



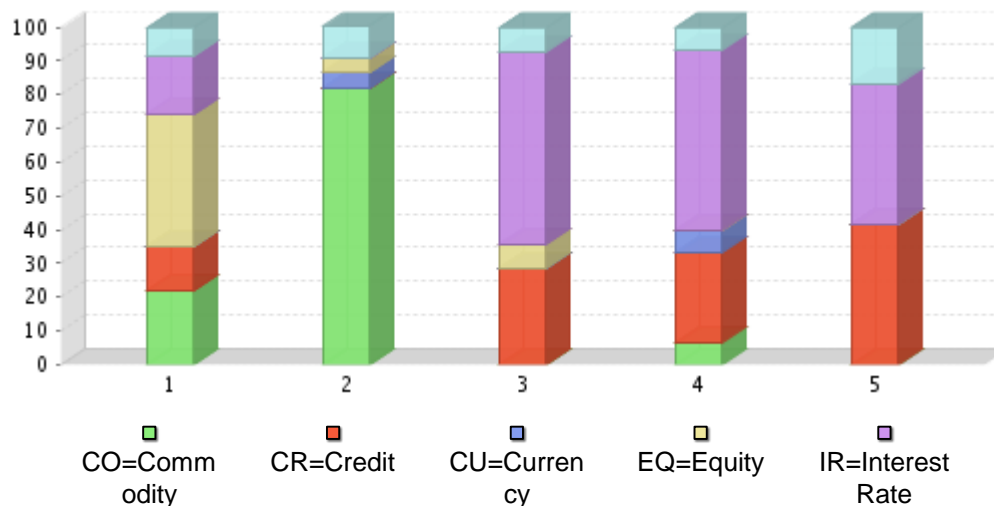
“Asset Class + Post trade/lifecycle events survey”

ISDA Data & Reporting EU Compliance - trade representation survey

Survey responses gathered November & December 2014

1. For each of the types of trade listed below please indicate the derivative class* to which your report most commonly:

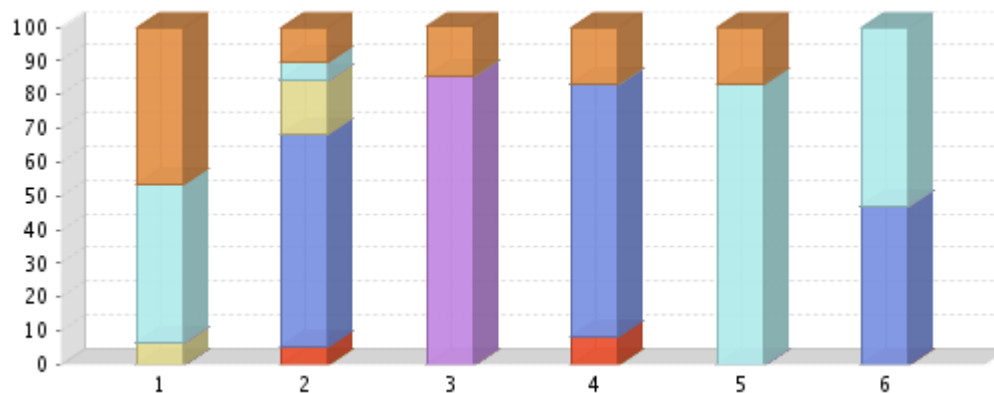
*field No 2 in the Table 2 Common data of EMIR ITS



| | | CO=Commodity | CR=Credit | CU=Currency | EQ=Equity | IR=Interest Rate | OT= Other | Total votes |
|---|-----------------------------------|--------------|------------|-------------|------------|------------------|------------|-------------|
| 1 | Hybrid basket swap | 21.74% (5) | 13.04% (3) | 0% (0) | 39.13% (9) | 17.39% (4) | 8.7% (2) | 23 |
| 2 | Precious metals (bullion) forward | 81.82% (18) | 0% (0) | 4.55% (1) | 4.55% (1) | 0% (0) | 9.09% (2) | 22 |
| 3 | Bond options | 0% (0) | 28.57% (4) | 0% (0) | 7.14% (1) | 57.14% (8) | 7.14% (1) | 14 |
| 4 | Bond forwards | 6.67% (1) | 26.67% (4) | 6.67% (1) | 0% (0) | 53.33% (8) | 6.67% (1) | 15 |
| 5 | Swap on loans | 0% (0) | 41.67% (5) | 0% (0) | 0% (0) | 41.67% (5) | 16.67% (2) | 12 |

2. For each of the types of trade listed below please indicate the derivative type* to which your report most commonly:

*field No 3 in the Table 2 Common data of EMIR ITS



CD= Contracts for difference

FR= Forward rate agreements

FW=Forwards

FU= Futures

OP=Option

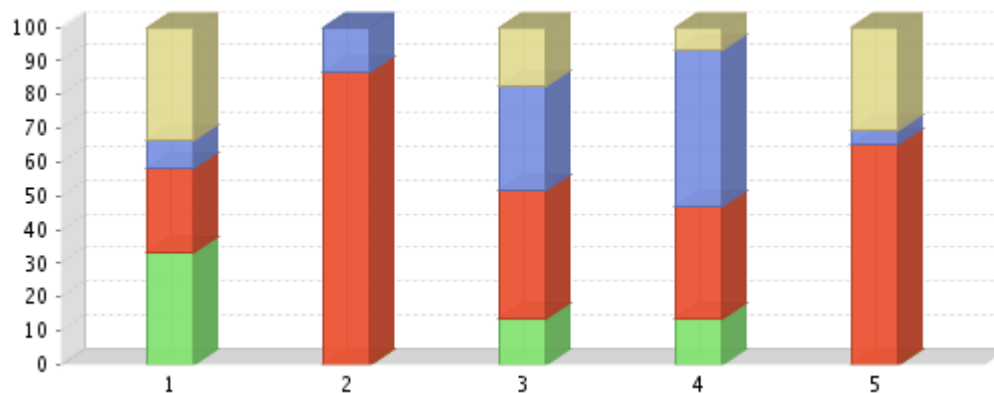
SW=Swap

OT= Other

Total votes

| | | CD= Contracts for difference | FR= Forward rate agreements | FW=Forwards | FU= Futures | OP=Option | SW=Swap | OT= Other | Total votes |
|---|-----------------------------------|------------------------------|-----------------------------|-------------|-------------|-------------|-------------|------------|-------------|
| 1 | Hybrid basket swap | 0% (0) | 0% (0) | 0% (0) | 6.67% (1) | 0% (0) | 46.67% (7) | 46.67% (7) | 15 |
| 2 | Precious metals (bullion) forward | 0% (0) | 5.26% (1) | 63.16% (12) | 15.79% (3) | 0% (0) | 5.26% (1) | 10.53% (2) | 19 |
| 3 | Bond options | 0% (0) | 0% (0) | 0% (0) | 0% (0) | 85.71% (12) | 0% (0) | 14.29% (2) | 14 |
| 4 | Bond forwards | 0% (0) | 8.33% (1) | 75% (9) | 0% (0) | 0% (0) | 0% (0) | 16.67% (2) | 12 |
| 5 | Swap on loans | 0% (0) | 0% (0) | 0% (0) | 0% (0) | 0% (0) | 83.33% (10) | 16.67% (2) | 12 |
| 6 | FX Swap | 0% (0) | 0% (0) | 47.06% (8) | 0% (0) | 0% (0) | 52.94% (9) | 0% (0) | 17 |

1. For the types of events/types of trades in rows below please indicate how you report each (see notes on each on next slide):



■ New trade report with new UTI only
 ■ Amend made to original trade only - no new trade report or new UTI
 ■ Amend made to original trade + new trade report with new UTI
 ■ No action taken + original trade report persists
 Total votes

| | 1 | 2 | 3 | 4 | 5 | Total votes |
|--|------------|-------------|------------|------------|---|-------------|
| 1 Contract for Difference | 33.33% (4) | 25% (3) | 8.33% (1) | 33.33% (4) | | 12 |
| 2 Partial Terminations | 0% (0) | 86.67% (26) | 13.33% (4) | 0% (0) | | 30 |
| 3 Option Exercise | 13.79% (4) | 37.93% (11) | 31.03% (9) | 17.24% (5) | | 29 |
| 4 FX Time Option | 13.33% (2) | 33.33% (5) | 46.67% (7) | 6.67% (1) | | 15 |
| 5 Amortising or Resetting of Notional Amount | 0% (0) | 65.22% (15) | 4.35% (1) | 30.43% (7) | | 23 |

Description of each of the types of events/types of trade

Contract for Difference - e.g. some firms may report the position on one report with one UTI only modifying this report on daily basis reflecting changes to the portfolio

Partial Terminations - in cases where an offsetting trade is entered into and present valued is this reported as new trade or partial termination of the original trade?

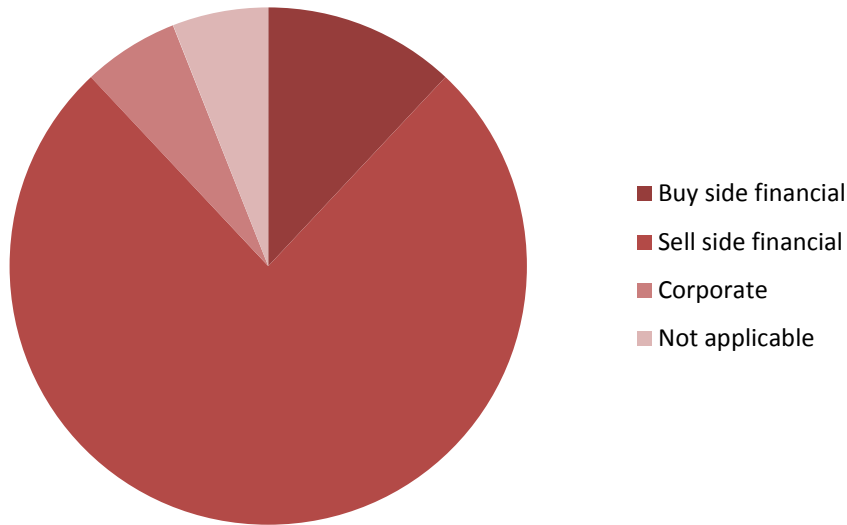
Option Exercise - does the exercise lead to a new trade report with new UTI?

FX Time Option - for a product which exercises into an FX forward would a modification be made to original trade?

Amortising or Resetting of Notional Amount - some types of trade have a feature where the terms of the trade see the notional amount change due to a amortisation or reset schedule. A firm may choose to amend the original trade report each time the notional amount changes or leave it with the original amount reported.

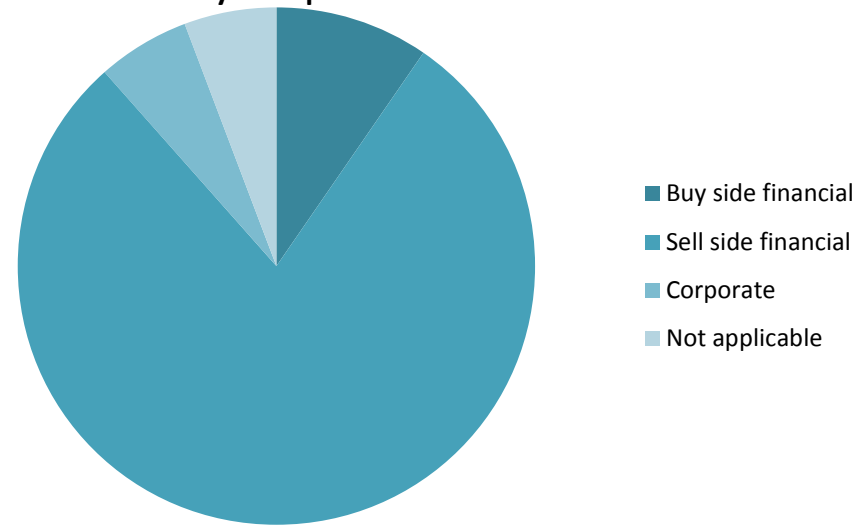
Profile of respondents - With respect to your reporting of derivatives for EMIR how would you classify your firm?

Asset class survey responses



Responses drawn from approximately 24 firms

Post trade lifecycle event survey responses



Responses drawn from approximately 25 firms