

		EUR Cashflows						USD Cashflows					
Start	End	Notional	Exchange	Coupon	FX at Start	Index	Spread	Notional	Exchange	FX Exch	Coupon	Index	Day Count
07Apr17	07Jul17	1,000,000,000	1,000,000,000	416,189	1.11000	-0.020%	-0.14%	1,110,000,000	-1,110,000,000	-	1,450,616	0.517%	0.253
07Jul17	07Oct17	1,000,000,000	-	244,429	1.11136	0.049%	-0.14%	1,111,356,813		-1,356,813	1,580,088	0.556%	0.256
07Oct17	07Jan18	1,000,000,000	-	123,040	1.11274	0.097%	-0.14%	1,112,740,724		-1,383,911	1,718,461	0.604%	0.256
07Jan18	07Apr18	1,000,000,000	-	4,042	1.11424	0.146%	-0.14%	1,114,235,425		-1,494,700	1,814,953	0.652%	0.250
07Apr18	07Jul18	1,000,000,000	-	128,365	1.11582	0.195%	-0.14%	1,115,818,575		-1,583,150	2,192,434	0.777%	0.253
07Jul18	07Oct18	1,000,000,000	-	273,724	1.11766	0.252%	-0.14%	1,117,657,836		-1,839,261	2,440,484	0.854%	0.256
07Oct18	07Jan19	1,000,000,000	-	448,641	1.11981	0.320%	-0.14%	1,119,814,866		-2,157,031	2,664,707	0.931%	0.256
07Jan19	07Apr19	1,000,000,000	-	557,051	1.12188	0.367%	-0.14%	1,121,882,684		-2,067,818	2,829,033	1.009%	0.250
07Apr19	07Jul19	1,000,000,000	-	-1,041,380	1.12401	0.557%	-0.14%	1,124,012,687		-2,130,002	3,799,347	1.337%	0.253
07Jul19	07Oct19	1,000,000,000	-	-1,268,646	1.12667	0.641%	-0.14%	1,126,669,468		-2,656,781	4,240,191	1.473%	0.256
07Oct19	07Jan20	1,000,000,000	-	-1,483,219	1.12957	0.725%	-0.14%	1,129,570,418		-2,900,951	4,632,376	1.605%	0.256
07Jan20	07Apr20	1,000,000,000	-	-1,680,452	1.13268	0.809%	-0.14%	1,132,679,269		-3,108,851	4,974,740	1.737%	0.253
07Apr20	07Jul20	1,000,000,000	-	-2,351,359	1.13596	1.075%	-0.14%	1,135,962,581		-3,283,312	5,694,519	1.983%	0.253
07Jul20	07Oct20	1,000,000,000	-	-2,660,705	1.13911	1.186%	-0.14%	1,139,113,989		-3,151,408	6,193,208	2.127%	0.256
07Oct20	07Jan21	1,000,000,000	-	-2,939,995	1.14244	1.295%	-0.14%	1,142,444,744		-3,330,755	6,637,718	2.274%	0.256
07Jan21	07Apr21	1,000,000,000	-	-3,158,364	1.14593	1.408%	-0.14%	1,145,931,037		-3,486,293	6,945,485	2.424%	0.250
07Apr21	07Jul21	1,000,000,000	-	-3,583,355	1.14950	1.562%	-0.14%	1,149,499,882		-3,568,845	7,218,768	2.484%	0.253
07Jul21	07Oct21	1,000,000,000	-	-3,919,581	1.15274	1.678%	-0.14%	1,152,743,967		-3,244,085	7,720,700	2.621%	0.256
07Oct21	07Jan22	1,000,000,000	-	-4,215,142	1.15612	1.794%	-0.14%	1,156,116,664		-3,372,697	8,148,989	2.758%	0.256
07Jan22	07Apr22	1,000,000,000	-1,000,000,000	-4,412,475	1.15959	1.910%	-0.14%	1,159,585,938	1,159,585,938	-3,469,273	8,393,557	2.895%	0.250