CSA/Collateral Agreement Information

■ Return to CSA/Collateral Agreement Screen

Party B: ABN AMRO Bank N.V. , Head Office
CSA/Collateral Agreement Type: Bilateral Agreement
Master Type: 1992 ISDA MA - Multi-Currency Cross Border

Party A: LBCC
Master Status: Terminated

Master Id: 020894ABAA
Negotiated by: ▢ Nouha Eid (VW)

⊟ Summary

Status: ✔ Executed

CSA/Collateral Agreement Type: Bilateral Agreement

Amounts to be Specified in Confirm: None

⊟ Excluded Branches

Excluded Branches Party B: ABN AMRO Bank N.V.	Excluded Branches Party A: LBCC
Not Applicable	Not Applicable

⊟ Eligible Collateral

Exposure Calculation: Mid-Market quote by Calculation Agent

Net Against Exposure: No

Currency

▣ View Distributions and Interest

	Party B		Party A		
Type	Eligible	Valuation	Eligible	Valuation	Comments
USD US DOLLAR	Yes	100.00%	Yes	100.00%	Please see Agreement for Interest Rate Sources, Interest Rate Amounts and Interest Rate Periods. [less]

Non-Currency

	Party B		Party A			
Type	Valuation	Cap Amt	Valuation	Cap Amt	Maturity	Comments
Sovereign Debt - France < 1 Year	98.00%	0	98.00%	0	Remaining	None
Sovereign Debt - France 1 to 5 years	95.00%	0	95.00%	0	Remaining	None
Sovereign Debt - France > 5 and < 10 years	95.00%	0	95.00%	0	Remaining	None
Sovereign Debt - France > 10 Years	90.00%	0	90.00%	0	Remaining	None
Sovereign Debt - Germany < 1 Year	98.00%	0	98.00%	0	Remaining	None
Sovereign Debt - Germany 1 to 5 years	95.00%	0	95.00%	0	Remaining	None
Sovereign Debt - Germany > 5 and < 10 years	95.00%	0	95.00%	0	Remaining	None

Sovereign Debt - Germany > 10 Years	90.00%	0	90.00%	0	Remaining	None
US Treasuries less than 1 year	98.00%	0	98.00%	0	Remaining	None
US Treasuries 1 to 5 years	95.00%	0	95.00%	0	Remaining	None
US Treasuries greater than 5 less than 10 yrs	95.00%	0	95.00%	0	Remaining	None
US Treasuries greater than 10 years	90.00%	0	90.00%	0	Remaining	None

⊟ Thresholds

■ Business Entity Linked to Ratings

Business entity ID	Busines Entity Name
020894ABAA	ABN AMRO BANK NV

■ Independent Amount

Party B: ABN AMRO Bank N.V.

Type: Other – see Comments

Percentage **of Notional Based on Periodic Calculation:**   Not Applicable

Percentage **of Notional Based on Net Open Position:**   Not Applicable

Comments:
Please see Credit Support Annex

Party A: LBCC

Type: Other – see Comments

Percentage **of Notional Based on Periodic Calculation:**   Not Applicable

Percentage **of Notional Based on Net Open Position:**   Not Applicable

Comments:
Please see Credit Support Annex

■ Threshold

Guarantee Linked Threshold   □ View Credit Support Provider Details

Guarantee Linked Threshold: Not Applicable

Party B: ABN AMRO Bank N.V.

Sliding Scale:	No	Currency:	USD US DOLLAR
Zero Threshold Trigger:	No	Threshold Amount:	0

Comments:
None

Party A: LBCC

Sliding Scale:	No	Currency:	USD US DOLLAR
Zero Threshold Trigger:	No	Threshold Amount:	0

Comments:
None

□ Minimum Transfer Amount

Party B: ABN AMRO Bank N.V.

Other Minimum Delivery/Return Amount: Not Applicable

Minimum Transfer Amount

Sliding Scale:	No	**Zero Threshold Trigger:**	See Agreement
Currency:	USD US DOLLAR	**Minimum Transfer Amount:**	1,000,000

Comments:
None

Party A: LBCC

Other Minimum Delivery/Return Amount: Not Applicable

Minimum Transfer Amount

Sliding Scale:	No	**Zero Threshold Trigger:**	See Agreement
Currency:	USD US DOLLAR	**Minimum Transfer Amount:**	1,000,000

Comments:
None

□ Rounding

Party B: ABN AMRO Bank N.V.		Party A: LBCC	
Currency:	USD US DOLLAR	Currency:	USD US DOLLAR
Amount:	10,000	Amount:	10,000
Rounding:	See Agreement	Rounding:	See Agreement

□ Valuation and Timing

Valuation Agent:	Bi-Lateral – Either Party	
Valuation Time:	Close of business	**Comments:** None
Notification Time:	1:00PM on Local Business Day	

Party B: ABN AMRO Bank N.V.		Party A: LBCC	
Valuation Date:	Any Day	Valuation Date:	Any Day
Comments: None		Comments: None	

Condition(s) Precedent

Specified Condition(s)

See Agreement

Substitution

Consent: Not Required

Party B: ABN AMRO Bank N.V.	Party A: LBCC
Substitution Days: 1	Substitution Days: 1

Dispute Resolution

Resolution Time: 1:00PM on Local Business Day following date notice is given

Alternative Dispute Mechanism: Standard ISDA Definition

Comments:
None

Valuation Source

Valuation	Comments
Quotes from 3 Dealers/Market makers	None
[(Sum of Bids) x Valuation%]+Accrued Interest	None

Holding and Using Posted Collateral

Use of Posted Collateral: Paragraph 6(c) or 6(d) or 6(a)(ii) / Rehypothecation applies

Comments:
None

Rehypothecation

Party B: ABN AMRO Bank N.V.

Rating Based Rehypothecation Applies: No

Party A: LBCC

Rating Based Rehypothecation Applies: No

Custodian Condition

None

Initial Custodian

Party B: ABN AMRO Bank N.V.	Party A: LBCC
See Agreement	See Agreement
Comments: None	Comments: None

Distributions and Interest

View Eligible Collateral

Currency: USD US DOLLAR

Party B: ABN AMRO Bank N.V.		Party A: LBCC	
Accrued Interest:	Yes	Accrued Interest:	Yes
Rate Index:	Fed Funds (USD, Daily H.15) - O/N	Rate Index:	Fed Funds (USD, Daily H.15) - O/N
Source:	T.120	Source:	T.120
Spread(basis points):	0.00	Spread (basis points):	0.00
Compounding:	N	Compounding:	N
Bid/Ask:	Standard	Bid/Ask:	Standard
Transfer of Interest Amount Frequency:	MC (01 - 31) - Monthly on the 1st through 31st calendar day	Transfer of Interest Amount Frequency:	MC (01 - 31) - Monthly on the 1st through 31st calendar day
Transfer Day of Month: 2		Transfer Day of Month: 2	

Alternative to Interest Amount:

Standard ISDA Definition

Comments:
None

Demands and Notices

Demands and Notices:	Comments:
See Agreement	None

Addresses for Transfers

Party B: ABN AMRO Bank N.V.	Party A: LBCC
Address: See Agreement	Address: See Agreement

Other Provisions

Governing Law: English - Transfer Annex

Equivalent Collateral to be returned to Pledgee: Yes

Mark to Market Reset: Not Applicable

Party B: ABN AMRO Bank N.V.	Party A: LBCC

Margin Percent : 100.00 % Margin Percent : 100.00 %

Addtional Provisions

	Applies to		
Provision	Party B	Party A	Comments
Other - See Comments	✓	✓	See Agreement for defintions.

⊟ Comments

Comments History

Comment Date	User name	Comments
18 Oct 2007	System	Amendment dated 2/12/2007: Minimum Transfer A [more]