

Appendix A

Data Elements for Each Covered Securities Loan

1. The legal name of the security issuer, and the Legal Entity Identifier (“LEI”) of the issuer, if the issuer has a non-lapsed LEI;
2. The ticker symbol, International Securities Identification Number (“ISIN”), Committee on Uniform Securities Identification Procedures (“CUSIP”), or Financial Instrument Global Identifier (“FIGI”) of the security, or other security identifier;
3. The date the covered securities loan was effected;
4. The time the covered securities loan was effected;
5. The name of the platform or venue where the covered securities loan was effected;
6. The amount, such as size, volume, or both, of the reportable securities loaned;
7. The type of collateral used to secure the covered securities loan;
8. For a covered securities loan collateralized by cash, the rebate rate or any other fee or charges;
9. For a covered securities loan not collateralized by cash, the securities lending fee or rate, or any other fee or charges;
10. The percentage of collateral to value of reportable securities loaned required to secure such covered securities loan;
11. The termination date of the covered securities loan; and
12. Whether the borrower is a broker or dealer, a customer (if the person lending securities is a broker or dealer), a clearing agency, a bank, a custodian, or other person.