

In Re Credit Default Swaps Antitrust Litigation
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DESCRIPTION OF TRANSACTION FIELD NAMES

Column Name	Description
Investment Manager Name	Name of the Investment Manager that initiated a transaction on a Fund's behalf.
DTCC Member ID	ID number assigned by the DTCC to each pairing of a Fund and its Investment Manager. If a Fund uses multiple Investment Managers over the course of the class period, the Fund will have multiple DTCC Member IDs.
DTCC Reference ID	ID number assigned by the DTCC to each trade and all subsequent transactions for that trade including its termination.
Buy-side Trade Reference ID	ID number provided by the Investment Manager to the Fund for each trade and all subsequent transactions for that trade.
Buy-side Trade Supplement ID	ID number provided by the Investment Manager to the Fund for each termination transaction related to an initial position (purchase).
Dealer Name	Name of the Dealer or Dealer subsidiaries acting as counterparty on the transaction.
Trade Date	The date the transaction was initiated as reported to the DTCC.
CDS Product Type	Shorthand description field used by the DTCC to identify the type of CDS product. CDS corresponds to single-name CDS; CDX corresponds to index CDS; and CDT corresponds to tranche CDS.
Reference Entity	Markit reference entity name reported to the DTCC by Markit.
Tenor	Represents a calculation of the time to maturity on the CDS as measured from the purchase effective date and expressed in years to one decimal point.
Transaction Type	The description of the transaction as categorized by DTCC. A CDS transaction is categorized as a "Trade" when it is purchased, as a "Assignment" when it is novated, and as a "Terminate" when it is sold.
Notional Value (in Currency)	Notional value of the transaction as reported to the DTCC and as reflected in the currency in which it was purchased or sold.
Notional Currency	Three character currency code used by the DTCC to identify the currency in which the CDS was purchased or sold.
Notional Value (USD)	The notional value of the transaction as converted from its local currency into US dollars.
Notional Value of Index Rolls (USD)	Amount of adjustment to the notional value of a termination transaction, in US dollars, that has been rolled from an earlier index series to a subsequent index series.
Covered Notional (USD)	Notional Value less Notional Value of Index Rolls
Applied Bid-Ask Spread Inflation on Covered Notional	See the Plan of Distribution.