

AMENDED AND RESTATED ANNEX A DATED AS OF NOVEMBER 19, 2017
RATE SOURCE DEFINITIONS MAPPING GUIDE

The below information is intended to assist the market in its transition to the Amended and Restated Annex A dated November 19, 2017 (“Restated Annex A”). A Transitional Supplement dated November 19, 2017 to this Restated Annex A was published concurrently with (and forms part of) Restated Annex A and includes certain rate source definition intended to be retired (and thus no longer available for use) on and after January 1, 2018. Parties are cautioned that this mapping guide is intended to provide transitional assistance to the market only and is not intended to be a replacement for, or a part of, Restated Annex A (which may be updated from time to time), the provisions of which are controlling in all respects.

The amendments and changes incorporated into Restated Annex A are, to a significant extent, formatting and structural changes (as well as eliminating outdated definitions, certain defunct rate sources and adding certain new rate source definitions), and the rate sources in most outstanding transactions should, for the most part, match up with the renamed or re-ordered rate sources with limited commercial difference. As a consequence, no industry-wide multilateral amendment of Annex A to link outstanding transactions to the new rate source definitions in Restated Annex A was deemed necessary. For the avoidance of doubt, Restated Annex A should be used from November 19, 2017 going forward, and transactions with a trade date prior to November 19, 2017 should continue to be governed by the applicable previously published version of Annex A as stated in the relevant contract. In certain circumstances, parties may determine that an update or revision made to one of the rate source definitions in Restated Annex A may, nonetheless, have a material impact, and in such case, that party may wish to address such situation with a bilateral amendment or other bilateral arrangement.

This mapping guide does not purport, and should not be considered, to be a guide to or explanation of all relevant updates or revisions that may impact a particular transaction or contractual relationship. Parties, therefore, should consult with their legal and any other advisors they deem appropriate prior to using Restated Annex A and/or this guide. The Sponsoring Organizations assume no responsibility for any use to which Restated Annex A or this guide may be put.

Orig Section 4.5 Rate Sources	Code	New Section 4.5A Rate Sources	Code*
ARS MAE	ARS05	ARS MAE	ARS05
BRL OFFICIAL	BRL02	BRL OFFICIAL	BRL02
BRL PTAX	BRL09	BRL PTAX	BRL09
CLP DOLAR OBS	CLP10	CLP DOLAR OBS	CLP10
		CNY CHNHK (NEW)	CNY03
CNY SAEC	CNY01	CNY SAEC	CNY01
SFEMC CNY INDIC SURVEY	CNY02	SFEMC CNY INDIC SURVEY	CNY02
COP TRM	COP02	COP TRM	COP02
EGP FEMF	EGP01	EGP FEMF	EGP01
GHS THOMSON REUTERS	GHS03	GHS THOMSON REUTERS	GHS03
HUF EUR OFFICIAL	HUF02	HUF EUR OFFICIAL	HUF02
HUF USD OFFICIAL	HUF01	HUF USD OFFICIAL	HUF01
INR RBIB	INR01	INR RBIB	INR01
SFEMC INR INDIC SURVEY	INR02	SFEMC INR INDIC SURVEY	INR02
IDR JISDOR	IDR04	IDR JISDOR	IDR04
SFEMC IDR INDIC SURVEY	IDR02	SFEMC IDR INDIC SURVEY	IDR02
ILS FXIL	ILS02	ILS OFFICIAL (Renamed)	ILS02
KZT KASE	KZT01	KZT KASE	KZT01
		KES OFFICIAL (NEW)	KES02
KES THOMSON REUTERS	KES01	KES THOMSON REUTERS	KES01
KRW KFTC18	KRW02	KRW KFTC18	KRW02
	KRW05	KRW KFTC30 (NEW)	KRW05
SFEMC KRW INDIC SURVEY	KRW04	SFEMC KRW INDIC SURVEY	KRW04
LBP BDLX	LBP01	LBP BDLX	LBP01
MYR KL REF	MYR04	MYR KL REF	MYR04
SFEMC MYR INDIC SURVEY	MYR02	SFEMC MYR INDIC SURVEY	MYR02
MXP FIXING RATE	MXN02	MXN FIXING RATE	MXN02
MXP MEX01	MXN03	MXN MEX01	MXN03
MXP PUBLISHED	MXN04	MXN PUBLISHED	MXN04
MAD OFFICIAL RATE	MAD01	MAD OFFICIAL	MAD01
NGN NAFEX (Added 10/2017)	NGN03	NGN NAFEX	NGN03
NGN NIFEX	NGN01	NGN NIFEX	NGN01
PKR SBPK	PKR01	PKR SBPK	PKR01
PEN INTERBANK	PEN05	PEN INTERBANK AVE	PEN05
PEN WT AVE	PEN03	PEN WT AVE	PEN03
PHP PDSPEO	PHP06	PHP PDSPEO	PHP06
SFEMC PHP INDIC SURVEY	PHP05	SFEMC PHP INDIC SURVEY	PHP05
		PLN OFFICIAL (NEW)**	PLN03
RUB MOEX	RUB05	RUB MOEX	RUB05
SFEMC TWD IND SURVEY	TWD04	SFEMC TWD INDIC SURVEY	TWD04
TWD TAIFX1	TWD03	TWD TAIFX1	TWD03
THB VWAP	THB01	THB VWAP	THB01
		UAH NBU (NEW)	UAH04
		UYU OFFICIAL (NEW)	UYU01
VND FX	VND02	VND FX	VND02
ZMW THOMSON REUTERS	ZMW01	ZMW THOMSON REUTERS	ZMW01

Orig Section 4.5 Rate Sources	Code	New Section 4.5A Rate Sources	Code*
EMTA ARS INDIC SURVEY	ARS04	Transitional Supplement	ARS04
EMTA BRL <u>INDUS</u> SURVEY	BRL12	Transitional Supplement	BRL12
EMTA BRL <u>INDIC</u> SURVEY	BRL13	Transitional Supplement	BRL13
EMTA CLP INDIC SURVEY	CLP11	Transitional Supplement	CLP11
EMTA COP INDIC SURVEY	COP03	Transitional Supplement	COP03
EMTA EGP INDIC SURVEY	EGP02	Transitional Supplement	EGP02
EMTA GHS INDIC SURVEY	GHS02	Transitional Supplement	GHS02
EMTA KZT INDIC SURVEY	KZT02	Transitional Supplement	KZT02
EMTA PEN INDIC SURVEY	PEN04	Transitional Supplement	PEN04
EMTA RUB INDIC SURVEY	RUB04	Transitional Supplement	RUB04

Orig Section 4.5C Rate Sources		Amd. Section 4.5C Rate Sources	
Currency-Implied (ADR)	CURA1	None	
Currency-Implied (Local Asset)	CURA2	None	
Currency-Mutual Agreement	CURA3	CURA1	CUR01
Currency Reference Dealers	CURA4	CURA2	CUR02

Orig Section 4.8 Rate Source	4.8 Code	New Section 4.5B Rate Sources	Code*
(a) (i) WM/Reuters USD/AUD	AUD1	WM/REUTERS BID,*** <u>or</u> WM/REUTERS ASK, <u>or</u> WM/REUTERS MID	WMR01 WMR02 WMR03
(a) (ii) ASFI USD/AUD	AUD2	ASFI MID	ASF01
(a) (iii) AUDFIX USD/AUD	AUD3	AUDFIX	AUD01
(b) (i) WM/Reuters CAD/USD	CAD1	WM/REUTERS BID, <u>or</u> WM/REUTERS ASK, <u>or</u> WM/REUTERS MID	WMR01 WMR02 WMR03
(c) (i) WM/Reuters CHF/USD	CHF1	WM/REUTERS BID, <u>or</u> WM/REUTERS ASK, <u>or</u> WM/REUTERS MID	WMR01 WMR02 WMR03
(c) (ii) TKFE CHF/USD	CHF2	None	
(c) (iii) TKFE2 CHF/USD	CHF3	None	
(d) (i) WM/Reuters DKK/USD	DKK1	WM/REUTERS BID, <u>or</u> WM/REUTERS ASK, <u>or</u> WM/REUTERS MID	WMR01 WMR02 WMR03
(e) (i) ECB37 USD/EUR	EUR1	None	
(e) (ii) WM/Reuters USD/EUR	EUR2	WM/REUTERS BID, <u>or</u> WM/REUTERS ASK, <u>or</u> WM/REUTERS MID	WMR01 WMR02 WMR03
(e) (iii) TKFE USD/EUR	EUR3	None	
(e) (iv) TKFE2 USD/EUR	EUR4	None	
(e) (iv) TKYFX USD/EUR	EUR5	None	
(f) (i) WM/Reuters USD/GBP	GBP1	WM/REUTERS BID, <u>or</u> WM/REUTERSASK, <u>or</u> WM/REUTERS MID	WMR01 WMR02 WMR03
(f) (ii) TKFE USD/GBP	GBP2	None	
(f) (iii) TKFE2 USD/GBP	GBP3	None	
(f) (iv) TKYFX USD/GBP	GBP4	None	

Orig Section 4.8 Rate Source	4.8 Code	New Section 4.5B Rate Sources	Code*
(g) (i) WM/Reuters HKD/USD	HKD1	WM/REUTERS BID, <u>or</u> WM/REUTERS OFFER, <u>or</u> WM/REUTERS MID, <u>or</u>	WMR01 WMR02 WMR03
(g) (ii) HKDFIX HKD/USD	HKD2	HKDFIX	HKD01
(h) (i) WM/Reuters JPY/USD	JPY1	WM/REUTERS BID, <u>or</u> WM/REUTERS ASK, <u>or</u> WM/REUTERS MID	WMR01 WMR02 WMR03
(h) (ii) TKFE JPY/USD	JPY2	None	
(h) (iii) TKFE2 JPY/USD	JPY3	None	
(h) (iv) TKYFX JPY/USD	JPY4	None	
(i) (i) WM/Reuters NOK/USD	NOK1	WM/Reuters BID, <u>or</u> WM/Reuters ASK, <u>or</u> WM/Reuters MID	WMR01 WMR02 WMR03
(j) (i) WM/Reuters USD/NZD	NZD1	WM/REUTERS BID, <u>or</u> WM/REUTERS ASK, <u>or</u> WM/REUTERS MID	WMR01 WMR02 WMR03
(j) (ii) ASFI USD/NZD	NZD2	ASFI MID	ASF01
(k) (i) WM/Reuters SEK/USD	SEK1	WM/REUTERS BID, <u>or</u> WM/REUTERS ASK, <u>or</u> WM/REUTERS MID	WMR01 WMR02 WMR03
(l) (i) WM/Reuters SGD/USD	SGD1	WM/REUTERS BID, <u>or</u> WM/REUTERS ASK, <u>or</u> WM/REUTERS MID	WMR01 WMR02 WMR03
(l)(ii) SGD VWP	SGD3	ABSFIX ABSBB (NEW) BLOOMBERG BID (NEW),*** <u>or</u> BLOOMBERG ASK (NEW), <u>or</u> BLOOMBERG MID (NEW) BOJ FIX (NEW) HKDBB (NEW) NZDFIX SPOT (NEW)	ABS01 ABS02 BFX01 BFX02 BFX03 BOJ01 HKD02 NZD01

*Conforms to SWIFT Syntax

**New, but possible map fr PLZ01

***Bid, Ask or Mid = Alternatives