

May 9, 2012

Rate Selection for ISDA Standard Credit Support Annex

1.1 Rates Required

Three sets of rates need to be identified for calculations for the standard Credit Support Annex (please see accompanying presentation for additional information on the project).

- FX spot rates for USD vs 17 currencies*
- OIS rates for the 17 currencies*

*currencies; USD, EUR, JPY, GBP, CHF, CAD, AUD, SEK, CZK, DKK, HKD, HUF, NOK, NZD, PLN, SGD, ZAR.

1.2 FX spot rates

Description: the spot foreign exchange rate for the relevant currency pair as described in Section 1.1 above.

1.2 OIS rates

Description: the overnight rate for the relevant currency as described in Section 1.1

1.3 Selection Criteria

Criteria for selection include but are not limited to; data volume, reliability, experience and price.

Please advise Anna Box (abox@isda.org) by close of business New York Wednesday 16th May 2012 if you are a current provider of any of the rates listed above and are interested in making a submission for consideration for inclusion with the Standard CSA calculations. Please provide accompanying information about the rates you are submitting, including historical information on inception of the rate and details on the source. Please contact Anna Box (abox@isda.org) with any questions.

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