

EXHIBIT 2		Types of Dealing Swaps Included for <i>De Minimis</i> Swap Dealer Calculations by a US Person (“Party X”)			
Types of Dealing Swaps	Swaps Executed by Party X as Counterparty	Swaps Executed by a US Affiliate of Party X	Swaps Executed by 1) a Non-US Affiliate of Party X Guaranteed by a US Person or 2) a Non-US Affiliate of Party X That Is a Conduit Affiliate of a US Person	Swaps Executed by a Non-US Affiliate of Party X That Is NOT a Guaranteed or Conduit Affiliate	
Type of Swap Counterparty					
Non-US Branch of a US Swap Dealer	Included	Included (unless the US affiliate is a swap dealer, in which case its swaps are excluded)	Included (unless the US affiliate is a swap dealer, in which case its swaps are excluded)	Excluded	
Non-US Branch of a US Person Other Than a Swap Dealer	Included	Included (unless the US affiliate is a swap dealer, in which case its swaps are excluded)	Included (unless the non-US affiliate is a swap dealer, in which case its swaps are excluded)	Included (unless the non-US affiliate is a swap dealer, in which case its swaps are excluded)	
US or Non-US Affiliate of Party X	Excluded	Excluded	Excluded	Excluded	
All Other US Persons	Included	Included (unless the US affiliate is a swap dealer, in which case its swaps are excluded)	Included (unless the non-US affiliate is a swap dealer, in which case its swaps are excluded)	Included (unless the non-US affiliate is a swap dealer, in which case its swaps are excluded)	
Anonymous Counterparty in a Swap Executed on a SEF, DCM or FBOT That Is Successfully Submitted for Clearing	Included	Included (unless the US affiliate is a swap dealer, in which case its swaps are excluded)	Included (unless the US affiliate is a swap dealer, in which case its swaps are excluded)	Excluded	
Non-US Person Guaranteed by a US Person	Included	Included (unless the US affiliate is a swap dealer, in which case its swaps are excluded)	Included (unless the non-US affiliate is a swap dealer, in which case its swaps are excluded)	Excluded if 1) the guaranteed non-US person counterparty is a swap dealer or an affiliate of a swap dealer, or 2) the US guarantor of the counterparty is a non-financial entity or 3) the non-US affiliate is a swap dealer; otherwise Included	
Non-US Person That Is a Conduit Affiliate of a US Person	Included	Included (unless the US affiliate is a swap dealer, in which case its swaps are excluded)	Included (unless the non-US affiliate is a swap dealer, in which case its swaps are excluded)	Excluded	
Non-US Persons	Included	Included (unless the US affiliate is a swap dealer, in which case its swaps are excluded)	Included (unless the non-US affiliate is a swap dealer, in which case its swaps are excluded)	Excluded	