

Amendments to Annex A

Section 4.5. Settlement Rate Options

(d) Middle East / Africa

(iv) Egyptian Pound

(A) “EGP FEMF” or “EGP01” each means that the Spot Rate for a Rate Calculation Date will be the Egyptian Pound / U.S. Dollar weighted average spot rate, expressed as the amount of Egyptian Pounds per one U.S. Dollar for settlement in two Business Days reported by the Central Chamber for Foreign Exchange Statistics of the Central Bank of Egypt (“Central Chamber”) which appears on Thomson Reuters Screen FEMF Page underneath the caption “Val Spot” at approximately 12:00 noon, Cairo time, or if no rate appears at 12:00 noon, Cairo time, on that Rate Calculation Date, then the rate that is or has been reported next closest in time to 12:00 noon, Cairo time, by the Central Chamber (whether earlier or later than 12:00 noon, Cairo time), on the Rate Calculation Date, and if a rate shall be reported before 12:00 noon, Cairo time, and a rate shall be reported after 12:00 noon, Cairo time, that are equally close in time to 12:00 noon, Cairo time, on any Rate Calculation Date, then of such two rates, the rate reported later in time by the Central Chamber shall be the Spot Rate for that Rate Calculation Date.

Practitioner’s Note:

- Parties that specify in confirmations that a particular version of Annex A applies to their trades should reference Annex A effective as of March 25, 2013 if they desire to incorporate the new Egyptian Pound rate source definition into their trades. If parties do not specify in their confirmations a particular version of Annex A, the above Egyptian Pound rate source definition will apply to trades that incorporate the 1998 FX and Currency Option Definitions and have a trade date on or after March 25, 2013.