

## **2021 ISDA INTEREST RATE DERIVATIVES DEFINITIONS**

### **SUBMITTED PREFERENCE GRIDS**

**7<sup>th</sup> October 2021**

**IMPORTANT INFORMATION:** The phased approach to implementation of the 2021 Definitions means that some market participants will be ready to trade using the 2021 Definitions with their counter parties from October 4th while others will not be ready until later dates. In order to reduce the potential for breaks and in order to help facilitate a safe and efficient market, ISDA has agreed to post information regarding firms' definitional preferences in a standardised format. Where firms have not used that standardized format, ISDA has posted the information in the format provided. ISDA takes no responsibility for the information any preference grid contains and makes no representation as to its accuracy or completeness. For a definitive understanding of a party's definitional preferences, market participants should contact the relevant party. Contact details (to the extent they have been provided) can be found at the bottom of each preference grid. ISDA may, but shall not be obliged to, update this document from time to time to update preference grids provided or to add new preference grids submitted for posting. By accessing the information provided, users agree that they will not use the information for any anti-competitive purpose.

**Bank of America**

**Important: This matrix has been produced in order to facilitate the safe and efficient execution and confirmation of trades between market participants during the transition from the 2006 ISDA Definitions to the 2021 ISDA Interest Rate Derivatives Definitions. By completing the matrix (in part or whole) and submitting it to ISDA, each market participant: (i) consents to the information so provided being made available to the general public on an attributed basis (whether in part or in whole and whether on an aggregated or unaggregated basis) and (ii) agrees not to use the process to accomplish any anti-competitive goal or to use the information obtained for any anti-competitive purpose.**

|                                     | Cleared IR derivatives   |   | Non-cleared IR derivatives - Electronic   |  | Non-cleared IR derivatives - Paper  |  |
|-------------------------------------|--|---|---|--|---|--|
|                                     | What ISDA Definitions will you reference in messaging for trades submitted to CCPs from 4th October? | Will you be ready to consume incoming messaging from CCPs in 2021s format from 4th October. | What date will you be ready to process electronically confirmed non-cleared trades under the 2021s? | What date will your default for electronically confirmed trades change to the 2021s? | What date will you be ready to process paper confirmations under the 2021s? | What date will your default for paper confirmations change to the 2021s? |
| <b>Interest Rate Swaps</b>          |  |   |   |  |   |  |
| New Trades                          | 2006 Definitions   | Yes   | Not Decided   | Not Decided  | Other [Please specify an indicative date below]                             | Not Decided  |
| Novations                           | n/a  | n/a   | Not Decided   | Not Decided  | Other [Please specify an indicative date below]                             | Not Decided  |
| Trades including Early Terminations | n/a  | n/a   | Not Decided   | Not Decided  | Other [Please specify an indicative date below]                             | Not Decided  |
| <b>OIS</b>                          |  |   |   |  |   |  |
| New Trades                          | 2006 Definitions   | Yes   | Not Decided   | Not Decided  | Other [Please specify an indicative date below]                             | Not Decided  |
| Novations                           | n/a  | n/a   | Not Decided   | Not Decided  | Other [Please specify an indicative date below]                             | Not Decided  |
| Trades including Early Terminations | n/a  | n/a   | Not Decided   | Not Decided  | Other [Please specify an indicative date below]                             | Not Decided  |
| <b>Swaptions</b>                    |  |   |   |  |   |  |
| New Trades                          | 2006 Definitions   | Yes   | Not Decided   | Not Decided  | Other [Please specify an indicative date below]                             | Not Decided  |
| Novations                           | n/a  | n/a   | Not Decided   | Not Decided  | Other [Please specify an indicative date below]                             | Not Decided  |
| Trades including Early Terminations | n/a  | n/a   | Not Decided   | Not Decided  | Other [Please specify an indicative date below]                             | Not Decided  |
| <b>Caps/Floors</b>                  |  |   |   |  |   |  |
| New Trades                          | 2006 Definitions   | Yes   | Not Decided   | Not Decided  | Other [Please specify an indicative date below]                             | Not Decided  |
| Novations                           | n/a  | n/a   | Not Decided   | Not Decided  | Other [Please specify an indicative date below]                             | Not Decided  |

|                                     |                  |     |             |             |   |             |
|-------------------------------------|------------------|-----|-------------|-------------|---|-------------|
| Trades including Early Terminations | n/a              | n/a | Not Decided | Not Decided | Other [Please specify an indicative date below] | Not Decided |
| <b>Cross-Currency Swaps</b>         |                  |     |             |             |   |             |
| New Trades                          | 2006 Definitions | Yes | Not Decided | Not Decided | Other [Please specify an indicative date below] | Not Decided |
| Novations                           | n/a              | n/a | Not Decided | Not Decided | Other [Please specify an indicative date below] | Not Decided |
| Trades including Early Terminations | n/a              | n/a | Not Decided | Not Decided | Other [Please specify an indicative date below] | Not Decided |
| <b>FRA</b>                          |                  |     |             |             |   |             |
| New Trades                          | 2006 Definitions | Yes | Not Decided | Not Decided | Other [Please specify an indicative date below] | Not Decided |
| Novations                           | n/a              | n/a | Not Decided | Not Decided | Other [Please specify an indicative date below] | Not Decided |
| Trades including Early Terminations | n/a              | n/a | Not Decided | Not Decided | Other [Please specify an indicative date below] | Not Decided |
| <b>Other</b>                        |                  |     |             |             |   |             |
| New Trades                          | 2006 Definitions | Yes | Not Decided | Not Decided | Other [Please specify an indicative date below] | Not Decided |
| Novations                           | n/a              | n/a | Not Decided | Not Decided | Other [Please specify an indicative date below] | Not Decided |
| Trades including Early Terminations | n/a              | n/a | Not Decided | Not Decided | Other [Please specify an indicative date below] | Not Decided |

**\*Please give any other information here:**

**Key Contact Information:**

**Daniel Kirby**  
**+44 207 996 8958**  
 iborcontractremediation@bofa.com  
 Please tag all messages with ISDA2021

**Barclays**

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|                                     | Cleared IR derivatives  |   | Non-cleared IR derivatives - Electronic  |  |   | Non-cleared IR derivatives - Paper   |  |   |
|-------------------------------------|---|---|--|--|---|--|--|---|
|                                     | What ISDA Definitions will you reference in messaging for trades submitted to CCPs (excluding JSCC) from 4th October? | Will you be ready to consume incoming messaging from CCPs (excluding JSCC) in 2021 Definitions format from 4th October? | What date will you be ready to process electronically confirmed non-cleared trades under both the 2021 and 2006 Definitions? | What date will your default/preference for electronically confirmed trades change to the 2021 Definitions? | Following your default/preference change to the 2021 Definitions, will you still trade under the 2006 Definitions at request? | What date will you be ready to process paper confirmations under both the 2021 and 2006 Definitions? | What date will your default/preference for paper confirmations change to the 2021 Definitions? | Following your default/preference change to the 2021 Definitions, will you still trade under the 2006 Definitions at request? |
| <b>Interest Rate Swaps</b>          |   |   |  |  |   |  |  |   |
| New Trades                          | 2006 Definitions  | Yes   | 27-Nov   | 27-Nov   | Yes   | Not Decided  | Not Decided  | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 27-Nov   | 27-Nov   | Yes   | Not Decided  | Not Decided  | Yes   |
| Trades including Early Terminations | n/a   | n/a   | Not Decided  | Not Decided  | Yes   | Not Decided  | Not Decided  | Yes   |
| <b>OIS</b>                          |   |   |  |  |   |  |  |   |
| New Trades                          | 2006 Definitions  | Yes   | 27-Nov   | 27-Nov   | Yes   | Not Decided  | Not Decided  | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 27-Nov   | 27-Nov   | Yes   | Not Decided  | Not Decided  | Yes   |
| Trades including Early Terminations | n/a   | n/a   | Not Decided  | Not Decided  | Yes   | Not Decided  | Not Decided  | Yes   |
| <b>Swaptions</b>                    |   |   |  |  |   |  |  |   |
| New Trades                          | 2006 Definitions  | Yes   | 27-Nov   | 27-Nov   | Yes   | Not Decided  | Not Decided  | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 27-Nov   | 27-Nov   | Yes   | Not Decided  | Not Decided  | Yes   |
| Trades including Early Terminations | n/a   | n/a   | Not Decided  | Not Decided  | Yes   | Not Decided  | Not Decided  | Yes   |
| <b>Caps/Floors</b>                  |   |   |  |  |   |  |  |   |
| New Trades                          | 2006 Definitions  | Yes   | 27-Nov   | 27-Nov   | Yes   | Not Decided  | Not Decided  | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 27-Nov   | 27-Nov   | Yes   | Not Decided  | Not Decided  | Yes   |
| Trades including Early Terminations | n/a   | n/a   | Not Decided  | Not Decided  | Yes   | Not Decided  | Not Decided  | Yes   |
| <b>Cross-Currency Swaps</b>         |   |   |  |  |   |  |  |   |
| New Trades                          | 2006 Definitions  | Yes   | 27-Nov   | 27-Nov   | Yes   | Not Decided  | Not Decided  | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 27-Nov   | 27-Nov   | Yes   | Not Decided  | Not Decided  | Yes   |
| Trades including Early Terminations | n/a   | n/a   | Not Decided  | Not Decided  | Yes   | Not Decided  | Not Decided  | Yes   |
| <b>FRAs</b>                         |   |   |  |  |   |  |  |   |
| New Trades                          | 2006 Definitions  | Yes   | 27-Nov   | 27-Nov   | Yes   | Not Decided  | Not Decided  | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 27-Nov   | 27-Nov   | Yes   | Not Decided  | Not Decided  | Yes   |
| Trades including Early Terminations | n/a   | n/a   | Not Decided  | Not Decided  | Yes   | Not Decided  | Not Decided  | Yes   |
| <b>Inflation Swaps</b>              |   |   |  |  |   |  |  |   |
| New Trades                          | 2006 Definitions  | Yes   | 27-Nov   | 27-Nov   | Yes   | Not Decided  | Not Decided  | Yes   |

|                                     |                  |     |             |             |     |             |             |     |
|-------------------------------------|------------------|-----|-------------|-------------|-----|-------------|-------------|-----|
| Novations (as Transferee)           | n/a              | n/a | 27-Nov      | 27-Nov      | Yes | Not Decided | Not Decided | Yes |
| Trades including Early Terminations | n/a              | n/a | Not Decided | Not Decided | Yes | Not Decided | Not Decided | Yes |
| <b>Other</b>                        |                  |     |             |             |     |             |             |     |
| New Trades                          | 2006 Definitions | Yes | 27-Nov      | 27-Nov      | Yes | Not Decided | Not Decided | Yes |
| Novations (as Transferee)           | n/a              | n/a | 27-Nov      | 27-Nov      | Yes | Not Decided | Not Decided | Yes |
| Trades including Early Terminations | n/a              | n/a | Not Decided | Not Decided | Yes | Not Decided | Not Decided | Yes |

**Key Contact Information (Operations, Compliance or Legal staff only - no trader contact details to be shared):**

**Alok Jain, James Brown**

**alok.n.jain@barclays.com; james.brown@barclays.com; foong-lay.koh@barclays.com**

**BNP Paribas**

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| <b>Interest Rate Swaps</b>          |   |   |  |  |   |  |  |   |
| New Trades                          | 2006 Definitions  | Yes   | 04-Oct   | Other [Please specify an indicative date below]  | Yes   | 04-Oct   | Other [Please specify an indicative date below]  | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 04-Oct   | Other [Please specify an indicative date below]  | Yes   | 04-Oct   | Other [Please specify an indicative date below]  | Yes   |
| Trades including Early Terminations | n/a   | n/a   | Other [Please specify an indicative date below]  | Other [Please specify an indicative date below]  | Yes   | Other [Please specify an indicative date below]  | Other [Please specify an indicative date below]  | Yes   |
| <b>OIS</b>                          |   |   |  |  |   |  |  |   |
| New Trades                          | 2006 Definitions  | Yes   | 04-Oct   | Other [Please specify an indicative date below]  | Yes   | 04-Oct   | Other [Please specify an indicative date below]  | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 04-Oct   | Other [Please specify an indicative date below]  | Yes   | 04-Oct   | Other [Please specify an indicative date below]  | Yes   |
| Trades including Early Terminations | n/a   | n/a   | Other [Please specify an indicative date below]  | Other [Please specify an indicative date below]  | Yes   | Other [Please specify an indicative date below]  | Other [Please specify an indicative date below]  | Yes   |
| <b>Swaptions</b>                    |   |   |  |  |   |  |  |   |
| New Trades                          | 2006 Definitions  | Yes   | 04-Oct   | Other [Please specify an indicative date below]  | Yes   | 04-Oct   | Other [Please specify an indicative date below]  | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 04-Oct   | Other [Please specify an indicative date below]  | Yes   | 04-Oct   | Other [Please specify an indicative date below]  | Yes   |
| Trades including Early Terminations | n/a   | n/a   | Other [Please specify an indicative date below]  | Other [Please specify an indicative date below]  | Yes   | Other [Please specify an indicative date below]  | Other [Please specify an indicative date below]  | Yes   |
| <b>Caps/Floors</b>                  |   |   |  |  |   |  |  |   |



|  |  |                           |                           |  |                           |                           |  |
|--|--|---------------------------|---------------------------|--|---------------------------|---------------------------|--|
|  |  | indicative date<br>below] | indicative date<br>below] |  | indicative date<br>below] | indicative date<br>below] |  |
|--|--|---------------------------|---------------------------|--|---------------------------|---------------------------|--|

**\*Please give any other information here: [our preference is to default to the 2006 definitions but accept at client request the 21 definitions from 4th of October excluding for ETO/MTO trades. Accepting ETO/MTO trades on new definitions targetted from mid-November'21 once operationally ready to consume changes in pricing. Default to 2021 definitions anticipated at end of year after Libor transitioning but contingent on other brokers, dealers, markitwire switching defaults as well ]**

**Key Contact Information (Operations, Compliance or Legal staff only - no trader contact details to be shared):** **Legal: Dominic Hickey, Business Management: Alexander Miller, IT: Ivan Eakins**  
**02075956119 / 02075954310 / 02075950428**  
[dominic.hickey@bnpparibas.com](mailto:dominic.hickey@bnpparibas.com) / [alexander.miller@bnpparibas.com](mailto:alexander.miller@bnpparibas.com) / [Ivan.Eakins@bnpparibas.com](mailto:Ivan.Eakins@bnpparibas.com)



**BNY Mellon**

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|                                     | Cleared IR derivatives  |   | Non-cleared IR derivatives - Electronic  |  |   | Non-cleared IR derivatives - Paper   |  |   |
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|                                     | What ISDA Definitions will you reference in messaging for trades submitted to CCPs (excluding JSCC) from 4th October? | Will you be ready to consume incoming messaging from CCPs (excluding JSCC) in 2021 Definitions format from 4th October? | What date will you be ready to process electronically confirmed non-cleared trades under both the 2021 and 2006 Definitions? | What date will your default/preference for electronically confirmed trades change to the 2021 Definitions? | Following your default/preference change to the 2021 Definitions, will you still trade under the 2006 Definitions at request? | What date will you be ready to process paper confirmations under both the 2021 and 2006 Definitions? | What date will your default/preference for paper confirmations change to the 2021 Definitions? | Following your default/preference change to the 2021 Definitions, will you still trade under the 2006 Definitions at request? |
| <b>Interest Rate Swaps</b>          |   |   |  |  |   |  |  |   |
| New Trades                          | select from dropdown  | select from dropdown  | 04-Oct   | 04-Oct   | select from dropdown  | select from dropdown   | select from dropdown   | select from dropdown  |
| Novations (as Transferee)           | n/a   | n/a   | 04-Oct   | 04-Oct   | select from dropdown  | select from dropdown   | select from dropdown   | select from dropdown  |
| Trades including Early Terminations | n/a   | n/a   | 04-Oct   | 04-Oct   | select from dropdown  | select from dropdown   | select from dropdown   | select from dropdown  |
| <b>OIS</b>                          |   |   |  |  |   |  |  |   |
| New Trades                          | select from dropdown  | select from dropdown  | 04-Oct   | 04-Oct   | select from dropdown  | select from dropdown   | select from dropdown   | select from dropdown  |
| Novations (as Transferee)           | n/a   | n/a   | 04-Oct   | 04-Oct   | select from dropdown  | select from dropdown   | select from dropdown   | select from dropdown  |
| Trades including Early Terminations | n/a   | n/a   | 04-Oct   | 04-Oct   | select from dropdown  | select from dropdown   | select from dropdown   | select from dropdown  |
| <b>Swaptions</b>                    |   |   |  |  |   |  |  |   |
| New Trades                          | select from dropdown  | select from dropdown  | 04-Oct   | 04-Oct   | select from dropdown  | select from dropdown   | select from dropdown   | select from dropdown  |
| Novations (as Transferee)           | n/a   | n/a   | 04-Oct   | 04-Oct   | select from dropdown  | select from dropdown   | select from dropdown   | select from dropdown  |
| Trades including Early Terminations | n/a   | n/a   | 04-Oct   | 04-Oct   | select from dropdown  | select from dropdown   | select from dropdown   | select from dropdown  |
| <b>Caps/Floors</b>                  |   |   |  |  |   |  |  |   |
| New Trades                          | select from dropdown  | select from dropdown  | 04-Oct   | 04-Oct   | select from dropdown  | select from dropdown   | select from dropdown   | select from dropdown  |
| Novations (as Transferee)           | n/a   | n/a   | 04-Oct   | 04-Oct   | select from dropdown  | select from dropdown   | select from dropdown   | select from dropdown  |
| Trades including Early Terminations | n/a   | n/a   | 04-Oct   | 04-Oct   | select from dropdown  | select from dropdown   | select from dropdown   | select from dropdown  |
| <b>Cross-Currency Swaps</b>         |   |   |  |  |   |  |  |   |
| New Trades                          | select from dropdown  | select from dropdown  | 04-Oct   | 04-Oct   | select from dropdown  | select from dropdown   | select from dropdown   | select from dropdown  |
| Novations (as Transferee)           | n/a   | n/a   | 04-Oct   | 04-Oct   | select from dropdown  | select from dropdown   | select from dropdown   | select from dropdown  |

|                                     |                      |                      |        |        |                      |                      |                      |                      |
|-------------------------------------|----------------------|----------------------|--------|--------|----------------------|----------------------|----------------------|----------------------|
| Trades including Early Terminations | n/a                  | n/a                  | 04-Oct | 04-Oct | select from dropdown | select from dropdown | select from dropdown | select from dropdown |
| <b>FRA's</b>                        |                      |                      |        |        |                      |                      |                      |                      |
| New Trades                          | select from dropdown | select from dropdown | 04-Oct | 04-Oct | select from dropdown | select from dropdown | select from dropdown | select from dropdown |
| Novations (as Transferee)           | n/a                  | n/a                  | 04-Oct | 04-Oct | select from dropdown | select from dropdown | select from dropdown | select from dropdown |
| Trades including Early Terminations | n/a                  | n/a                  | 04-Oct | 04-Oct | select from dropdown | select from dropdown | select from dropdown | select from dropdown |
| <b>Inflation Swaps</b>              |                      |                      |        |        |                      |                      |                      |                      |
| New Trades                          | select from dropdown | select from dropdown | 04-Oct | 04-Oct | select from dropdown | select from dropdown | select from dropdown | select from dropdown |
| Novations (as Transferee)           | n/a                  | n/a                  | 04-Oct | 04-Oct | select from dropdown | select from dropdown | select from dropdown | select from dropdown |
| Trades including Early Terminations | n/a                  | n/a                  | 04-Oct | 04-Oct | select from dropdown | select from dropdown | select from dropdown | select from dropdown |
| <b>Other</b>                        |                      |                      |        |        |                      |                      |                      |                      |
| New Trades                          | select from dropdown | select from dropdown | 04-Oct | 04-Oct | select from dropdown | select from dropdown | select from dropdown | select from dropdown |
| Novations (as Transferee)           | n/a                  | n/a                  | 04-Oct | 04-Oct | select from dropdown | select from dropdown | select from dropdown | select from dropdown |
| Trades including Early Terminations | n/a                  | n/a                  | 04-Oct | 04-Oct | select from dropdown | select from dropdown | select from dropdown | select from dropdown |

**\*Please give any other information here: [The Answers have been provided for the questions that may be applicable to the division of the firm I represent. As I am providing this from the perspective of asset servicing our readiness with respect to the 2021 definitions is that should we receive an instruction from our end clients which provide 2021 definitions we will be able to support them from 4th October. The rest of the questions are from a perspective of trading which are not applicable and therefore have not been populated ]**

**Mitul Amin (Operations)**

**Key Contact Information  
(Operations, Compliance or  
Legal staff only - no trader  
contact details to be shared):**

**+442071636568**

**Citi**

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|                                     | Cleared IR derivatives  |   | Non-cleared IR derivatives - Electronic  |  |   | Non-cleared IR derivatives - Paper   |  |   |
|-------------------------------------|---|---|--|--|---|--|--|---|
|                                     | What ISDA Definitions will you reference in messaging for trades submitted to CCPs (excluding JSCC) from 4th October? | Will you be ready to consume incoming messaging from CCPs (excluding JSCC) in 2021 Definitions format from 4th October? | What date will you be ready to process electronically confirmed non-cleared trades under both the 2021 and 2006 Definitions? | What date will your default/preference for electronically confirmed trades change to the 2021 Definitions? | Following your default/preference change to the 2021 Definitions, will you still trade under the 2006 Definitions at request? | What date will you be ready to process paper confirmations under both the 2021 and 2006 Definitions? | What date will your default/preference for paper confirmations change to the 2021 Definitions? | Following your default/preference change to the 2021 Definitions, will you still trade under the 2006 Definitions at request? |
| <b>Interest Rate Swaps</b>          |   |   |  |  |   |  |  |   |
| New Trades                          | 2021 Definitions  | Yes   | 04-Oct   | 27-Nov   | Yes   | 04-Oct   | 27-Nov   | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 04-Oct   | 27-Nov   | Yes   | 04-Oct   | 27-Nov   | Yes   |
| Trades including Early Terminations | n/a   | n/a   | 04-Oct   | 27-Nov   | Yes   | 04-Oct   | 27-Nov   | Yes   |
| <b>OIS</b>                          |   |   |  |  |   |  |  |   |
| New Trades                          | 2021 Definitions  | Yes   | 04-Oct   | 27-Nov   | Yes   | 04-Oct   | 27-Nov   | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 04-Oct   | 27-Nov   | Yes   | 04-Oct   | 27-Nov   | Yes   |
| Trades including Early Terminations | n/a   | n/a   | 04-Oct   | 27-Nov   | Yes   | 04-Oct   | 27-Nov   | Yes   |
| <b>Swaptions</b>                    |   |   |  |  |   |  |  |   |
| New Trades                          | 2021 Definitions  | Yes   | 04-Oct   | 27-Nov   | Yes   | 04-Oct   | 27-Nov   | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 04-Oct   | 27-Nov   | Yes   | 04-Oct   | 27-Nov   | Yes   |
| Trades including Early Terminations | n/a   | n/a   | 04-Oct   | 27-Nov   | Yes   | 04-Oct   | 27-Nov   | Yes   |
| <b>Caps/Floors</b>                  |   |   |  |  |   |  |  |   |
| New Trades                          | 2021 Definitions  | Yes   | 04-Oct   | 27-Nov   | Yes   | 04-Oct   | 27-Nov   | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 04-Oct   | 27-Nov   | Yes   | 04-Oct   | 27-Nov   | Yes   |
| Trades including Early Terminations | n/a   | n/a   | 04-Oct   | 27-Nov   | Yes   | 04-Oct   | 27-Nov   | Yes   |
| <b>Cross-Currency Swaps</b>         |   |   |  |  |   |  |  |   |
| New Trades                          | 2021 Definitions  | Yes   | 04-Oct   | 27-Nov   | Yes   | 04-Oct   | 27-Nov   | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 04-Oct   | 27-Nov   | Yes   | 04-Oct   | 27-Nov   | Yes   |
| Trades including Early Terminations | n/a   | n/a   | 04-Oct   | 27-Nov   | Yes   | 04-Oct   | 27-Nov   | Yes   |
| <b>FRAs</b>                         |   |   |  |  |   |  |  |   |
| New Trades                          | 2021 Definitions  | Yes   | 04-Oct   | 27-Nov   | Yes   | 04-Oct   | 27-Nov   | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 04-Oct   | 27-Nov   | Yes   | 04-Oct   | 27-Nov   | Yes   |
| Trades including Early Terminations | n/a   | n/a   | 04-Oct   | 27-Nov   | Yes   | 04-Oct   | 27-Nov   | Yes   |
| <b>Inflation Swaps</b>              |   |   |  |  |   |  |  |   |
| New Trades                          | 2021 Definitions  | Yes   | 04-Oct   | 27-Nov   | Yes   | 04-Oct   | 27-Nov   | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 04-Oct   | 27-Nov   | Yes   | 04-Oct   | 27-Nov   | Yes   |
| Trades including Early Terminations | n/a   | n/a   | 04-Oct   | 27-Nov   | Yes   | 04-Oct   | 27-Nov   | Yes   |

| Other                               |                  |     |        |        |     |        |        |     |
|-------------------------------------|------------------|-----|--------|--------|-----|--------|--------|-----|
| New Trades                          | 2021 Definitions | Yes | 04-Oct | 27-Nov | Yes | 04-Oct | 27-Nov | Yes |
| Novations (as Transferee)           | n/a              | n/a | 04-Oct | 27-Nov | Yes | 04-Oct | 27-Nov | Yes |
| Trades including Early Terminations | n/a              | n/a | 04-Oct | 27-Nov | Yes | 04-Oct | 27-Nov | Yes |

\*Please give any other information here:

Key Contact  
Information  
(Operations,  
Compliance or Legal  
staff only - no trader  
contact details to be  
shared):

Jaydeep Bhatt

[isda2021@citi.com](mailto:isda2021@citi.com)

**Credit Suisse**

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|                                     | Cleared IR derivatives  |   | Non-cleared IR derivatives - Electronic  |  |   | Non-cleared IR derivatives - Paper   |  |   |
|-------------------------------------|---|---|--|--|---|--|--|---|
|                                     | What ISDA Definitions will you reference in messaging for trades submitted to CCPs (excluding JSCC) from 4th October? | Will you be ready to consume incoming messaging from CCPs (excluding JSCC) in 2021 Definitions format from 4th October? | What date will you be ready to process electronically confirmed non-cleared trades under both the 2021 and 2006 Definitions? | What date will your default/preference for electronically confirmed trades change to the 2021 Definitions? | Following your default/preference change to the 2021 Definitions, will you still trade under the 2006 Definitions at request? | What date will you be ready to process paper confirmations under both the 2021 and 2006 Definitions? | What date will your default/preference for paper confirmations change to the 2021 Definitions? | Following your default/preference change to the 2021 Definitions, will you still trade under the 2006 Definitions at request? |
| <b>Interest Rate Swaps</b>          |   |   |  |  |   |  |  |   |
| New Trades                          | 2006 Definitions  | Yes   | 4-Oct  | 27-Nov   | Yes   | Not Decided  | Not Decided  | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 4-Oct  | 27-Nov   | Yes   | Not Decided  | Not Decided  | Yes   |
| Trades including Early Terminations | n/a   | n/a   | Not Decided  | Not Decided  | Yes   | Not Decided  | Not Decided  | Yes   |
| <b>OIS</b>                          |   |   |  |  |   |  |  |   |
| New Trades                          | 2006 Definitions  | Yes   | 4-Oct  | 27-Nov   | Yes   | Not Decided  | Not Decided  | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 4-Oct  | 27-Nov   | Yes   | Not Decided  | Not Decided  | Yes   |
| Trades including Early Terminations | n/a   | n/a   | Not Decided  | Not Decided  | Yes   | Not Decided  | Not Decided  | Yes   |
| <b>Swaptions</b>                    |   |   |  |  |   |  |  |   |
| New Trades                          | Not Decided   | Not Decided   | 4-Oct  | 27-Nov   | Yes   | Not Decided  | Not Decided  | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 4-Oct  | 27-Nov   | Yes   | Not Decided  | Not Decided  | Yes   |
| Trades including Early Terminations | n/a   | n/a   | Not Decided  | Not Decided  | Yes   | Not Decided  | Not Decided  | Yes   |
| <b>Caps/Floors</b>                  |   |   |  |  |   |  |  |   |
| New Trades                          | Not Decided   | Not Decided   | 4-Oct  | 27-Nov   | Yes   | Not Decided  | Not Decided  | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 4-Oct  | 27-Nov   | Yes   | Not Decided  | Not Decided  | Yes   |
| Trades including Early Terminations | n/a   | n/a   | Not Decided  | Not Decided  | Yes   | Not Decided  | Not Decided  | Yes   |
| <b>Cross-Currency Swaps</b>         |   |   |  |  |   |  |  |   |
| New Trades                          | Not Decided   | Not Decided   | 4-Oct  | 27-Nov   | Yes   | Not Decided  | Not Decided  | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 4-Oct  | 27-Nov   | Yes   | Not Decided  | Not Decided  | Yes   |
| Trades including Early Terminations | n/a   | n/a   | Not Decided  | Not Decided  | Yes   | Not Decided  | Not Decided  | Yes   |
| <b>FRAs</b>                         |   |   |  |  |   |  |  |   |
| New Trades                          | 2006 Definitions  | Yes   | 4-Oct  | 27-Nov   | Yes   | Not Decided  | Not Decided  | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 4-Oct  | 27-Nov   | Yes   | Not Decided  | Not Decided  | Yes   |
| Trades including Early Terminations | n/a   | n/a   | Not Decided  | Not Decided  | Yes   | Not Decided  | Not Decided  | Yes   |
| <b>Inflation Swaps</b>              |   |   |  |  |   |  |  |   |

|                                     |                  |             |             |             |     |             |             |     |
|-------------------------------------|------------------|-------------|-------------|-------------|-----|-------------|-------------|-----|
| New Trades                          | 2006 Definitions | Yes         | 4-Oct       | 27-Nov      | Yes | Not Decided | Not Decided | Yes |
| Novations (as Transferee)           | n/a              | n/a         | 4-Oct       | 27-Nov      | Yes | Not Decided | Not Decided | Yes |
| Trades including Early Terminations | n/a              | n/a         | Not Decided | Not Decided | Yes | Not Decided | Not Decided | Yes |
| <b>Other</b>                        |                  |             |             |             |     |             |             |     |
| New Trades                          | Not Decided      | Not Decided | 4-Oct       | 27-Nov      | Yes | Not Decided | Not Decided | Yes |
| Novations (as Transferee)           | n/a              | n/a         | 4-Oct       | 27-Nov      | Yes | Not Decided | Not Decided | Yes |
| Trades including Early Terminations | n/a              | n/a         | Not Decided | Not Decided | Yes | Not Decided | Not Decided | Yes |

\*Please give any other information here: [ ]

Key Contact  
Information  
(Operations,  
Compliance or Legal  
staff only - no trader  
contact details to be  
shared):

[Deepa Shukla]

[tel]

[deepa.shukla@credit-suisse.com]

Deutsche Bank

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|                                     | Cleared IR derivatives  |   | Non-cleared IR derivatives - Electronic  |  |   | Non-cleared IR derivatives - Paper   |  |   |
|-------------------------------------|---|---|--|--|---|--|--|---|
|                                     | What ISDA Definitions will you reference in messaging for trades submitted to CCPs (excluding JSCC) from 4th October? | Will you be ready to consume incoming messaging from CCPs (excluding JSCC) in 2021 Definitions format from 4th October? | What date will you be ready to process electronically confirmed non-cleared trades under both the 2021 and 2006 Definitions? | What date will your default/preference for electronically confirmed trades change to the 2021 Definitions? | Following your default/preference change to the 2021 Definitions, will you still trade under the 2006 Definitions at request? | What date will you be ready to process paper confirmations under both the 2021 and 2006 Definitions? | What date will your default/preference for paper confirmations change to the 2021 Definitions? | Following your default/preference change to the 2021 Definitions, will you still trade under the 2006 Definitions at request? |
| <b>Interest Rate Swaps</b>          |   |   |  |  |   |  |  |   |
| New Trades                          | 2006 Definitions  | No  | Other [Please specify an indicative date below]  | Other [Please specify an indicative date below]  | Yes   | End Q1   | Other [Please specify an indicative date below]  | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | Other [Please specify an indicative date below]  | Other [Please specify an indicative date below]  | Yes   | End Q1   | Other [Please specify an indicative date below]  | Yes   |
| Trades including Early Terminations | n/a   | n/a   | Other [Please specify an indicative date below]  | Other [Please specify an indicative date below]  | Yes   | End Q1   | Other [Please specify an indicative date below]  | Yes   |
| <b>OIS</b>                          |   |   |  |  |   |  |  |   |
| New Trades                          | 2006 Definitions  | No  | Other [Please specify an indicative date below]  | Other [Please specify an indicative date below]  | Yes   | End Q1   | Other [Please specify an indicative date below]  | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | Other [Please specify an indicative date below]  | Other [Please specify an indicative date below]  | Yes   | End Q1   | Other [Please specify an indicative date below]  | Yes   |
| Trades including Early Terminations | n/a   | n/a   | Other [Please specify an indicative date below]  | Other [Please specify an indicative date below]  | Yes   | End Q1   | Other [Please specify an indicative date below]  | Yes   |
| <b>Swaptions</b>                    |   |   |  |  |   |  |  |   |
| New Trades                          | 2006 Definitions  | No  | Other [Please specify an indicative date below]  | Other [Please specify an indicative date below]  | Yes   | End Q1   | Other [Please specify an indicative date below]  | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | Other [Please specify an indicative date below]  | Other [Please specify an indicative date below]  | Yes   | End Q1   | Other [Please specify an indicative date below]  | Yes   |





|                                     |     |     |   |   |     |        |   |     |
|-------------------------------------|-----|-----|---|---|-----|--------|---|-----|
| Novations (as Transferee)           | n/a | n/a | Other [Please specify an indicative date below] | Other [Please specify an indicative date below] | Yes | End Q1 | Other [Please specify an indicative date below] | Yes |
| Trades including Early Terminations | n/a | n/a | Other [Please specify an indicative date below] | Other [Please specify an indicative date below] | Yes | End Q1 | Other [Please specify an indicative date below] | Yes |

**\*Please give any other information here: \* Other = DB plan to support the 2021 Defs (and use them as our default booklet) when our technical development/update of trade capture allows. Current estimate is during 2022, but not guaranteed to be in Q1.**

|   |                          |
|---|--------------------------|
| <b>Key Contact Information (Operations, Compliance or Legal staff only - no trader contact details to be shared):</b> | <b>Dawd Haque</b>        |
|   | <b>44 (0)2075477294</b>  |
|   | <b>Dawd.Haque@db.com</b> |

**Goldman Sachs**

|                                     | Cleared IR derivatives  |   | Non-cleared IR derivatives - Electronic  |  |   | Non-cleared IR derivatives - Paper   |  |   |
|-------------------------------------|---|---|--|--|---|--|--|---|
|                                     | What ISDA Definitions will you reference in messaging for trades submitted to CCPs (excluding JSCC) from 4th October? | Will you be ready to consume incoming messaging from CCPs (excluding JSCC) in 2021 Definitions format from 4th October? | What date will you be ready to process electronically confirmed non-cleared trades under both the 2021 and 2006 Definitions? | What date will your default/preference for electronically confirmed trades change to the 2021 Definitions? | Following your default/preference change to the 2021 Definitions, will you still trade under the 2006 Definitions at request? | What date will you be ready to process paper confirmations under both the 2021 and 2006 Definitions? | What date will your default/preference for paper confirmations change to the 2021 Definitions? | Following your default/preference change to the 2021 Definitions, will you still trade under the 2006 Definitions at request? |
| <b>Interest Rate Swaps</b>          |   |   |  |  |   |  |  |   |
| New Trades                          | 2021 Definitions  | Yes   | 04-Oct   | 04-Oct   | Yes   | 04-Oct   | 04-Oct   | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 04-Oct   | 04-Oct   | Yes   | 04-Oct   | 04-Oct   | Yes   |
| Trades including Early Terminations | n/a   | n/a   | 04-Oct   | 04-Oct   | Yes   | 04-Oct   | 04-Oct   | Yes   |
| <b>OIS</b>                          |   |   |  |  |   |  |  |   |
| New Trades                          | 2021 Definitions  | Yes   | 04-Oct   | 04-Oct   | Yes   | 04-Oct   | 04-Oct   | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 04-Oct   | 04-Oct   | Yes   | 04-Oct   | 04-Oct   | Yes   |
| Trades including Early Terminations | n/a   | n/a   | 04-Oct   | 04-Oct   | Yes   | 04-Oct   | 04-Oct   | Yes   |
| <b>Swaptions</b>                    |   |   |  |  |   |  |  |   |
| New Trades                          | 2021 Definitions  | Yes   | 04-Oct   | 04-Oct   | Yes   | 04-Oct   | 04-Oct   | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 04-Oct   | 04-Oct   | Yes   | 04-Oct   | 04-Oct   | Yes   |
| Trades including Early Terminations | n/a   | n/a   | 04-Oct   | 04-Oct   | Yes   | 04-Oct   | 04-Oct   | Yes   |
| <b>Caps/Floors</b>                  |   |   |  |  |   |  |  |   |
| New Trades                          | 2021 Definitions  | Yes   | 04-Oct   | 04-Oct   | Yes   | 04-Oct   | 04-Oct   | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 04-Oct   | 04-Oct   | Yes   | 04-Oct   | 04-Oct   | Yes   |
| Trades including Early Terminations | n/a   | n/a   | 04-Oct   | 04-Oct   | Yes   | 04-Oct   | 04-Oct   | Yes   |
| <b>Cross-Currency Swaps</b>         |   |   |  |  |   |  |  |   |
| New Trades                          | 2021 Definitions  | Yes   | 04-Oct   | 04-Oct   | Yes   | 04-Oct   | 04-Oct   | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 04-Oct   | 04-Oct   | Yes   | 04-Oct   | 04-Oct   | Yes   |
| Trades including Early Terminations | n/a   | n/a   | 04-Oct   | 04-Oct   | Yes   | 04-Oct   | 04-Oct   | Yes   |
| <b>FRAs</b>                         |   |   |  |  |   |  |  |   |
| New Trades                          | 2021 Definitions  | Yes   | 04-Oct   | 04-Oct   | Yes   | 04-Oct   | 04-Oct   | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 04-Oct   | 04-Oct   | Yes   | 04-Oct   | 04-Oct   | Yes   |
| Trades including Early Terminations | n/a   | n/a   | 04-Oct   | 04-Oct   | Yes   | 04-Oct   | 04-Oct   | Yes   |
| <b>Inflation Swaps</b>              |   |   |  |  |   |  |  |   |
| New Trades                          | 2021 Definitions  | Yes   | 04-Oct   | 04-Oct   | Yes   | 04-Oct   | 04-Oct   | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 04-Oct   | 04-Oct   | Yes   | 04-Oct   | 04-Oct   | Yes   |

|                                     |                  |     |        |        |     |        |        |     |
|-------------------------------------|------------------|-----|--------|--------|-----|--------|--------|-----|
| Trades including Early Terminations | n/a              | n/a | 04-Oct | 04-Oct | Yes | 04-Oct | 04-Oct | Yes |
| <b>Other</b>                        |                  |     |        |        |     |        |        |     |
| New Trades                          | 2021 Definitions | Yes | 04-Oct | 04-Oct | Yes | 04-Oct | 04-Oct | Yes |
| Novations (as Transferee)           | n/a              | n/a | 04-Oct | 04-Oct | Yes | 04-Oct | 04-Oct | Yes |
| Trades including Early Terminations | n/a              | n/a | 04-Oct | 04-Oct | Yes | 04-Oct | 04-Oct | Yes |

\*Please give any other information here: [ ]

**Key Contact Information (Operations, Compliance or Legal staff only - no trader contact details to be shared):**

**Alex Mbaya**

[alex.mbaya@gs.com](mailto:alex.mbaya@gs.com)

**ING Bank**

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|                                     | Cleared IR derivatives  |   | Non-cleared IR derivatives - Electronic  |  |   | Non-cleared IR derivatives - Paper   |  |   |
|-------------------------------------|---|---|--|--|---|--|--|---|
|                                     | What ISDA Definitions will you reference in messaging for trades submitted to CCPs (excluding JSCC) from 4th October? | Will you be ready to consume incoming messaging from CCPs (excluding JSCC) in 2021 Definitions format from 4th October? | What date will you be ready to process electronically confirmed non-cleared trades under both the 2021 and 2006 Definitions? | What date will your default/preference for electronically confirmed trades change to the 2021 Definitions? | Following your default/preference change to the 2021 Definitions, will you still trade under the 2006 Definitions at request? | What date will you be ready to process paper confirmations under both the 2021 and 2006 Definitions? | What date will your default/preference for paper confirmations change to the 2021 Definitions? | Following your default/preference change to the 2021 Definitions, will you still trade under the 2006 Definitions at request? |
| <b>Interest Rate Swaps</b>          |   |   |  |  |   |  |  |   |
| New Trades                          | 2021 Definitions  | Yes   | 4 October  | Not Decided  | Yes   | 4 October  | Not Decided  | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 4 October  | Not Decided  | Yes   | 4 October  | Not Decided  | Yes   |
| Trades including Early Terminations | n/a   | n/a   | 27-Nov   | Not Decided  | Yes   | 27-Nov   | Not Decided  | Yes   |
| <b>OIS</b>                          |   |   |  |  |   |  |  |   |
| New Trades                          | 2021 Definitions  | Yes   | 4 October  | Not Decided  | Yes   | 4 October  | Not Decided  | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 4 October  | Not Decided  | Yes   | 4 October  | Not Decided  | Yes   |
| Trades including Early Terminations | n/a   | n/a   | 27-Nov   | Not Decided  | Yes   | 27-Nov   | Not Decided  | Yes   |
| <b>Swaptions</b>                    |   |   |  |  |   |  |  |   |
| New Trades                          | 2021 Definitions  | Yes   | 4 October  | Not Decided  | Yes   | 4 October  | Not Decided  | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 4 October  | Not Decided  | Yes   | 4 October  | Not Decided  | Yes   |
| Trades including Early Terminations | n/a   | n/a   | 27-Nov   | Not Decided  | Yes   | 27-Nov   | Not Decided  | Yes   |
| <b>Caps/Floors</b>                  |   |   |  |  |   |  |  |   |
| New Trades                          | 2021 Definitions  | Yes   | 4 October  | Not Decided  | Yes   | 4 October  | Not Decided  | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 4 October  | Not Decided  | Yes   | 4 October  | Not Decided  | Yes   |
| Trades including Early Terminations | n/a   | n/a   | 27-Nov   | Not Decided  | Yes   | 27-Nov   | Not Decided  | Yes   |
| <b>Cross-Currency Swaps</b>         |   |   |  |  |   |  |  |   |
| New Trades                          | 2021 Definitions  | Yes   | 4 October  | Not Decided  | Yes   | 4 October  | Not Decided  | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 4 October  | Not Decided  | Yes   | 4 October  | Not Decided  | Yes   |
| Trades including Early Terminations | n/a   | n/a   | 27-Nov   | Not Decided  | Yes   | 27-Nov   | Not Decided  | Yes   |
| <b>FRAs</b>                         |   |   |  |  |   |  |  |   |
| New Trades                          | 2021 Definitions  | Yes   | 4 October  | Not Decided  | Yes   | 4 October  | Not Decided  | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 4 October  | Not Decided  | Yes   | 4 October  | Not Decided  | Yes   |
| Trades including Early Terminations | n/a   | n/a   | 27-Nov   | Not Decided  | Yes   | 27-Nov   | Not Decided  | Yes   |
| <b>Inflation Swaps</b>              |   |   |  |  |   |  |  |   |
| New Trades                          | 2021 Definitions  | Yes   | 4 October  | Not Decided  | Yes   | 4 October  | Not Decided  | Yes   |

|                                     |                  |     |           |             |     |           |             |     |
|-------------------------------------|------------------|-----|-----------|-------------|-----|-----------|-------------|-----|
| Novations (as Transferee)           | n/a              | n/a | 4 October | Not Decided | Yes | 4 October | Not Decided | Yes |
| Trades including Early Terminations | n/a              | n/a | 27-Nov    | Not Decided | Yes | 27-Nov    | Not Decided | Yes |
| <b>Other</b>                        |                  |     |           |             |     |           |             |     |
| New Trades                          | 2021 Definitions | Yes | 4 October | Not Decided | Yes | 4 October | Not Decided | Yes |
| Novations (as Transferee)           | n/a              | n/a | 4 October | Not Decided | Yes | 4 October | Not Decided | Yes |
| Trades including Early Terminations | n/a              | n/a | 27-Nov    | Not Decided | Yes | 27-Nov    | Not Decided | Yes |

**\*Please give any other information here:**

**Key Contact  
Information  
(Operations,  
Compliance or Legal  
staff only - no trader  
contact details to be  
shared):**

**mohamed.dahouch@ing.com; Daniel.Clinton@ing.com**

**JP Morgan**

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| swaptions                           | Cleared IR derivatives  |   | Non-cleared IR derivatives - Electronic  |  |   | Non-cleared IR derivatives - Paper   |  |   |
|-------------------------------------|---|---|--|--|---|--|--|---|
|                                     | What ISDA Definitions will you reference in messaging for trades submitted to CCPs (excluding JSCC) from 4th October? | Will you be ready to consume incoming messaging from CCPs (excluding JSCC) in 2021 Definitions format from 4th October? | What date will you be ready to process electronically confirmed non-cleared trades under both the 2021 and 2006 Definitions? | What date will your default/preference for electronically confirmed trades change to the 2021 Definitions? | Following your default/preference change to the 2021 Definitions, will you still trade under the 2006 Definitions at request? | What date will you be ready to process paper confirmations under both the 2021 and 2006 Definitions? | What date will your default/preference for paper confirmations change to the 2021 Definitions? | Following your default/preference change to the 2021 Definitions, will you still trade under the 2006 Definitions at request? |
| <b>Interest Rate Swaps</b>          |   |   |  |  |   |  |  |   |
| New Trades                          | 2021 Definitions  | Yes   | 4-Oct  | 4-Oct  | Yes   | 4-Oct  | 4-Oct  | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 4-Oct  | 4-Oct  | Yes   | 4-Oct  | 4-Oct  | Yes   |
| Trades including Early Terminations | n/a   | n/a   | 4-Oct  | 4-Oct  | Yes   | 4-Oct  | 4-Oct  | Yes   |
| <b>OIS</b>                          |   |   |  |  |   |  |  |   |
| New Trades                          | 2021 Definitions  | Yes   | 4-Oct  | 4-Oct  | Yes   | 4-Oct  | 4-Oct  | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 4-Oct  | 4-Oct  | Yes   | 4-Oct  | 4-Oct  | Yes   |
| Trades including Early Terminations | n/a   | n/a   | 4-Oct  | 4-Oct  | Yes   | 4-Oct  | 4-Oct  | Yes   |
| <b>Swaptions</b>                    |   |   |  |  |   |  |  |   |
| New Trades                          | select from dropdown  | select from dropdown  | 4-Oct  | 4-Oct  | Yes   | 4-Oct  | 4-Oct  | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 4-Oct  | 4-Oct  | Yes   | 4-Oct  | 4-Oct  | Yes   |
| Trades including Early Terminations | n/a   | n/a   | 4-Oct  | 4-Oct  | Yes   | 4-Oct  | 4-Oct  | Yes   |
| <b>Caps/Floors</b>                  |   |   |  |  |   |  |  |   |
| New Trades                          | select from dropdown  | select from dropdown  | 4-Oct  | 4-Oct  | Yes   | 4-Oct  | 4-Oct  | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 4-Oct  | 4-Oct  | Yes   | 4-Oct  | 4-Oct  | Yes   |
| Trades including Early Terminations | n/a   | n/a   | 4-Oct  | 4-Oct  | Yes   | 4-Oct  | 4-Oct  | Yes   |
| <b>Cross-Currency Swaps</b>         |   |   |  |  |   |  |  |   |
| New Trades                          | select from dropdown  | select from dropdown  | 4-Oct  | 4-Oct  | Yes   | 4-Oct  | 4-Oct  | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 4-Oct  | 4-Oct  | Yes   | 4-Oct  | 4-Oct  | Yes   |
| Trades including Early Terminations | n/a   | n/a   | 4-Oct  | 4-Oct  | Yes   | 4-Oct  | 4-Oct  | Yes   |
| <b>FRAs</b>                         |   |   |  |  |   |  |  |   |
| New Trades                          | 2021 Definitions  | Yes   | 4-Oct  | 4-Oct  | Yes   | 4-Oct  | 4-Oct  | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 4-Oct  | 4-Oct  | Yes   | 4-Oct  | 4-Oct  | Yes   |
| Trades including Early Terminations | n/a   | n/a   | 4-Oct  | 4-Oct  | Yes   | 4-Oct  | 4-Oct  | Yes   |
| <b>Inflation Swaps</b>              |   |   |  |  |   |  |  |   |
| New Trades                          | 2021 Definitions  | Yes   | 4-Oct  | 4-Oct  | Yes   | 4-Oct  | 4-Oct  | Yes   |

|                                     |                      |                      |       |       |     |       |       |     |
|-------------------------------------|----------------------|----------------------|-------|-------|-----|-------|-------|-----|
| Novations (as Transferee)           | n/a                  | n/a                  | 4-Oct | 4-Oct | Yes | 4-Oct | 4-Oct | Yes |
| Trades including Early Terminations | n/a                  | n/a                  | 4-Oct | 4-Oct | Yes | 4-Oct | 4-Oct | Yes |
| <b>Other</b>                        |                      |                      |       |       |     |       |       |     |
| New Trades                          | select from dropdown | select from dropdown | 4-Oct | 4-Oct | Yes | 4-Oct | 4-Oct | Yes |
| Novations (as Transferee)           | n/a                  | n/a                  | 4-Oct | 4-Oct | Yes | 4-Oct | 4-Oct | Yes |
| Trades including Early Terminations | n/a                  | n/a                  | 4-Oct | 4-Oct | Yes | 4-Oct | 4-Oct | Yes |

\*Please give any other information here: [ The products left as blank are not cleared by CCPs ]

**Key Contact Information** [ISDA\\_2021\\_Queries@jpmorgan.com](mailto:ISDA_2021_Queries@jpmorgan.com)  
**(Operations, Compliance**  
**or Legal staff only - no**  
**trader contact details to**  
**be shared):**

**Lloyds Banking**

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|                                     | Cleared IR derivatives  |   | Non-cleared IR derivatives - Electronic  |  |   | Non-cleared IR derivatives - Paper   |  |   |
|-------------------------------------|---|---|--|--|---|--|--|---|
|                                     | What ISDA Definitions will you reference in messaging for trades submitted to CCPs (excluding JSCC) from 4th October? | Will you be ready to consume incoming messaging from CCPs (excluding JSCC) in 2021 Definitions format from 4th October? | What date will you be ready to process electronically confirmed non-cleared trades under both the 2021 and 2006 Definitions? | What date will your default/preference for electronically confirmed trades change to the 2021 Definitions? | Following your default/preference change to the 2021 Definitions, will you still trade under the 2006 Definitions at request? | What date will you be ready to process paper confirmations under both the 2021 and 2006 Definitions? | What date will your default/preference for paper confirmations change to the 2021 Definitions? | Following your default/preference change to the 2021 Definitions, will you still trade under the 2006 Definitions at request? |
| <b>Interest Rate Swaps</b>          |   |   |  |  |   |  |  |   |
| New Trades                          | 2021 Definitions  | Yes   | 04-Oct   | 04-Oct   | Yes   | 04-Oct   | 04-Oct   | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 04-Oct   | 04-Oct   | Yes   | 04-Oct   | 04-Oct   | Yes   |
| Trades including Early Terminations | n/a   | n/a   | 04-Oct   | 04-Oct   | Yes   | 04-Oct   | 04-Oct   | Yes   |
| <b>OIS</b>                          |   |   |  |  |   |  |  |   |
| New Trades                          | 2021 Definitions  | Yes   | 04-Oct   | 04-Oct   | Yes   | 04-Oct   | 04-Oct   | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 04-Oct   | 04-Oct   | Yes   | 04-Oct   | 04-Oct   | Yes   |
| Trades including Early Terminations | n/a   | n/a   | 04-Oct   | 04-Oct   | Yes   | 04-Oct   | 04-Oct   | Yes   |
| <b>Swaptions</b>                    |   |   |  |  |   |  |  |   |
| New Trades                          | 2021 Definitions  | Yes   | 04-Oct   | 04-Oct   | Yes   | 04-Oct   | 04-Oct   | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 04-Oct   | 04-Oct   | Yes   | 04-Oct   | 04-Oct   | Yes   |
| Trades including Early Terminations | n/a   | n/a   | 04-Oct   | 04-Oct   | Yes   | 04-Oct   | 04-Oct   | Yes   |
| <b>Caps/Floors</b>                  |   |   |  |  |   |  |  |   |
| New Trades                          | 2021 Definitions  | Yes   | 04-Oct   | 04-Oct   | Yes   | 04-Oct   | 04-Oct   | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 04-Oct   | 04-Oct   | Yes   | 04-Oct   | 04-Oct   | Yes   |
| Trades including Early Terminations | n/a   | n/a   | 04-Oct   | 04-Oct   | Yes   | 04-Oct   | 04-Oct   | Yes   |
| <b>Cross-Currency Swaps</b>         |   |   |  |  |   |  |  |   |
| New Trades                          | 2021 Definitions  | Yes   | 04-Oct   | 04-Oct   | Yes   | 04-Oct   | 04-Oct   | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 04-Oct   | 04-Oct   | Yes   | 04-Oct   | 04-Oct   | Yes   |
| Trades including Early Terminations | n/a   | n/a   | 04-Oct   | 04-Oct   | Yes   | 04-Oct   | 04-Oct   | Yes   |
| <b>FRAs</b>                         |   |   |  |  |   |  |  |   |
| New Trades                          | 2021 Definitions  | Yes   | 04-Oct   | 04-Oct   | Yes   | 04-Oct   | 04-Oct   | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 04-Oct   | 04-Oct   | Yes   | 04-Oct   | 04-Oct   | Yes   |
| Trades including Early Terminations | n/a   | n/a   | 04-Oct   | 04-Oct   | Yes   | 04-Oct   | 04-Oct   | Yes   |
| <b>Inflation Swaps</b>              |   |   |  |  |   |  |  |   |
| New Trades                          | 2021 Definitions  | Yes   | 04-Oct   | 04-Oct   | Yes   | 04-Oct   | 04-Oct   | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 04-Oct   | 04-Oct   | Yes   | 04-Oct   | 04-Oct   | Yes   |
| Trades including Early Terminations | n/a   | n/a   | 04-Oct   | 04-Oct   | Yes   | 04-Oct   | 04-Oct   | Yes   |



| Other                               |                  |     |        |        |     |        |        |     |
|-------------------------------------|------------------|-----|--------|--------|-----|--------|--------|-----|
| New Trades                          | 2021 Definitions | Yes | 04-Oct | 04-Oct | Yes | 04-Oct | 04-Oct | Yes |
| Novations (as Transferee)           | n/a              | n/a | 04-Oct | 04-Oct | Yes | 04-Oct | 04-Oct | Yes |
| Trades including Early Terminations | n/a              | n/a | 04-Oct | 04-Oct | Yes | 04-Oct | 04-Oct | Yes |

\*Please give any other information here:

**Key Contact  
Information  
(Operations,  
Compliance or Legal  
staff only - no trader  
contact details to be  
shared):**

**James Coleman**

**07552286038**

**[james.coleman@lloydsbanking.com](mailto:james.coleman@lloydsbanking.com)**

**Morgan Stanley**

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|                                     | Cleared IR derivatives  |   | Non-cleared IR derivatives - Electronic  |  |   | Non-cleared IR derivatives - Paper   |  |   |
|-------------------------------------|---|---|--|--|---|--|--|---|
|                                     | What ISDA Definitions will you reference in messaging for trades submitted to CCPs (excluding JSCC) from 4th October? | Will you be ready to consume incoming messaging from CCPs (excluding JSCC) in 2021 Definitions format from 4th October? | What date will you be ready to process electronically confirmed non-cleared trades under both the 2021 and 2006 Definitions? | What date will your default/preference for electronically confirmed trades change to the 2021 Definitions? | Following your default/preference change to the 2021 Definitions, will you still trade under the 2006 Definitions at request? | What date will you be ready to process paper confirmations under both the 2021 and 2006 Definitions? | What date will your default/preference for paper confirmations change to the 2021 Definitions? | Following your default/preference change to the 2021 Definitions, will you still trade under the 2006 Definitions at request? |
| <b>Interest Rate Swaps</b>          |   |   |  |  |   |  |  |   |
| New Trades                          | 2021 Definitions  | Yes   | 04-Oct   | 04-Oct   | Yes   | 04-Oct   | 04-Oct   | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 04-Oct   | 04-Oct   | Yes   | 04-Oct   | 04-Oct   | Yes   |
| Trades including Early Terminations | n/a   | n/a   | 04-Oct   | 04-Oct   | Yes   | 04-Oct   | 04-Oct   | Yes   |
| <b>OIS</b>                          |   |   |  |  |   |  |  |   |
| New Trades                          | 2021 Definitions  | Yes   | 04-Oct   | 04-Oct   | Yes   | 04-Oct   | 04-Oct   | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 04-Oct   | 04-Oct   | Yes   | 04-Oct   | 04-Oct   | Yes   |
| Trades including Early Terminations | n/a   | n/a   | 04-Oct   | 04-Oct   | Yes   | 04-Oct   | 04-Oct   | Yes   |
| <b>Swaptions</b>                    |   |   |  |  |   |  |  |   |
| New Trades                          | 2021 Definitions  | Yes   | 04-Oct   | 04-Oct   | Yes   | 04-Oct   | 04-Oct   | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 04-Oct   | 04-Oct   | Yes   | 04-Oct   | 04-Oct   | Yes   |
| Trades including Early Terminations | n/a   | n/a   | 04-Oct   | 04-Oct   | Yes   | 04-Oct   | 04-Oct   | Yes   |
| <b>Caps/Floors</b>                  |   |   |  |  |   |  |  |   |
| New Trades                          | 2021 Definitions  | Yes   | 04-Oct   | 04-Oct   | Yes   | 04-Oct   | 04-Oct   | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 04-Oct   | 04-Oct   | Yes   | 04-Oct   | 04-Oct   | Yes   |
| Trades including Early Terminations | n/a   | n/a   | 04-Oct   | 04-Oct   | Yes   | 04-Oct   | 04-Oct   | Yes   |
| <b>Cross-Currency Swaps</b>         |   |   |  |  |   |  |  |   |
| New Trades                          | 2021 Definitions  | Yes   | 04-Oct   | 04-Oct   | Yes   | 04-Oct   | 04-Oct   | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 04-Oct   | 04-Oct   | Yes   | 04-Oct   | 04-Oct   | Yes   |

|                                     |                  |     |        |        |     |        |        |     |
|-------------------------------------|------------------|-----|--------|--------|-----|--------|--------|-----|
| Trades including Early Terminations | n/a              | n/a | 04-Oct | 04-Oct | Yes | 04-Oct | 04-Oct | Yes |
| <b>FRAs</b>                         |                  |     |        |        |     |        |        |     |
| New Trades                          | 2021 Definitions | Yes | 04-Oct | 04-Oct | Yes | 04-Oct | 04-Oct | Yes |
| Novations (as Transferee)           | n/a              | n/a | 04-Oct | 04-Oct | Yes | 04-Oct | 04-Oct | Yes |
| Trades including Early Terminations | n/a              | n/a | 04-Oct | 04-Oct | Yes | 04-Oct | 04-Oct | Yes |
| <b>Inflation Swaps</b>              |                  |     |        |        |     |        |        |     |
| New Trades                          | 2021 Definitions | Yes | 04-Oct | 04-Oct | Yes | 04-Oct | 04-Oct | Yes |
| Novations (as Transferee)           | n/a              | n/a | 04-Oct | 04-Oct | Yes | 04-Oct | 04-Oct | Yes |
| Trades including Early Terminations | n/a              | n/a | 04-Oct | 04-Oct | Yes | 04-Oct | 04-Oct | Yes |
| <b>Other</b>                        |                  |     |        |        |     |        |        |     |
| New Trades                          | 2021 Definitions | Yes | 04-Oct | 04-Oct | Yes | 04-Oct | 04-Oct | Yes |
| Novations (as Transferee)           | n/a              | n/a | 04-Oct | 04-Oct | Yes | 04-Oct | 04-Oct | Yes |
| Trades including Early Terminations | n/a              | n/a | 04-Oct | 04-Oct | Yes | 04-Oct | 04-Oct | Yes |

**\*Please give any other information here: Morgan Stanley's preference is to use the 2021 ISDA Interest Rate Derivative Definitions for trades entered into on or after 4th October 2021 with all counterparties who are capable to support the full suite of their interest rate and inflation derivative product offerings on the new definitions booklet. During the initial implementation period, Morgan Stanley intends to apply the 2021 ISDA Interest Rate Derivative Definitions on a counterparty-by-counterparty basis.**

**Key Contact Information (Operations, Compliance or Legal staff only - no trader contact details to be shared):**

**Gabor Cserkuti**  
**+44 20 7677 1759**

**Dagmara Bernet**  
**+1 212 276 1135**

**Mailgroup:**

**[gabor.cserkuti@morganstanley.com](mailto:gabor.cserkuti@morganstanley.com)**

**[Dagmara.Bernet@morganstanley.com](mailto:Dagmara.Bernet@morganstanley.com)**

**[isda21\\_clienteligibility@morganstanley.com](mailto:isda21_clienteligibility@morganstanley.com)**



| Other                               |             |             |        |        |        |        |        |     |
|-------------------------------------|-------------|-------------|--------|--------|--------|--------|--------|-----|
| New Trades                          | Not Decided | Not Decided | 04-Oct | 04-Oct | 04-Oct | 04-Oct | 27-Nov | Yes |
| Novations (as Transferee)           | n/a         | n/a         | 04-Oct | 04-Oct | 04-Oct | 04-Oct | 27-Nov | Yes |
| Trades including Early Terminations | n/a         | n/a         | 04-Oct | 04-Oct | 04-Oct | 04-Oct | 27-Nov | Yes |

\*Please give any other information here:

**Key Contact  
Information  
(Operations,  
Compliance or Legal  
staff only - no trader  
contact details to be  
shared):**

**Viet-Que Vo-Dignard - New products & Activities Group / vietque.vodignard@bnc.ca / +1-514-412-0070**

**Olivier Tripard - Legal Confirmations / olivier.tripard@bnc.ca / +1.514.394.4190**

**Adjevi Accoh - Legal COntfirmations / adjevi.accoh@bnc.ca / +1.514.412.3925**

**Irena Boanda - Legal department / irenaelena.boanda@bnc.ca / +1.514.412.5939**

**Nomura**

1. Cleared Trades – What ISDA Definitions will you reference in messaging for trades submitted to CCPs (excluding JSCC) from 4th October?

We are sometimes Only 2006 (D2D) and sometimes Default 2006 (all others)  
(although many of the products on the Cleared Trade column do not clear)

2. CCPs Will you be ready to consume incoming messaging from CCPs (excluding JSCC) in 2021 Definitions format from 4th October?

We will be able consume messages from CCPs in both 2006 and 2021  
(but we cannot consume 2021 messages for Cleared trades from D2D Venues)

3. e-comm uncleared -What date will you be ready to process electronically confirmed non-cleared trades under both the 2021 and 2006 Definitions?

We can process messages in both 2006 and 2021 from Sunday-03-October unless they come from Venue D2D when we can only consume them in 2006.

4. e-comm uncleared -What date will your default/preference for electronically confirmed trades change to the 2021 Definitions?

It depends on our D2D restrictions being lifted and possibly JSCC going to 2021

5. e-comm uncleared - Following your default/preference change to the 2021 Definitions, will you still trade under the 2006 Definitions at request?

Yes

6. Paper - What date will you be ready to process paper confirmations under both the 2021 and 2006 Definitions?

Sunday-03-October

7. Paper - What date will your default/preference for paper confirmations change to the 2021 Definitions?

It depends on client flow

8. Paper- Following your default/preference change to the 2021 Definitions, will you still trade under the 2006 Definitions at request?

Yes

Our points of contact

Operations :

Hollanders, Ben (Controller/UK) Ben.Hollanders@nomura.com

IT

Pearson, Andrew (IT/UK) Andrew.Pearson1@nomura.com

Webb, Michael (IT/UK) <michael.webb@nomura.com>

Ramaiya, Anil (IT/UK) Anil.Ramaiya@nomura.com

Matthews, Russ (IT/UK) russell.matthews@nomura.com

Smith, Robert (GM/UK) <robert.smith@nomura.com>

**Rabobank**

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|                                     | Cleared IR derivatives  |   | Non-cleared IR derivatives - Electronic  |  |   | Non-cleared IR derivatives - Paper   |  |   |  |
|-------------------------------------|---|---|--|--|---|--|--|---|--|
|                                     | What ISDA Definitions will you reference in messaging for trades submitted to CCPs (excluding JSCC) from 4th October? | Will you be ready to consume incoming messaging from CCPs (excluding JSCC) in 2021 Definitions format from 4th October? | What date will you be ready to process electronically confirmed non-cleared trades under both the 2021 and 2006 Definitions? | What date will your default/preference for electronically confirmed trades change to the 2021 Definitions? | Following your default/preference change to the 2021 Definitions, will you still trade under the 2006 Definitions at request? | What date will you be ready to process paper confirmations under both the 2021 and 2006 Definitions? | What date will your default/preference for paper confirmations change to the 2021 Definitions? | Following your default/preference change to the 2021 Definitions, will you still trade under the 2006 Definitions at request? |  |
| <b>Interest Rate Swaps</b>          |   |   |  |  |   |  |  |   |  |
| New Trades                          | select from dropdown  | Yes   | 4 October  | 27-Nov   | Yes   | 4 October  | 27-Nov   | Yes   |  |
| Novations (as Transferee)           | n/a   | n/a   | 4 October  | 27-Nov   | Yes   | 4 October  | 27-Nov   | Yes   |  |
| Trades including Early Terminations | n/a   | n/a   | 4 October  | 27-Nov   | Yes   | 4 October  | 27-Nov   | Yes   |  |
| <b>OIS</b>                          |   |   |  |  |   |  |  |   |  |
| New Trades                          | select from dropdown  | Yes   | 4 October  | 27-Nov   | Yes   | 4 October  | 27-Nov   | Yes   |  |
| Novations (as Transferee)           | n/a   | n/a   | 4 October  | 27-Nov   | Yes   | 4 October  | 27-Nov   | Yes   |  |
| Trades including Early Terminations | n/a   | n/a   | 4 October  | 27-Nov   | Yes   | 4 October  | 27-Nov   | Yes   |  |
| <b>Swaptions</b>                    |   |   |  |  |   |  |  |   |  |
| New Trades                          | select from dropdown  | Yes   | 4 October  | 27-Nov   | Yes   | 4 October  | 27-Nov   | Yes   |  |
| Novations (as Transferee)           | n/a   | n/a   | 4 October  | 27-Nov   | Yes   | 4 October  | 27-Nov   | Yes   |  |
| Trades including Early Terminations | n/a   | n/a   | 4 October  | 27-Nov   | Yes   | 4 October  | 27-Nov   | Yes   |  |
| <b>Caps/Floors</b>                  |   |   |  |  |   |  |  |   |  |
| New Trades                          | select from dropdown  | Yes   | 4 October  | 27-Nov   | Yes   | 4 October  | 27-Nov   | Yes   |  |
| Novations (as Transferee)           | n/a   | n/a   | 4 October  | 27-Nov   | Yes   | 4 October  | 27-Nov   | Yes   |  |
| Trades including Early Terminations | n/a   | n/a   | 4 October  | 27-Nov   | Yes   | 4 October  | 27-Nov   | Yes   |  |
| <b>Cross-Currency Swaps</b>         |   |   |  |  |   |  |  |   |  |
| New Trades                          | select from dropdown  | Yes   | 4 October  | 27-Nov   | Yes   | 4 October  | 27-Nov   | Yes   |  |
| Novations (as Transferee)           | n/a   | n/a   | 4 October  | 27-Nov   | Yes   | 4 October  | 27-Nov   | Yes   |  |
| Trades including Early Terminations | n/a   | n/a   | 4 October  | 27-Nov   | Yes   | 4 October  | 27-Nov   | Yes   |  |
| <b>FRAs</b>                         |   |   |  |  |   |  |  |   |  |
| New Trades                          | select from dropdown  | Yes   | 4 October  | 27-Nov   | Yes   | 4 October  | 27-Nov   | Yes   |  |
| Novations (as Transferee)           | n/a   | n/a   | 4 October  | 27-Nov   | Yes   | 4 October  | 27-Nov   | Yes   |  |
| Trades including Early Terminations | n/a   | n/a   | 4 October  | 27-Nov   | Yes   | 4 October  | 27-Nov   | Yes   |  |

| Inflation Swaps                     |                      |     |           |        |     |           |        |     |
|-------------------------------------|----------------------|-----|-----------|--------|-----|-----------|--------|-----|
| New Trades                          | select from dropdown | Yes | 4 October | 27-Nov | Yes | 4 October | 27-Nov | Yes |
| Novations (as Transferee)           | n/a                  | n/a | 4 October | 27-Nov | Yes | 4 October | 27-Nov | Yes |
| Trades including Early Terminations | n/a                  | n/a | 4 October | 27-Nov | Yes | 4 October | 27-Nov | Yes |
| Other                               |                      |     |           |        |     |           |        |     |
| New Trades                          | select from dropdown | Yes | 4 October | 27-Nov | Yes | 4 October | 27-Nov | Yes |
| Novations (as Transferee)           | n/a                  | n/a | 4 October | 27-Nov | Yes | 4 October | 27-Nov | Yes |
| Trades including Early Terminations | n/a                  | n/a | 4 October | 27-Nov | Yes | 4 October | 27-Nov | Yes |

**\*Please give any other information here: [Rabobank does not have direction connection to CCP. It is either via Trading Venues/ MarkitWire. For trades originating via Trading Venues/ MarkitWire Rabobank can handle both ISDA 2006 and ISDA 2021. We have not selected an option in the matrix because the matrix in our view does not allow the information to be rightly reflected.]**

**Martijn Touw**

**Key Contact Information  
(Operations, Compliance or  
Legal staff only - no trader  
contact details to be shared):**

**[[martijn.touw@rabobank.com](mailto:martijn.touw@rabobank.com)]**



**RBC**

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|                                     | Cleared IR derivatives  |   | Non-cleared IR derivatives - Electronic  |  |   | Non-cleared IR derivatives - Paper   |  |   |
|-------------------------------------|---|---|--|--|---|--|--|---|
|                                     | What ISDA Definitions will you reference in messaging for trades submitted to CCPs (excluding JSCC) from 4th October? | Will you be ready to consume incoming messaging from CCPs (excluding JSCC) in 2021 Definitions format from 4th October? | What date will you be ready to process electronically confirmed non-cleared trades under both the 2021 and 2006 Definitions? | What date will your default/preference for electronically confirmed trades change to the 2021 Definitions? | Following your default/preference change to the 2021 Definitions, will you still trade under the 2006 Definitions at request? | What date will you be ready to process paper confirmations under both the 2021 and 2006 Definitions? | What date will your default/preference for paper confirmations change to the 2021 Definitions? | Following your default/preference change to the 2021 Definitions, will you still trade under the 2006 Definitions at request? |
| <b>Interest Rate Swaps</b>          |   |   |  |  |   |  |  |   |
| New Trades                          | select from dropdown  | Yes   | 4-Oct  | 4-Oct  | Yes   | 4-Oct  | 4-Oct  | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 4-Oct  | 4-Oct  | Yes   | 4-Oct  | 4-Oct  | Yes   |
| Trades including Early Terminations | n/a   | n/a   | 4-Oct  | 4-Oct  | Yes   | 4-Oct  | 4-Oct  | Yes   |
| <b>OIS</b>                          |   |   |  |  |   |  |  |   |
| New Trades                          | select from dropdown  | Yes   | 4-Oct  | 4-Oct  | Yes   | 4-Oct  | 4-Oct  | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 4-Oct  | 4-Oct  | Yes   | 4-Oct  | 4-Oct  | Yes   |
| Trades including Early Terminations | n/a   | n/a   | 4-Oct  | 4-Oct  | Yes   | 4-Oct  | 4-Oct  | Yes   |
| <b>Swaptions</b>                    |   |   |  |  |   |  |  |   |
| New Trades                          | select from dropdown  | Yes   | 4-Oct  | 4-Oct  | Yes   | 4-Oct  | 4-Oct  | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 4-Oct  | 4-Oct  | Yes   | 4-Oct  | 4-Oct  | Yes   |
| Trades including Early Terminations | n/a   | n/a   | 4-Oct  | 4-Oct  | Yes   | 4-Oct  | 4-Oct  | Yes   |
| <b>Caps/Floors</b>                  |   |   |  |  |   |  |  |   |
| New Trades                          | select from dropdown  | Yes   | 4-Oct  | 4-Oct  | Yes   | 4-Oct  | 4-Oct  | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 4-Oct  | 4-Oct  | Yes   | 4-Oct  | 4-Oct  | Yes   |
| Trades including Early Terminations | n/a   | n/a   | 4-Oct  | 4-Oct  | Yes   | 4-Oct  | 4-Oct  | Yes   |
| <b>Cross-Currency Swaps</b>         |   |   |  |  |   |  |  |   |
| New Trades                          | select from dropdown  | Yes   | 4-Oct  | 4-Oct  | Yes   | 4-Oct  | 4-Oct  | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 4-Oct  | 4-Oct  | Yes   | 4-Oct  | 4-Oct  | Yes   |
| Trades including Early Terminations | n/a   | n/a   | 4-Oct  | 4-Oct  | Yes   | 4-Oct  | 4-Oct  | Yes   |
| <b>FRAs</b>                         |   |   |  |  |   |  |  |   |
| New Trades                          | select from dropdown  | Yes   | 4-Oct  | 4-Oct  | Yes   | 4-Oct  | 4-Oct  | Yes   |

|                                     |                      |     |   |   |     |   |   |     |
|-------------------------------------|----------------------|-----|---|---|-----|---|---|-----|
| Novations (as Transferee)           | n/a                  | n/a | 4-Oct   | 4-Oct   | Yes | 4-Oct   | 4-Oct   | Yes |
| Trades including Early Terminations | n/a                  | n/a | Other [Please specify an indicative date below] | Other [Please specify an indicative date below] | Yes | Other [Please specify an indicative date below] | Other [Please specify an indicative date below] | Yes |
| <b>Inflation Swaps</b>              |                      |     |   |   |     |   |   |     |
| New Trades                          | select from dropdown | Yes | 4-Oct   | 4-Oct   | Yes | 4-Oct   | 4-Oct   | Yes |
| Novations (as Transferee)           | n/a                  | n/a | 4-Oct   | 4-Oct   | Yes | 4-Oct   | 4-Oct   | Yes |
| Trades including Early Terminations | n/a                  | n/a | 4-Oct   | 4-Oct   | Yes | 4-Oct   | 4-Oct   | Yes |
| <b>Other</b>                        |                      |     |   |   |     |   |   |     |
| New Trades                          | select from dropdown | Yes | 4-Oct   | 4-Oct   | Yes | 4-Oct   | 4-Oct   | Yes |
| Novations (as Transferee)           | n/a                  | n/a | 4-Oct   | 4-Oct   | Yes | 4-Oct   | 4-Oct   | Yes |
| Trades including Early Terminations | n/a                  | n/a | 4-Oct   | 4-Oct   | Yes | 4-Oct   | 4-Oct   | Yes |

We don't support early termination on FRAs

**\*Please give any other information here:**

**[For cleared derivatives, we will reference either 2006 or 2021 depending on client. Our preference and defaults are 2021 and would expect majority will be under this Definition]**

**Key Contact Information**

**[Rob Iacovangelo]**

**(Operations, Compliance or Legal staff only - no trader contact details to be shared):**

**[robert.iacovangelo@rbccm.com]**

**SEB**

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|                                     | Cleared IR derivatives  |   | Non-cleared IR derivatives - Electronic  |  |   | Non-cleared IR derivatives - Paper   |  |   |
|-------------------------------------|---|---|--|--|---|--|--|---|
|                                     | What ISDA Definitions will you reference in messaging for trades submitted to CCPs (excluding JSCC) from 4th October? | Will you be ready to consume incoming messaging from CCPs (excluding JSCC) in 2021 Definitions format from 4th October? | What date will you be ready to process electronically confirmed non-cleared trades under both the 2021 and 2006 Definitions? | What date will your default/preference for electronically confirmed trades change to the 2021 Definitions? | Following your default/preference change to the 2021 Definitions, will you still trade under the 2006 Definitions at request? | What date will you be ready to process paper confirmations under both the 2021 and 2006 Definitions? | What date will your default/preference for paper confirmations change to the 2021 Definitions? | Following your default/preference change to the 2021 Definitions, will you still trade under the 2006 Definitions at request? |
| <b>Interest Rate Swaps</b>          |   |   |  |  |   |  |  |   |
| New Trades                          | 2006 Definitions  | In progress   | should be ready by 27 Nov  | Not decided - based on client activity   | Yes   | End Q1   | Not decided - based on client activity   | Yes   |
| Novations (as Transferee)           | 2006 Definitions  | In progress   | should be ready by 27 Nov  | Not decided - based on client activity   | Yes   | End Q1   | Not decided - based on client activity   | Yes   |
| Trades including Early Terminations | 2006 Definitions  | In progress   | should be ready by 27 Nov  | Not decided - based on client activity   | Yes   | End Q1   | Not decided - based on client activity   | Yes   |
| <b>OIS</b>                          |   |   |  |  |   |  |  |   |
| New Trades                          | 2006 Definitions  | In progress   | should be ready by 27 Nov  | Not decided - based on client activity   | Yes   | End Q1   | Not decided - based on client activity   | Yes   |
| Novations (as Transferee)           | 2006 Definitions  | In progress   | should be ready by 27 Nov  | Not decided - based on client activity   | Yes   | End Q1   | Not decided - based on client activity   | Yes   |
| Trades including Early Terminations | 2006 Definitions  | In progress   | should be ready by 27 Nov  | Not decided - based on client activity   | Yes   | End Q1   | Not decided - based on client activity   | Yes   |
| <b>Swaptions</b>                    |   |   |  |  |   |  |  |   |
| New Trades                          | 2006 Definitions  | In progress   | should be ready by 27 Nov  | Not decided - based on client activity   | Yes   | End Q1   | Not decided - based on client activity   | Yes   |
| Novations (as Transferee)           | 2006 Definitions  | In progress   | should be ready by 27 Nov  | Not decided - based on client activity   | Yes   | End Q1   | Not decided - based on client activity   | Yes   |
| Trades including Early Terminations | 2006 Definitions  | In progress   | should be ready by 27 Nov  | Not decided - based on client activity   | Yes   | End Q1   | Not decided - based on client activity   | Yes   |
| <b>Caps/Floors</b>                  |   |   |  |  |   |  |  |   |
| New Trades                          | 2006 Definitions  | In progress   | should be ready by 27 Nov  | Not decided - based on client activity   | Yes   | End Q1   | Not decided - based on client activity   | Yes   |
| Novations (as Transferee)           | 2006 Definitions  | In progress   | should be ready by 27 Nov  | Not decided - based on client activity   | Yes   | End Q1   | Not decided - based on client activity   | Yes   |
| Trades including Early Terminations | 2006 Definitions  | In progress   | should be ready by 27 Nov  | Not decided - based on client activity   | Yes   | End Q1   | Not decided - based on client activity   | Yes   |
| <b>Cross-Currency Swaps</b>         |   |   |  |  |   |  |  |   |
| New Trades                          | 2006 Definitions  | In progress   | should be ready by 27 Nov  | Not decided - based on client activity   | Yes   | End Q1   | Not decided - based on client activity   | Yes   |
| Novations (as Transferee)           | 2006 Definitions  | In progress   | should be ready by 27 Nov  | Not decided - based on client activity   | Yes   | End Q1   | Not decided - based on client activity   | Yes   |

|                                     |                  |             |                           |  |     |        |  |     |
|-------------------------------------|------------------|-------------|---------------------------|--|-----|--------|--|-----|
| Trades including Early Terminations | 2006 Definitions | In progress | should be ready by 27 Nov | Not decided - based on client activity | Yes | End Q1 | Not decided - based on client activity | Yes |
| <b>FRAs</b>                         |                  |             |                           |  |     |        |  |     |
| New Trades                          | 2006 Definitions | In progress | should be ready by 27 Nov | Not decided - based on client activity | Yes | End Q1 | Not decided - based on client activity | Yes |
| Novations (as Transferee)           | 2006 Definitions | In progress | should be ready by 27 Nov | Not decided - based on client activity | Yes | End Q1 | Not decided - based on client activity | Yes |
| Trades including Early Terminations | 2006 Definitions | In progress | should be ready by 27 Nov | Not decided - based on client activity | Yes | End Q1 | Not decided - based on client activity | Yes |
| <b>Inflation Swaps</b>              |                  |             |                           |  |     |        |  |     |
| New Trades                          | 2006 Definitions | In progress | should be ready by 27 Nov | Not decided - based on client activity | Yes | End Q1 | Not decided - based on client activity | Yes |
| Novations (as Transferee)           | 2006 Definitions | In progress | should be ready by 27 Nov | Not decided - based on client activity | Yes | End Q1 | Not decided - based on client activity | Yes |
| Trades including Early Terminations | 2006 Definitions | In progress | should be ready by 27 Nov | Not decided - based on client activity | Yes | End Q1 | Not decided - based on client activity | Yes |
| <b>Other</b>                        |                  |             |                           |  |     |        |  |     |
| New Trades                          | 2006 Definitions | In progress | should be ready by 27 Nov | Not decided - based on client activity | Yes | End Q1 | Not decided - based on client activity | Yes |
| Novations (as Transferee)           | 2006 Definitions | In progress | should be ready by 27 Nov | Not decided - based on client activity | Yes | End Q1 | Not decided - based on client activity | Yes |
| Trades including Early Terminations | 2006 Definitions | In progress | should be ready by 27 Nov | Not decided - based on client activity | Yes | End Q1 | Not decided - based on client activity | Yes |

\*Please give any other information here:

**Key Contact Information (Operations, Compliance or Legal staff only - no trader contact details to be shared):**

**Andrejs Golovanovs, Marie Ahlgren**

[andrejs.golovanovs@seb.se](mailto:andrejs.golovanovs@seb.se)

**Societe Generale Group**

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|                                     | Cleared IR derivatives  |   | Non-cleared IR derivatives - Electronic  |  |   | Non-cleared IR derivatives - Paper   |  |   |
|-------------------------------------|---|---|--|--|---|--|--|---|
|                                     | What ISDA Definitions will you reference in messaging for trades submitted to CCPs (excluding JSCC) from 4th October? | Will you be ready to consume incoming messaging from CCPs (excluding JSCC) in 2021 Definitions format from 4th October? | What date will you be ready to process electronically confirmed non-cleared trades under both the 2021 and 2006 Definitions? | What date will your default/preference for electronically confirmed trades change to the 2021 Definitions? | Following your default/preference change to the 2021 Definitions, will you still trade under the 2006 Definitions at request? | What date will you be ready to process paper confirmations under both the 2021 and 2006 Definitions? | What date will your default/preference for paper confirmations change to the 2021 Definitions? | Following your default/preference change to the 2021 Definitions, will you still trade under the 2006 Definitions at request? |
| <b>Interest Rate Swaps</b>          |   |   |  |  |   |  |  |   |
| New Trades                          | select from dropdown  | Yes   | 4-Oct  | 27-Nov   | Yes   | Other [Please specify an indicative date below]  | 27-Nov   | Yes   |
| Novations (as Transferee)           | n/a   | Yes   | 4-Oct  | 27-Nov   | Yes   | Other [Please specify an indicative date below]  | 27-Nov   | Yes   |
| Trades including Early Terminations | n/a   | Yes   | 4-Oct  | 27-Nov   | Yes   | Other [Please specify an indicative date below]  | 27-Nov   | Yes   |
| <b>OIS</b>                          |   |   |  |  |   |  |  |   |
| New Trades                          | select from dropdown  | Yes   | 4-Oct  | 27-Nov   | Yes   | Other [Please specify an indicative date below]  | 27-Nov   | Yes   |
| Novations (as Transferee)           | n/a   | Yes   | 4-Oct  | 27-Nov   | Yes   | Other [Please specify an indicative date below]  | 27-Nov   | Yes   |
| Trades including Early Terminations | n/a   | Yes   | 4-Oct  | 27-Nov   | Yes   | Other [Please specify an indicative date below]  | 27-Nov   | Yes   |
| <b>Swaptions</b>                    |   |   |  |  |   |  |  |   |
| New Trades                          | select from dropdown  | Yes   | 4-Oct  | 27-Nov   | Yes   | Other [Please specify an indicative date below]  | 27-Nov   | Yes   |
| Novations (as Transferee)           | n/a   | Yes   | 4-Oct  | 27-Nov   | Yes   | Other [Please specify an indicative date below]  | 27-Nov   | Yes   |
| Trades including Early Terminations | n/a   | Yes   | 4-Oct  | 27-Nov   | Yes   | Other [Please specify an indicative date below]  | 27-Nov   | Yes   |
| <b>Caps/Floors</b>                  |   |   |  |  |   |  |  |   |
| New Trades                          | select from dropdown  | Yes   | 4-Oct  | 27-Nov   | Yes   | Other [Please specify an indicative date below]  | 27-Nov   | Yes   |
| Novations (as Transferee)           | n/a   | Yes   | 4-Oct  | 27-Nov   | Yes   | Other [Please specify an indicative date below]  | 27-Nov   | Yes   |
| Trades including Early Terminations | n/a   | Yes   | 4-Oct  | 27-Nov   | Yes   | Other [Please specify an indicative date below]  | 27-Nov   | Yes   |
| <b>Cross-Currency Swaps</b>         |   |   |  |  |   |  |  |   |
| New Trades                          | select from dropdown  | Yes   | 4-Oct  | 27-Nov   | Yes   | Other [Please specify an indicative date below]  | 27-Nov   | Yes   |
| Novations (as Transferee)           | n/a   | Yes   | 4-Oct  | 27-Nov   | Yes   | Other [Please specify an indicative date below]  | 27-Nov   | Yes   |

|                                     |                      |     |       |        |     |   |        |     |
|-------------------------------------|----------------------|-----|-------|--------|-----|---|--------|-----|
| Trades including Early Terminations | n/a                  | Yes | 4-Oct | 27-Nov | Yes | Other [Please specify an indicative date below] | 27-Nov | Yes |
| <b>FRAs</b>                         |                      |     |       |        |     |   |        |     |
| New Trades                          | select from dropdown | Yes | 4-Oct | 27-Nov | Yes | Other [Please specify an indicative date below] | 27-Nov | Yes |
| Novations (as Transferee)           | n/a                  | Yes | 4-Oct | 27-Nov | Yes | Other [Please specify an indicative date below] | 27-Nov | Yes |
| Trades including Early Terminations | n/a                  | Yes | 4-Oct | 27-Nov | Yes | Other [Please specify an indicative date below] | 27-Nov | Yes |
| <b>Inflation Swaps</b>              |                      |     |       |        |     |   |        |     |
| New Trades                          | select from dropdown | Yes | 4-Oct | 27-Nov | Yes | Other [Please specify an indicative date below] | 27-Nov | Yes |
| Novations (as Transferee)           | n/a                  | Yes | 4-Oct | 27-Nov | Yes | Other [Please specify an indicative date below] | 27-Nov | Yes |
| Trades including Early Terminations | n/a                  | Yes | 4-Oct | 27-Nov | Yes | Other [Please specify an indicative date below] | 27-Nov | Yes |
| <b>Other</b>                        |                      |     |       |        |     |   |        |     |
| New Trades                          | select from dropdown | Yes | 4-Oct | 27-Nov | Yes | Other [Please specify an indicative date below] | 27-Nov | Yes |
| Novations (as Transferee)           | n/a                  | Yes | 4-Oct | 27-Nov | Yes | Other [Please specify an indicative date below] | 27-Nov | Yes |
| Trades including Early Terminations | n/a                  | Yes | 4-Oct | 27-Nov | Yes | Other [Please specify an indicative date below] | 27-Nov | Yes |

\*Please give any other information here: [

. When it comes to what is being sent to the CCP, most case will be what has been traded on a broker or client platform so either 2006 or 2021

. We don't intend to maintain a sustainable dual process where we would send both 2006 and 2021 definitions confirmations. One will be the default and the other would be the exception ]

**Key Contact Information (Operations, Compliance or Legal staff only - no trader contact details to be shared):**

[stewart.hall@sgcib.com](mailto:stewart.hall@sgcib.com)

SG Deputy Head of Legal

[+44 20 7676 8531]

**Standard Chartered Bank**

**Important:** This matrix has been produced in order to facilitate the safe and efficient execution and confirmation of trades between market participants during the transition from the 2006 ISDA Definitions to the 2021 ISDA Interest Rate Derivatives Definitions. By completing the matrix (in part or whole) and submitting it to ISDA, each market participant: (i) consents to the information so provided being made available to the general public on an attributed basis (whether in part or in whole and whether on an aggregated or unaggregated basis) and (ii) agrees not to use the process to accomplish any anti-competitive goal or to use the information obtained for any anti-competitive purpose. By submitting the personal data requested under 'Key Contact information' below, you acknowledge and consent to that data being shared in part or in whole by ISDA with other members of ISDA whether as part of disclosing the other data submitted or separately. ISDA will not be liable or responsible for any non-compliance with any data protection laws or regulations that may be applicable to those to whom that information is disclosed. Further information on ISDA's data protection policies is available here: <https://www.isda.org/general/isda-member-and-non-member-representative-privacy-notice/>. You also represent that the contact details supplied are for Operations, Legal or Compliance personnel only and are not for trading personnel.

|                                     | Cleared IR derivatives  |   | Non-cleared IR derivatives - Electronic  |  |   | Non-cleared IR derivatives - Paper   |  |   |
|-------------------------------------|---|---|--|--|---|--|--|---|
|                                     | What ISDA Definitions will you reference in messaging for trades submitted to CCPs (excluding JSCC) from 4th October? | Will you be ready to consume incoming messaging from CCPs (excluding JSCC) in 2021 Definitions format from 4th October? | What date will you be ready to process electronically confirmed non-cleared trades under both the 2021 and 2006 Definitions? | What date will your default/preference for electronically confirmed trades change to the 2021 Definitions? | Following your default/preference change to the 2021 Definitions, will you still trade under the 2006 Definitions at request? | What date will you be ready to process paper confirmations under both the 2021 and 2006 Definitions? | What date will your default/preference for paper confirmations change to the 2021 Definitions? | Following your default/preference change to the 2021 Definitions, will you still trade under the 2006 Definitions at request? |
| <b>Interest Rate Swaps</b>          |   |   |  |  |   |  |  |   |
| New Trades                          | 2006 Definitions  | Yes   | 4-Oct  | 27-Nov   | Yes   | 4-Oct  | End Q1   | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 4-Oct  | Other [Please specify an indicative date below]  | Yes   | 4-Oct  | Other [Please specify an indicative date below]  | Yes   |
| Trades including Early Terminations | n/a   | n/a   | 4-Oct  | 27-Nov   | Yes   | 4-Oct  | End Q1   | Yes   |
| <b>OIS</b>                          |   |   |  |  |   |  |  |   |
| New Trades                          | 2006 Definitions  | Yes   | 4-Oct  | 27-Nov   | Yes   | 4-Oct  | End Q1   | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 4-Oct  | Other [Please specify an indicative date below]  | Yes   | 4-Oct  | Other [Please specify an indicative date below]  | Yes   |
| Trades including Early Terminations | n/a   | n/a   | 4-Oct  | 27-Nov   | Yes   | 4-Oct  | End Q1   | Yes   |
| <b>Swaptions</b>                    |   |   |  |  |   |  |  |   |
| New Trades                          | 2006 Definitions  | Yes   | 4-Oct  | 27-Nov   | Yes   | 4-Oct  | End Q1   | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 4-Oct  | Other [Please specify an indicative date below]  | Yes   | 4-Oct  | Other [Please specify an indicative date below]  | Yes   |
| Trades including Early Terminations | n/a   | n/a   | 4-Oct  | 27-Nov   | Yes   | 4-Oct  | End Q1   | Yes   |
| <b>Caps/Floors</b>                  |   |   |  |  |   |  |  |   |
| New Trades                          | 2006 Definitions  | Yes   | 4-Oct  | 27-Nov   | Yes   | 4-Oct  | End Q1   | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 4-Oct  | Other [Please specify an indicative date below]  | Yes   | 4-Oct  | Other [Please specify an indicative date below]  | Yes   |
| Trades including Early Terminations | n/a   | n/a   | 4-Oct  | 27-Nov   | Yes   | 4-Oct  | End Q1   | Yes   |
| <b>Cross-Currency Swaps</b>         |   |   |  |  |   |  |  |   |
| New Trades                          | 2006 Definitions  | Yes   | 4-Oct  | 27-Nov   | Yes   | 4-Oct  | End Q1   | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 4-Oct  | Other [Please specify an indicative date below]  | Yes   | 4-Oct  | Other [Please specify an indicative date below]  | Yes   |
| Trades including Early Terminations | n/a   | n/a   | 4-Oct  | 27-Nov   | Yes   | 4-Oct  | End Q1   | Yes   |

| FRAs                                |                      |                      |                      |   |                      |                      |   |                      |
|-------------------------------------|----------------------|----------------------|----------------------|---|----------------------|----------------------|---|----------------------|
| New Trades                          | 2006 Definitions     | Yes                  | 4-Oct                | 27-Nov  | Yes                  | 4-Oct                | End Q1  | Yes                  |
| Novations (as Transferee)           | n/a                  | n/a                  | 4-Oct                | Other [Please specify an indicative date below] | Yes                  | 4-Oct                | Other [Please specify an indicative date below] | Yes                  |
| Trades including Early Terminations | n/a                  | n/a                  | 4-Oct                | 27-Nov  | Yes                  | 4-Oct                | End Q1  | Yes                  |
| Inflation Swaps                     |                      |                      |                      |   |                      |                      |   |                      |
| New Trades                          | n/a [Refer to below] | n/a [Refer to below] | n/a [Refer to below] | n/a [Refer to below]                            | n/a [Refer to below] | n/a [Refer to below] | n/a [Refer to below]                            | n/a [Refer to below] |
| Novations (as Transferee)           | n/a [Refer to below] | n/a [Refer to below] | n/a [Refer to below] | n/a [Refer to below]                            | n/a [Refer to below] | n/a [Refer to below] | n/a [Refer to below]                            | n/a [Refer to below] |
| Trades including Early Terminations | n/a [Refer to below] | n/a [Refer to below] | n/a [Refer to below] | n/a [Refer to below]                            | n/a [Refer to below] | n/a [Refer to below] | n/a [Refer to below]                            | n/a [Refer to below] |
| Other                               |                      |                      |                      |   |                      |                      |   |                      |
| New Trades                          | 2006 Definitions     | Yes                  | 4-Oct                | 27-Nov  | Yes                  | 4-Oct                | End Q1  | Yes                  |
| Novations (as Transferee)           | n/a                  | n/a                  | 4-Oct                | Other [Please specify an indicative date below] | Yes                  | 4-Oct                | Other [Please specify an indicative date below] | Yes                  |
| Trades including Early Terminations | n/a                  | n/a                  | 4-Oct                | 27-Nov  | Yes                  | 4-Oct                | End Q1  | Yes                  |

\*Please give any other information here: [ ]

- Novations: For both Legacy and New Trades novation, SCB's default stand is to retain the original trades' ISDA definition.
- SCB does not trade in Inflation Swaps

**Key Contact Information (Operations, Compliance or Legal staff only - no trader contact details to be shared):**

Teo Liang

+65 69301029

[Liang.Teo@sc.com](mailto:Liang.Teo@sc.com)



**UBS**

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|                                     | Cleared IR derivatives  |   | Non-cleared IR derivatives - Electronic  |  |   | Non-cleared IR derivatives - Paper   |  |   |
|-------------------------------------|---|---|--|--|---|--|--|---|
|                                     | What ISDA Definitions will you reference in messaging for trades submitted to CCPs (excluding JSCC) from 4th October? | Will you be ready to consume incoming messaging from CCPs (excluding JSCC) in 2021 Definitions format from 4th October? | What date will you be ready to process electronically confirmed non-cleared trades under both the 2021 and 2006 Definitions? | What date will your default/preference for electronically confirmed trades change to the 2021 Definitions? | Following your default/preference change to the 2021 Definitions, will you still trade under the 2006 Definitions at request? | What date will you be ready to process paper confirmations under both the 2021 and 2006 Definitions? | What date will your default/preference for paper confirmations change to the 2021 Definitions? | Following your default/preference change to the 2021 Definitions, will you still trade under the 2006 Definitions at request? |
| <b>Interest Rate Swaps</b>          |   |   |  |  |   |  |  |   |
| New Trades                          | 2021 Definitions  | Yes   | 4-Oct  | Not Decided  | Yes   | 4-Oct  | Not Decided  | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 4-Oct  | Not Decided  | Yes   | 4-Oct  | Not Decided  | Yes   |
| Trades including Early Terminations | n/a   | n/a   | 4-Oct  | Not Decided  | Yes   | 4-Oct  | Not Decided  | Yes   |
| <b>OIS</b>                          |   |   |  |  |   |  |  |   |
| New Trades                          | 2021 Definitions  | Yes   | 4-Oct  | Not Decided  | Yes   | 4-Oct  | Not Decided  | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 4-Oct  | Not Decided  | Yes   | 4-Oct  | Not Decided  | Yes   |
| Trades including Early Terminations | n/a   | n/a   | 4-Oct  | Not Decided  | Yes   | 4-Oct  | Not Decided  | Yes   |
| <b>Swaptions</b>                    |   |   |  |  |   |  |  |   |
| New Trades                          | select from dropdown  | select from dropdown  | 4-Oct  | Not Decided  | Yes   | 4-Oct  | Not Decided  | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 4-Oct  | Not Decided  | Yes   | 4-Oct  | Not Decided  | Yes   |
| Trades including Early Terminations | n/a   | n/a   | 4-Oct  | Not Decided  | Yes   | 4-Oct  | Not Decided  | Yes   |
| <b>Caps/Floors</b>                  |   |   |  |  |   |  |  |   |
| New Trades                          | select from dropdown  | select from dropdown  | 4-Oct  | Not Decided  | Yes   | 4-Oct  | Not Decided  | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 4-Oct  | Not Decided  | Yes   | 4-Oct  | Not Decided  | Yes   |
| Trades including Early Terminations | n/a   | n/a   | 4-Oct  | Not Decided  | Yes   | 4-Oct  | Not Decided  | Yes   |
| <b>Cross-Currency Swaps</b>         |   |   |  |  |   |  |  |   |
| New Trades                          | select from dropdown  | select from dropdown  | 4-Oct  | Not Decided  | Yes   | 4-Oct  | Not Decided  | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 4-Oct  | Not Decided  | Yes   | 4-Oct  | Not Decided  | Yes   |
| Trades including Early Terminations | n/a   | n/a   | 4-Oct  | Not Decided  | Yes   | 4-Oct  | Not Decided  | Yes   |
| <b>FRAs</b>                         |   |   |  |  |   |  |  |   |
| New Trades                          | 2021 Definitions  | Yes   | 4-Oct  | Not Decided  | Yes   | 4-Oct  | Not Decided  | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 4-Oct  | Not Decided  | Yes   | 4-Oct  | Not Decided  | Yes   |
| Trades including Early Terminations | n/a   | n/a   | 4-Oct  | Not Decided  | Yes   | 4-Oct  | Not Decided  | Yes   |
| <b>Inflation Swaps</b>              |   |   |  |  |   |  |  |   |
| New Trades                          | 2021 Definitions  | Yes   | 4-Oct  | Not Decided  | Yes   | 4-Oct  | Not Decided  | Yes   |
| Novations (as Transferee)           | n/a   | n/a   | 4-Oct  | Not Decided  | Yes   | 4-Oct  | Not Decided  | Yes   |

|                                     |                  |     |       |             |     |       |             |     |
|-------------------------------------|------------------|-----|-------|-------------|-----|-------|-------------|-----|
| Trades including Early Terminations | n/a              | n/a | 4-Oct | Not Decided | Yes | 4-Oct | Not Decided | Yes |
| <b>Other</b>                        |                  |     |       |             |     |       |             |     |
| New Trades                          | 2021 Definitions | Yes | 4-Oct | Not Decided | Yes | 4-Oct | Not Decided | Yes |
| Novations (as Transferee)           | n/a              | n/a | 4-Oct | Not Decided | Yes | 4-Oct | Not Decided | Yes |
| Trades including Early Terminations | n/a              | n/a | 4-Oct | Not Decided | Yes | 4-Oct | Not Decided | Yes |

**\*Please give any other information here:** Please note that UBS prefers to trade non-cleared Derivatives on 2006 ISDA Definitions post 4th of October. We will be able to accept client/dealers requested to trade on 2021 ISDA Definition, however in some instances it will require operational support.

**Key Contact Information (Operations, Compliance or Legal staff only - no trader contact details to be shared):**

[sh-ib-isda2021-queries@ubs.com](mailto:sh-ib-isda2021-queries@ubs.com)