},i,i,j,k,j,k,k,k,k,k,k,k,k,k,k,k,k,k,k,k$
		$\sum (Fixing \ Rate_i \times Weight_i)$		$\left  \sum_{i} \left( \frac{1}{Fixing} Rate \times weight_{i} \right) \right $
		$Adjustment + \frac{\sum_{i=1}^{n} (Fixing Rate_i \times Weight_i)}{\sum_{i=1}^{n} Weight_i}$	Adjustment + 1/	$\left  \sum_{i=1}^{n} \left( \frac{1}{Fixing} Rate_{i} \times Weight_{i} \right) \right $ $\sum_{i=1}^{n} Weight$
		<u>weight</u>		<u>Zweignt</u>
	Strike Price	<i>i</i> =1		i 1
	Stilke Filte	Arithmetic		Harmonic
		$(1 + Adjustment) \frac{\sum_{i=1}^{n} (Fixing Rate_i \times Weight_i)}{\sum_{i=1}^{n} Weight_i}$	(1+ Adjustment)	$\int_{1}^{n} \sum_{i=1}^{n} \left( \frac{1}{Fixing} \ Rate_{i} \times Weight_{i} \right) $
		$\sum_{i=1}^{n} Weight_{i}$	(1 + Hajusimeni )	$\sum_{i=1}^{n} Weight_{i}$
		Where $n = [\#]$		
	Adjustment	[+ve or -ve Forward Rate / %]		
	Settlement Rate	Fixing Rate <sub>n</sub>		
	Settlement Rate Option (Spot Rate Reference Source			
	from which Fixing Rates are derived)			
		An amount if positive is payable by the Seller to the Buyer on		
	Settlement Amount	the Settlement Date		
	Expiration Date			
	Settlement Date			
	Settlement	Non-Deliverable		
	Settlement Currency			
	Premium			
	Premium Payer			
	Premium Payment Date			

JPMorgan unless stated otherwise

https://www.jpmorgan.com/country/US/en/disclosures/external-business-conduct

Calculation Agent

Governing Definitions

Weighti

[Weight]

[Weight]

*i* Averaging Dates<sub>i</sub>

2 [Date]

#### **Double Average Forward**

Only one field	
required	

Base Currency Buyer Terms Currency Buyer

[CCY & Amount] or [Terms Currency Amount /

Forward Ratel

[CCY & Amount] or [Base Currency Amount x

Terms Currency and Terms Currency Amount Forward Rate]

Base Currency and Base Currency Amount

Means the average rate determined by the Calculation Agent as follows, calculated to [dp]

 $Adjustment + \frac{\sum_{i=1}^{n} (Fixing Rate_i \times Weight_i)}{\sum_{i=1}^{n} Weight_i}$ 

Adjustment + 1/	$\underbrace{\frac{\sum_{i=1}^{n} \left(1/Fixing\ Rate_{i} \times Weight_{i}\right)}{\sum_{i=1}^{n} \left(1/Fixing\ Rate_{i} \times Weight_{i}\right)}_{n}}$
	$\sum_{i=1}^{n} Weight_{i}$

**Forward Rate** 

$$\frac{\sum (Fixing \ Rate \ \times Weight)}{\sum_{i=1}^{n} Weight_{i}} \left(1 + Adjustment\right) \left[\frac{\sum_{i=1}^{n} (1/Fixing \ Rate_{i} \times Weight_{i})}{\sum_{i=1}^{n} Weight_{i}}\right]$$

Where n = [#]

[+ve or -ve Forward Rate / %] Adjustment

> Means the average rate determined by the Calculation Agent as follows, calculated to [dp]

Settlement Rate

$$\frac{\sum_{j=1}^{m} \left( Spot \ Fixing \ Rate_{j} \times Weight_{j} \right)}{\sum_{j=1}^{m} Weight_{j}}$$

$$Arithmetic$$

$$1 \left[ \frac{\sum_{j=1}^{m} \left( 1 / Spot \ Fixing \ Rate_{j} \times Weight_{j} \right)}{\sum_{j=1}^{m} Weight_{j}} \right]$$
Harmonic

Where m = [#]

Settlement Rate Option (Spot Rate Reference Source from which Fixing Rates are derived)

If positive then JPMorgan pays the Counterparty, if negative then the Counterparty pays JPMorgan:

**Settlement Amount** 

Valuation Date **Settlement Date** 

Settlement Non-Deliverable

**Settlement Currency** 

Premium **Premium Payer** 

**Premium Payment Date** 

**Calculation Agent** JPMorgan unless stated otherwise

https://www.jpmorgan.com/country/US/en/disclosures/external-business-conduct **Governing Definitions** 

i	Forward Rate Averaging Dates <sub>i</sub>	Weight <sub>i</sub>
1	[Date]	[Weight]
2	[Date]	[Weight]

j	Spot Averaging Dates <sub>j</sub>	Weight <sub>j</sub>
1	[Date]	[Weight]
2	[Date]	[Weight]

#### **Double Average Rate Option**

Only one field	Buyer
required	
·	Seller

Call Currency and Put Currency and **Currency Option** 

[CCY & Amount] or [Put Currency Amount / Strike Price] or [Put Currency Amount x Strike Price] [CCY & Amount] or [Put Currency Amount / Strike Price] or [Put Currency Amount x Strike Price]

European unless stated otherwise

Means the average rate determined by the Calculation Agent as follows, calculated to [dp] decimal places

$$Adjustment + \frac{\sum_{i=1}^{n} (Fixing Rate_i \times Weight_i)}{\sum_{i=1}^{n} Weight_i}$$

$$Adjustment + \frac{\sum_{i=1}^{n} (Fixing \ Rate_{i} \times Weight_{i})}{\sum_{i=1}^{n} Weight_{i}}$$

$$Adjustment + 1 / \left[ \sum_{i=1}^{n} (1 / Fixing \ Rate_{i} \times Weight_{i}) \right] / \left[ \sum_{i=1}^{n} Weight_{i} \right]$$

Strike Price

$$(1 + Adjustment) \frac{\sum_{i=1}^{n} (Fixing Rate_i \times Weight_i)}{\sum_{i=1}^{n} Weight_i}$$

$$(1 + Adjustment) \frac{\sum_{i=1}^{n} (Fixing \quad Rate_i \times Weight_i)}{\sum_{i=1}^{n} Weight_i} \qquad (1 + Adjustment) \left[ \frac{\sum_{i=1}^{n} (1/Fixing \quad Rate_i \times Weight_i)}{\sum_{i=1}^{n} Weight_i} \right]$$

Harmonic

Where n = [#]

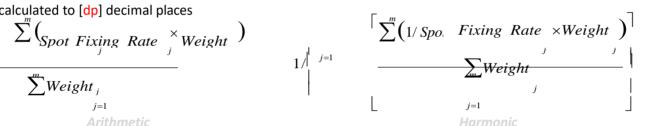
[+ve or -ve Forward Rate / %] Adjustment

Settlement Rate Fixing Rate<sub>n</sub>

Means the average rate determined by the Calculation Agent

as follows, calculated to [dp] decimal places

$$\frac{\sum_{j=1}^{m} \left( \sum_{j=1}^{m} Rate \right)}{\sum_{j=1}^{m} Weight_{j}} 1$$
Arithmetic



Where m = [#]

Settlement Rate Option (Spot Rate

Settlement Rate

An amount if positive is payable by the Seller to the Buyer on **Settlement Amount** the Settlement Date

**Expiration Date** Settlement Date Settlement

Non-Deliverable

Settlement Premium **Premium Payer** Premium

Calculation Agent JPMorgan unless stated otherwise

https://www.jpmorgan.com/country/US/en/disclosures/external-business-conduct Governing

1 [Date] [Weight] 2 [Date] [Weight]

Weighti

Averaging Dates

j	Spot Averaging Dates <sub>j</sub>	Weight <sub>j</sub>
1	[Date]	[Weight]
2	[Date]	[Weight]

### **Currency Basket**

Only one field
required

Buyer Seller

Premium

[Call / Put] Strike denominated amount ("Strike Amt Den

[Call / Put] Local amount Ccy i ("Amt i Local"):

**Expiration Date** 

Settlement Date

Premium Payment Date

Settlement Currency

Calculation Agent

**Governing Definitions** 

The Settlement Amount will be an amount in [CCY] determined as follows;

[CCY and Amount]

1 [CCY and Amount]

- 2 [CCY and Amount]
- 3 [Add as applicable for the number of Basket CCY]

JPMorgan unless stated otherwise

https://www.jpmorgan.com/country/US/en/disclosures/external-business-conduct

## BASKET Call, DEN Ccy Put (for reference only, please delete)

if Ccy i is quoted as LocalCCyDenCCy, i.e., number of DenCCy per Local CCy (for reference only, please delete)

$$MAX \left(0, \sum_{i=1}^{n} \left[Amt_{i,Local} \cdot FXfinal_{Den\_per\_Local_i}\right] - StrikeAmt_{Den}\right)$$

### BASKET Call, DEN Ccy Put (for reference only, please delete)

if CCy I is quoted as DenCcyLocalCCy, i.e., number of Local CCy per Den CCy (for reference only, please delete)

$$MAX \left(0, \sum_{i=1}^{n} \left[Amt_{i,Local} / FXfinal_{Local\_per\_Den_i}\right] - StrikeAmt_{Den}\right)$$

## Denominated CCY Call, BASKET Put (for reference only, please delete)

if Ccy i is quoted as LocalCCyDenCCy, i.e., number of DenCCy per Local Ccy [for reference only, please delete]

$$MAX \left( 0, StrikeAmt \sum_{Den} - \sum_{i=1}^{n} \left[ Amt \cdot FXfinal \right]_{Den\_per\_Local_i} \right)$$

## Denominated CCY Call, BASKET Put (for reference only, please delete)

if CCy I is quoted as DenCcyLocalCCy, i.e., number of Local CCy per Den Ccy (for reference only, please delete)

$$MAX \left(0, StrikeAmt \sum_{Den} -\sum_{i=1}^{n} \left[Amt / FXfinal \sum_{Local\_per\_Den_i} \right]\right)$$

Term Definitions

## Where;

= [Insert number of CCY's applicable to BASKET)]

 $FX final_{Den\_per\_Local_i}$ 

- i = 1 Means the [CCY / CCY] spot foreign exchange rate expressed as a number of [CCY] required to purchase one [CCY] by reference to [Insert Fixing Source]at [Time and Location] on the Final Valuation Date
- i = 2
- i = 3 [Add as applicable for the number of Basket CCY]

(c)  $FXfinal_{Local\_per\_Den_i}$  Term Definitions

- i = 1 Means the [CCY / CCY] spot foreign exchange rate expressed as a number of [CCY] required to purchase one [CCY] by reference to [Insert Fixing Source]at [Time and Location] on the Final Valuation Date
- i = 2
- i = 3 [Add as applicable for the number of Basket CCY]

If such Reference Source is not available, by reference to such other source as shall be determined by the Calculation Agent, in good faith

## Accumulator Forward

	Accumulator Forward	
Only one field required	Base Currency Buyer	
Only one held required	Terms Currency Buyer	
	Premium	
	Base Currency and Base Currency Amount	See Other Terms and Conditions
	Terms Currency and Terms Currency Amount:	See Other Terms and Conditions
	Forward Rate	
	Settlement	
Oal and ball for all		
Only applicable for cash	Reference Currency	
settlement	Settlement Currency	
	Settlement Rate Option (Spot Rate Reference Source)	
	Valuation Date	
	Settlement Date	
	Maximum Currency Amount	
	Premium Payment Date	
	Trigger Level	
ger O	00	
Single Trigger Only with no KO		The [Base/Terms] Currency and Currency Amount will increase
le Trig Only h no	Other Terms and Conditions	by [CCY and Quantity] for each Fixing Reference Date that the
ngl (	Other remis and conditions	Spot Rate by reference to the Spot Rate Reference Source is
iS ^		equal to or [less/greater] than the Trigger Level
	Upper Trigger Level	equal to or [1633/greater] than the migger Level
Double Trigger Only with no KO		
er C KO	Lower Trigger Level	The [Dece /Terred] Commence of Commence Assessment will be seen
886		The [Base/Terms] Currency and Currency Amount will increase
ble Trigge with no I		by [CCY and Quantity] for each Fixing Reference Date that the
ble	Other Terms and Conditions	Spot Rate by reference to the Spot Rate Reference Source is
no		equal to or less than the Upper Trigger Level and equal to or
Δ		greater than the Lower Trigger Level
	Barrier Level	
_	Event Period Start Date and Time	
Only	Event Period End Date and Time	
	Trigger Level	
Single Trigger with KO		
it		The [Base/Terms] Currency and Currency Amount will increase
<u> </u>		by [CCY and Quantity] for each Fixing Reference Date that the
ing ing	Other Terms and Conditions	Spot Rate by reference to the Spot Rate Reference Source is
<b>.</b> ,		equal to or [less/greater] than the Trigger Level, provided that
		no Knock-Out event has occurred
	Barrier Level	
	Event Period Start Date and Time	
_	Event Period Start Date and Time	
/luc		
er C	Upper Trigger Level	
gge	Lower Trigger Level	
Double Trigger Only with KO		The [Base/Terms] Currency and Currency Amount will increase
<u>ə</u> ≯		by [CCY and Quantity] for each Fixing Reference Date that the
ouk	Other Terms and Conditions	Spot Rate by reference to the Spot Rate Reference Source is
Δ	Other Terms and Conditions	equal to or less than the Upper Trigger Level and equal to or
		greater than the Lower Trigger Level, provided that no Knock-
		Out event has occurred
	Calculation Agent	JPMorgan unless stated otherwise
	Governing Definitions	https://www.ipmorgan.com/country/US/en/disclosures/external-bus
	Co.ciming Deliminons	neepsit/

	Fixing Reference Date
1	[Date]
2	[Date]

Accu	mu	lator	· ( )nt	าดท

-	Accumulator Option	
Only one field required	Buyer	
	Seller	
	Premium Call Currency and Call Currency Amount	See Other Terms and Conditions
	Call Currency and Call Currency Amount	See Other Terms and Conditions  See Other Terms and Conditions
	Put Currency and Put Currency Amount Strike Price	See Other Terms and Conditions
	Settlement	
Only applicable for cash	Reference Currency	
settlement	Settlement Currency	
Settlement	Settlement Rate Option (Spot Rate Reference Source)	
	Valuation Date	
	Settlement Date	
	Maximum Currency Amount	
	Premium Payment Date	
<u> </u>	Trigger Level	
Single Trigger Only with no KO		The [Call/Put] Currency and Currency Amount will increase by
e Tri; Only h no	Other Territorial Constitution	[CCY and Quantity] for each Fixing Reference Date that the Spot
ngle C	Other Terms and Conditions	Rate by reference to the Spot Rate Reference Source is equal to
Sii		or [less/greater] than the Trigger Level
γاد	Upper Trigger Level	
r 0)	Lower Trigger Level	
ole Trigger ( with no KO		The [Call/Put] Currency and Currency Amount will increase by
th n		[CCY and Quantity] for each Fixing Reference Date that the Spot
ble	Other Terms and Conditions	Rate by reference to the Spot Rate Reference Source is equal to
Double Trigger Only with no KO		or less than the Upper Trigger Level and equal to or greater than the Lower Trigger Level
	Barrier Level	the Lower Higger Level
_	Event Period Start Date and Time	
luC (lu C	Event Period End Date and Time	
Single Trigger Only with KO	Trigger Level	
rigger th KO		The [Call/Put] Currency and Currency Amount will increase by
e Tr wit		[CCY and Quantity] for each Fixing Reference Date that the Spot
ingl	Other Terms and Conditions	Rate by reference to the Spot Rate Reference Source is equal to
		or [less/greater] than the Trigger Level, provided that no Knock-
		Out event has occurred
	Barrier Level	
	Event Period Start Date and Time	
Λļu	Event Period End Date and Time	
o i	Upper Trigger Level	
e Triggel with KO	Lower Trigger Level	
vith		The [Call/Put] Currency and Currency Amount will increase by
aldı. v		[CCY and Quantity] for each Fixing Reference Date that the Spot
Double Trigger Only with KO	Other Terms and Conditions	Rate by reference to the Spot Rate Reference Source is equal to or less than the Upper Trigger Level and equal to or greater than
_		the Lower Trigger Level, provided that no Knock-Out event has
		occurred
	Calculation Agent	JPMorgan unless stated otherwise
	Governing Definitions	https://www.jpmorgan.com/country/US/en/disclosures/exter
		The Management of any and and any and and any

	Fixing Reference Date
1	[Date]
2	[Date]

-	Compound Option	
Only one field required	Buyer	
only one held required	Seller	
	Premium	
	Expiration Date	
	Expiration Time	
	Other Terms and Conditions	The Buyer has the right but not the obligation at the Expiration Time on the Expiration Date of the Compound Option to cause the Underlying Currency Option to become effective.
	<u>Underlying Option</u>	
Only one field required	Buyer	
Only one field required	Seller	
	Premium	
	Currency Option Style	European unless stated otherwise
	Currency Option Type (Call / Put)	
	Call Currency and Call Currency Amount	
	Put Currency and Put Currency Amount	
	Strike Price	
	Expiration Date	
	Expiration Time	
Only applicable for American	Latest Exercise Time	
options	Exercise Period	
	Settlement Date	
	Premium Payment Date	
	Calculation Agent	JPMorgan unless stated otherwise
	Governing Definitions	https://www.jpmorgan.com/country/US/en/disclosures/external-business-conduct

### Corr Swap

**Notional Currency and Amount** 

Strike %

Settlement

**Settlement Currency** 

Currency Pair 1

Currency Pair 2

Settlement Rate Option (Spot Rate Reference Source) 1

Settlement Rate Option (Spot Rate Reference Source) 2

First Fixing Date

Last Fixing Date

Settlement Date

**Premium Amount** 

**Premium Payer** 

Premium Payment Date

Number of Fixings

Settlement Rate Option (Spot Rate Reference Source)

Calculation Agent

**Governing Definitions** 

Formula Rate Amount A

Formula Rate Amount A Payer

Formula Rate Amount A Payment Da e

Formula Rate Amount A

## $0 \times NA \times Maximum$

### <u>Formula Rate Amount B</u>

Formula Rate Amount B Payer

Formula Rate Amount B Payment Da e

Formula Rate Amount B

# $1 \text{ O} \times NA \times Maximum$

Where

Correlation ("C"):

$$\left\{ \frac{\sum_{i=1}^{n} u \quad v - \left(\sum_{i=1}^{n} v_{i} - \sum_{i=1}^{n} v_{i$$

 $U_{\scriptscriptstyle i}$ 

Means the Spot Rate 1 on the  $i^{th}$ Fixing Reference Date

 $U_{\scriptscriptstyle i+1}$ 

Means the Spot Rate 1 on the  $i + 1^{th}$ 

Fixing Reference Date

V

Means the Spot Rate 2 on the  $i^{th}$  Fixing Reference Date

Non-Deliverable

j Fixing Reference Dates<sub>i</sub>
 1 [Date]
 2 [Date]
 ...

JPMorgan unless stated otherwise

$$V_{\iota_{+1}}$$

Means the Spot Rate 2 on the  $i + 1^{th}$ Fixing Reference Date

Where;

$$\mathcal{U}_{_{i}}$$

$$\mathcal{V}_i$$

$$n+1$$

$$= 1n \left( \frac{U_{i+1}}{U_i} \right)$$

$$= 1n\left(\frac{V_{i+1}}{V_i}\right)$$

the total number of Fixing Reference Dates

	<u>Dual Currency Investments</u>
Only one field required	Buyer
Only one field required	Seller
	Premium
	Effective Date
	Valuation Date
	Settlement Date
	Principal Currency and Principal Amount
	Principal Payer
	Principal Payment Date
	Alternative Currency
	Interest Rate
	Day Count Fraction
	Final Source Reference Rate
	Final Spot Rate
	Strike Price
	On the Valuation Date;
	(a) The Final Spot Rate is equal to or [greater/less] than Strike Price, the Seller shall pay to the
Use for	Buyer an amount in the Principal Currency equal to the sum of Principal Currency and Principal
<b>Guaranteed</b> Coupon	Amount and the Interest Amount; or

	Strike Price	_
	On the Valuation Date;	
	(a) The Final Spot Rate is equal to or [greater/less] than Strike Price, the Seller shall pay to the	•
Use for	Buyer an amount in the Principal Currency equal to the sum of Principal Currency and Principal	
<b>Guaranteed</b> Coupon	Amount and the Interest Amount; or	
	(b) The Final Spot Rate is [greater/less] than Strike Price, the Seller shall pay to the Buyer an	
	amount in the Alternate Currency equal to the sum of Principal Currency and Principal Amount	
	and the Interest Amount converted at the Strike Price.	
	On the Valuation Date;	l
	(a) The Final Spot Rate is equal to or [greater/less] than Strike Price, the Seller shall pay to the	,
Use for	Buyer an amount in the Principal Currency equal to the sum of Principal Currency and Principa	l
Non-Guaranteed Coupon	Amount and the Interest Amount; or	
Non-Suaranteeu Coupon	(b) The Final Spot Rate is [greater/less] than Strike Price, the Seller shall pay to the Buyer an	
	amount in the Alternate Currency equal to the sum of Principal Currency converted at the Strike	
	Price and an mount in the Principal Currency equal to the Interest Amount	
	Business Days for Effective Date	
	Business Days for Valuation Date	
	Business Days for Settlement Date	
•	Calculation Agent	J
	Interest Amount	Р

**Governing Definitions** 

Effective Date

[INTEREST] % p.a

Means the spot foreign exchange rate by reference to the Final Source Reference Rate at [insert Time and Location] on the Valuation Date Notwithstanding that the Valuation Date is not subject to any Business Day Convention, in determining the Final Spot Rate on the Valuation Date, the Calculation Agent may consider historical information consisting of relevant market data in the foreign exchange market

JPMorgan unless stated otherwise
Principle Amount x Interest Rate x Day Count Fraction
<a href="https://www.jpmorgan.com/country/US/en/disclosures/external-business-conduct">https://www.jpmorgan.com/country/US/en/disclosures/external-business-conduct</a>

## **Dual Currency At Expiry Digitals**

Only one field required	Buyer
Offig offe field required	Seller

Premium

First In Strike Price Second In Strike Price

First In Strike Price Reference Source Second In Strike Price Reference Source

**Expiration Date** 

Settlement Date

Premium Payment date

In-The-Money Amount Settlement

In-The-Money Amount

Other Terms and Conditions

Calculation Agent Governing Definitions As set forth in Other Terms and Conditions

If, on the Expiration Date, by reference to the First In Strike Price Reference Source, as determine by the Calculation Agent, the Spot Rate is equal to or [less / greater] than the First In Strike Price and by reference to the Second In Strike Price Reference Source, as determine by the Calculation Agent, the Spot Rate is equal to or [less / greater] than the Second In Strike Price then the Seller shall pay the Buyer the In-The-Money Amount JPMorgan unless stated otherwise

#### Best Of / Worst Of

Only one field required

Buyer Seller

Premium

Final Valuation Date
Final Settlement Date

Premium

Premium Payment Date

Calculation Agent

**Governing Definitions** 

Option 1

Call Currency and Call Currency Amount Put Currency and Put Currency Amount

Strike Price

Settlement

[Settlement Currency:] [Reference Currency:] Settlement Rate Option:

Option 2

Call Currency and Call Currency Amount
Put Currency and Put Currency Amount
Strike Price

Settlement

[Settlement Currency:] [Reference Currency:] Settlement Rate Option:

Option i [Add as applicable for the number of Basket CCY]

(b) Other Terms and Conditions:

### **WORST OF**

On the Expiration Date this transaction shall be settled in accordance with the following conditions:

1 If all the three underlying Options are in-the-money from the perspective of the Buyer, then the Seller will select, at its sole discretion, either Option 1 or Option 2 or Option 3 for settlement and notify the Buyer. In the absence of any notification from the Seller, the Option with the lowest positive In-the-Money Amount will be settled. The In-the-Money Amount on all the three underlying Options shall be expressed in [CCY].

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[Deliverable, in accordance with Other Terms and Conditions] / \*Note, select for Physically settled

[Non-Deliverable, in accordance with Other Terms and Conditions] \*Note, select for Cash settled

[CCY] \*Note, only select for Cash settled

[CCY] \*Note, only select for Cash settled, this should be the Basket currency \*Note, only select for Cash settled, this should be the Basket currency

[Deliverable, in accordance with Other Terms and Conditions] / \*Note, select for Physically settled

[Non-Deliverable, in accordance with Other Terms and Conditions] \*Note, select for Cash settled

[CCY] \*Note, only select for Cash settled

[CCY] \*Note, only select for Cash settled, this should be the Basket currency

\*Note, only select for Cash settled, this should be the Basket currency

- 2 If one or more underlying Options are out-of-the-money from the perspective of the Buyer, the transaction will be deemed terminated and no further payments shall be due from JPMorgan or the Counterparty. The In-the-Money Amount on all the three underlying Options shall be expressed in [CCY]
- 3 Both parties acknowledge and agree that only one of the Currency Options forming the subject matter of this Confirmation may be exercised on the Expiration Date.

#### **BEST OF**

On the Expiration Date this transaction shall be settled in accordance with the following conditions

- 1 If all the three underlying Options are in-the-money from the perspective of the Buyer, then the Buyer will select, at its sole discretion, either Option 1 or Option 2 or Option 3 for settlement and notify the Seller. In the absence of any notification from the Buyer, the Option with the highest positive In-the-Money Amount will be settled. The In-the-Money Amount on all the three underlying Options shall be expressed in [CCY].
- 2 If one or more underlying Options are out-of-the-money from the perspective of the Buyer, the transaction will be deemed terminated and no further payments shall be due from JPMorgan or the Counterparty. The In-the-Money Amount on all the three underlying Options shall be expressed in [CCY]
- 3 Both parties acknowledge and agree that only one of the Currency Options forming the subject matter of this Confirmation may be exercised on the Expiration Date.

is:			

	Forward Volatility Agreement		
_	Buyer		
	Seller Premium Currency Ontion Style	See Other Terms and Conditions	
Currency Option 1	Currency Option Style Call Currency and Call Currency Amount Put Currency and Put Currency Amount Strike Price Expiration Date Expiration Time Settlement Date Premium Payment Date Step Date and Step Time	[CCY & Amount] / See Other Terms and Conditions [CCY & Amount] / See Other Terms and Conditions See Other Terms and Conditions	
Currency Option 2	Buyer Seller Premium Currency Option Style Call Currency and Call Currency Amount Put Currency and Put Currency Amount Strike Price Expiration Date Expiration Time Settlement Date Premium Payment Date	See Other Terms and Conditions  [CCY & Amount] / See Other Terms and Conditions [CCY & Amount] / See Other Terms and Conditions See Other Terms and Conditions	

Step Date and Step Time

Other Terms and Conditions

The Strike Price and the Premium for this Transaction will be determined on the Step Date at the Step Time, by JPMorgan, calculated using an agreed Volatility of [%] for the [# of months] [Delta Neutral Straddle / At the Money Forward]

Calculation Agent

Governing Definitions

The Strike Price and the Premium for this Transaction will be determined on the Step Date at the Step Time, by JPMorgan, calculated using an agreed Volatility of [%] for the [# of months] [Delta Neutral Straddle / At the Money Forward]

JPMorgan unless stated otherwise

Governing Definitions

https://www.jpmorgan.com/country/US/en/disclosures/external-business-conduct

	Hokey Cokey			
Only one field required	Buyer			
	Seller			
	Premium			
	Currency Option Style	European		
	Currency Option Type (Call / Put)			
Only one field required	Call Currency and Call Currency Amount			
when FX pair is stated	Put Currency and Put Currency Amount			
Only applicable for cash	Settlement	Non-Deliverable		
settlement	Reference Currency			
Settlement	Settlement Currency			
		http://www.emta.org/ndftt.aspx		
	Disruption Fallbacks	http://www.emta.org/ndftt.aspx		
ies	Price Source Disruption	http://www.emta.org/ndftt.aspx		
encies	Other Disruption Fallbacks	http://www.emta.org/ndftt.aspx		
urr	Price Materiality [Applicable to Non-Deliverable (	Chttp://www.emta.org/ndftt.aspx		
<u>ө</u>	Primary Rate [Applicable to Non-Deliverable Curr	http://www.emta.org/ndftt.aspx		
rab	Secondary Rate [Applicable to Non-Deliverable C	http://www.emta.org/ndftt.aspx		
ive	Price Materiality Percentage [Applicable to Non-I	Dhttp://www.emta.org/ndftt.aspx		
-qe	Relevant Cities for Business Day(s) for Valuation Dat	t http://www.emta.org/ndftt.aspx		
-uo	Relevant City for Business Day for Settlement Date:	http://www.emta.org/ndftt.aspx		
or n	Deferral Period for Unscheduled Holiday	http://www.emta.org/ndftt.aspx		
ot fe	Unscheduled Holiday	http://www.emta.org/ndftt.aspx		
elec	Valuation Postponement for Price Source Disruption	n <u>http://www.emta.org/ndftt.aspx</u>		
Only select for non-deliverable curr	Fallback Survey Valuation Postponement	http://www.emta.org/ndftt.aspx		
On	Cumulative Events	http://www.emta.org/ndftt.aspx		
	Maximum Days of Postponement	http://www.emta.org/ndftt.aspx		
	Strike Price			
	In Strike Price			
	Out Strike Price			
	Valuation Date / Expiration Date			
	Expiration Time			
	Settlement Date			
	Premium Payment Date			
		1. If at [any time from and including the Trade Date to and including] the Expiration Time on the Expiration Date ("Barrier Period"), the Spot Rate, as determined by the Calculation Agent by reference to the Barrier Event Rate Source, is equal to or [greater / less] than the In		
	Other terms and Conditions	Strike Price ("Knock In Event"), this Currency Option will be exercisable provided that no Knock Out Event has occurred.		
		2. If at [any time from and including the Trade Date to and including] the Expiration Time on the Expiration Date ("Barrier Period"), the Spot		
		Rate, as determined by the Calculation Agent by reference to the Barrier Event Rate Source, is equal to or [greater / less] than the Out Strike		
	Parrier Frent Pete Course	Price this Currency Option will not be exercisable ("Knock Out Event").		
	Barrier Event Rate Source	IDMorgan unless stated athonyise		
	Calculation Agent	JPMorgan unless stated otherwise		
	Governing Definitions	https://www.jpmorgan.com/country/US/en/disclosures/external-business-conduct		

	James Bond
Only one field required	Buyer
Offig offe field required	Seller
	Premium
	Currency Option Style
	Expiration Date

Premium Payment Date Settlement Currency Settlement Amount

Expiration Time
Settlement Date

## Other terms and Conditions

Lower Barrier Rate 1
Upper Barrier Rate 1
Lower Barrier Rate 2
Upper Barrier Rate 2
Lower Barrier Rate 3
Upper Barrier Rate 3
Observation Period
Calculation Agent
Governing Definitions

Reference Rate

#### European

#### In-the-Money Amount

- 1. If at no time during the Observation Period the Reference Rate is equal to or greater than the Upper Barrier Rate 1 or equal to or less than the Lower Barrier Rate 1 the In-the-Money Amount will equal [CCY] [Amount]
- 2. If at any time during the Observation Period the Reference Rate is equal to or greater than the Upper Barrier Rate 1 (Knock Out Event 1), provided that at no time the Reference Rate is equal to or less than the Lower Barrier Rate 1 (Knock Out Event 2), and at no time from the occurrence of Knock Out Event 1 to the Expiration Date, the Reference Rate is equal to or greater than the Upper Barrier Rate 2 or equal to or less than the Lower Barrier Rate 2, the In-the-Money Amount will equal [CCY] [Amount]
- 3. If at any time during the Observation Period Knock Out Event 2 occurs, provided no Knock Out Event 1 has occurred, and at no time from the occurrence of Knock Out Event 2 to the Expiration Date, the Reference Rate is equal to or greater than the Upper Barrier Rate 3 or equal to or less than the Lower Barrier Rate 3 the In-the-Money Amount will equal [CCY] [Amount]
- 4. If any subsequent Knock Out Event occurs the In-the-Money Amount will equal Zero

The period from and including the Trade Date to and including the Expiration Date JPMorgan unless stated otherwise <a href="https://www.jpmorgan.com/country/US/en/disclosures/external-business-conduct">https://www.jpmorgan.com/country/US/en/disclosures/external-business-conduct</a>

#### VarSwap

Vega Currency and Amount ("VA") Notional Currency and Amount ("NA")

$$NA = \left(\frac{VA}{0.02 \times Strike}\right)$$

Strike %

Settlement

Non-Deliverable

**Settlement Currency** 

Settlement Rate Option (Spot Rate Reference Source)

First Fixing Date

Last Fixing Date

Settlement Date

**Premium Amount** 

**Premium Payer** 

**Premium Payment Date** 

**Number of Fixings** 

Divisor N

Mean Adjusted

**Annualization Factor** 

**Calculation Agent** 

**Governing Definitions** 

JPMorgan unless stated otherwise

https://www.jpmorgan.com/country/US/en/disclosures/external-business-conduct

### Formula Rate Amount A

Formula Rate Amount A Payer

Formula Rate Amount A Payment Date

If Quantity Currency = Settlement Currency

$$NA \times Maximum \left(0, RV^2 - Strike^2\right)$$

If Quantity Currency  $\neq$  Settlement Currency AND Quantity Currency = TERMS

$$NA \times Maximum \left(0, RV^2 - Strike^2\right) / S_{n+1}$$

If Quantity Currency ≠ Settlement Currency AND Quantity Currency = BASE

$$NA \times Maximum \left(0, RV^2 - Strike^2\right) \times S_{n+1}$$

If Quantity Currency ≠ Settlement Currency AND Other

Quantity Currency ≠ Settlement Currency

\* NOTE please have FO and MO deal review if using this

formula

$$NA \times Maximum (0, RV^2 - Strike^2) / ([QuantityCCY / SettlementCCY]FinalFix)$$

### Formula Rate Amount B

Formula Rate Amount B Payer

Formula Rate Amount B Payment Date

If Quantity Currency = Settlement Currency

$$NA \times Maximum (0, Strike^2 - RV^2)$$

If Quantity Currency  $\neq$  Settlement Currency AND Quantity Currency = TERMS

$$NA \times Maximum \left(0, Strike^2 - RV^2\right) / S$$

If Quantity Currency  $\neq$  Settlement Currency AND Quantity Currency = BASE

$$NA \times Maximum \left(0, Strike^2 - RV^2\right) \times S$$

If Quantity Currency ≠ Settlement Currency AND Other

Quantity Currency ≠ Settlement Currency

\* NOTE please have FO and MO deal review if using this

 $NA \times Maximum \left(0, Strike^2 - RV^2\right) / \left(\left[QuantityCCY / Settl_{ementCCY}\right]FinalFix\right)$ 

### Realised Volatility ("RV")

Calculated as follows

## [Mean-adjusted N-1]

Realised Volatility = 
$$\sqrt{\frac{\sum_{i=1}^{n} (u_i - \overline{u})^2}{(n-1) \Delta t}}$$

$$\overline{u} = \frac{\sum_{i=1}^{n} u_i}{n}$$

$$u_i = \ln{\left(\frac{S_{i+1}}{S_i}\right)}$$

## [Mean-adjusted N]

Realised Volatility = 
$$\sqrt{\frac{\sum_{i=1}^{n} (u_i - \overline{u})^2}{(n) \Delta t}}$$

$$u_i = \ln \left(\frac{S_{i+1}}{S_i}\right)$$

## [Not Mean-adjusted N-1]

Realised Volatility = 
$$\sqrt{\frac{\sum_{i=1}^{n} u_{i}^{2}}{(n-1) \Delta t}}$$

$$u_{i} = \ln \left| \frac{S_{i+1}}{S_{i}} \right|$$

## [Not Mean-adjusted N]

Realised Volatility = 
$$\sqrt{\frac{\sum_{i=1}^{n} u_{i}^{2}}{(n) \Delta t}}$$

$$u_{i} = \ln \left(\frac{S_{i+1}}{S_{i}}\right)$$

## Where;

$$\Delta t = 1 / [INSERT] - *NOTE "Number of Returns / Year" from Athena$$

$$S_i$$
 = Means the Spot Exchange Rate on the  $i^{th}$  Fixing Reference Date

$$S_{i+1}$$
 = Means the Spot Exchange Rate on the  $i+1^{th}$  Fixing Reference Date

n+1 = The Total Number of Fixing Reference Dates

	<u>VolSwap</u>
Only one field required	Buyer
Offiny office field required	Seller
	Durantina

Premium

Vega Currency and Notional

Strike %

Settlement

Settlement Currency

Settlement Rate Option (Spot Rate Reference Source)

First Fixing Date

Last Fixing Date

Settlement Date

Premium Payment Date

Number of Fixings

Divisor N

Mean Adjusted

**Annualization Factor** 

Calculation Agent

JPMorgan unless stated otherwise

Governing Definitions <a href="https://www.jpmorgan.com/country/US/en/disclosures/external-business-conduct">https://www.jpmorgan.com/country/US/en/disclosures/external-business-conduct</a>

Non-Deliverable