

2021 ISDA INTEREST RATE DERIVATIVES DEFINITIONS

SUBMITTED PREFERENCES GRID

18th March 2022

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

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	Cleared IR derivatives		Non-cleared IR derivatives - Electronic			Non-cleared IR derivatives - Paper		
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Interest Rate Swaps								
New Trades	2021 Definitions	Yes	27-Nov	27-Nov	Yes	Not Decided	Not Decided	Up to a certain date (please specify below)
Novations (as Transferee)	n/a	n/a	27-Nov	27-Nov	Yes	Not Decided	Not Decided	Up to a certain date (please specify below)
Trades including Early Terminations	n/a	n/a	27-Nov	27-Nov	Yes	Not Decided	Not Decided	Up to a certain date (please specify below)
OIS								
New Trades	2021 Definitions	Yes	27-Nov	27-Nov	Yes	Not Decided	Not Decided	Up to a certain date (please specify below)
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Swaptions								
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Caps/Floors								
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Cross-Currency Swaps								
New Trades	2021 Definitions	Yes	27-Nov	27-Nov	Yes	Not Decided	Not Decided	Up to a certain date (please specify below)

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FRAs								
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Inflation Swaps								
New Trades	2021 Definitions	Yes	27-Nov	27-Nov	Yes	Not Decided	Not Decided	Up to a certain date (please specify below)
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***Please give any other information here:** •BofA have populated the sheet selecting the Nov 27th option but please note we will be production ready from market opening in APAC on Monday Nov 29th
• BofA functionality is confined to a default for clients or dealers to 2006 or 2021 for all Rates products i.e. if a client or dealer is not fully ready to move to 2021 defs then they should remain on 2006 defs until they are able to move holistically
• BofA continue to work on 2021 capabilities for paper confirmations and for Equities and Commodities we do not have a published Go Live date at this time]

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

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Barclays

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Cross-Currency Swaps								
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Trades including Early Terminations	n/a	n/a	Not Decided	Not Decided	Yes	Not Decided	Not Decided	Yes
FRAs								
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

Inflation Swaps								
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
Other								
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

*Please give any other information here: [Barclays will default to ISDA21 for iSwap Electronic D2D on Dec 11th. Dealerweb will remain on 2006 till Dealerweb provides ETA. Barclays will be ready elsewhere to trade and accept ISDA21 after Nov 27th.]

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

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BNP Paribas

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[illegible]

			indicative date below]	indicative date below]		indicative date below]	indicative date below]	
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***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
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BNY Mellon

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Interest Rate Swaps								
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
OIS								
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
Swaptions								
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
Caps/Floors								
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Cross-Currency Swaps								
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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
FRAs								
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Inflation Swaps								
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***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]

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

Mitul Amin (Operations)

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Citi

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Credit Suisse

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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
Cross-Currency Swaps								
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
FRAs								
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

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?
Interest Rate Swaps								
New Trades	2021 Definitions	Yes	27-Nov	Not Decided	Yes	Not Decided	Not Decided	Yes
Novations (as Transferee)	n/a	n/a	27-Nov	Not Decided	Yes	Not Decided	Not Decided	Yes
Trades including Early Terminations	n/a	n/a	27-Nov	Not Decided	Yes	Not Decided	Not Decided	Yes
OIS								
New Trades	2021 Definitions	Yes	27-Nov	Not Decided	Yes	Not Decided	Not Decided	Yes
Novations (as Transferee)	n/a	n/a	27-Nov	Not Decided	Yes	Not Decided	Not Decided	Yes
Trades including Early Terminations	n/a	n/a	27-Nov	Not Decided	Yes	Not Decided	Not Decided	Yes
Swaptions								
New Trades	2021 Definitions	Yes	27-Nov	Not Decided	Yes	Not Decided	Not Decided	Yes
Novations (as Transferee)	n/a	n/a	27-Nov	Not Decided	Yes	Not Decided	Not Decided	Yes
Trades including Early Terminations	n/a	n/a	27-Nov	Not Decided	Yes	Not Decided	Not Decided	Yes
Caps/Floors								
New Trades	2021 Definitions	Yes	27-Nov	Not Decided	Yes	Not Decided	Not Decided	Yes
Novations (as Transferee)	n/a	n/a	27-Nov	Not Decided	Yes	Not Decided	Not Decided	Yes
Trades including Early Terminations	n/a	n/a	27-Nov	Not Decided	Yes	Not Decided	Not Decided	Yes
Cross-Currency Swaps								
New Trades	2021 Definitions	Yes	27-Nov	Not Decided	Yes	Not Decided	Not Decided	Yes
Novations (as Transferee)	n/a	n/a	27-Nov	Not Decided	Yes	Not Decided	Not Decided	Yes
Trades including Early Terminations	n/a	n/a	27-Nov	Not Decided	Yes	Not Decided	Not Decided	Yes
FRAs								
New Trades	2021 Definitions	Yes	27-Nov	Not Decided	Yes	Not Decided	Not Decided	Yes
Novations (as Transferee)	n/a	n/a	27-Nov	Not Decided	Yes	Not Decided	Not Decided	Yes
Trades including Early Terminations	n/a	n/a	27-Nov	Not Decided	Yes	Not Decided	Not Decided	Yes
Inflation Swaps								
New Trades	2021 Definitions	Yes	27-Nov	Not Decided	Yes	Not Decided	Not Decided	Yes
Novations (as Transferee)	n/a	n/a	27-Nov	Not Decided	Yes	Not Decided	Not Decided	Yes
Trades including Early Terminations	n/a	n/a	27-Nov	Not Decided	Yes	Not Decided	Not Decided	Yes
Other								
New Trades	2021 Definitions	Yes	27-Nov	Not Decided	Yes	Not Decided	Not Decided	Yes

Novations (as Transferee)	n/a	n/a	27-Nov	Not Decided	Yes	Not Decided	Not Decided	Yes
Trades including Early Terminations	n/a	n/a	27-Nov	Not Decided	Yes	Not Decided	Not Decided	Yes

*Please give any other information here:

Non-Cleared IR Derives - Paper = DB plan to support the 2021 Defs (and use them as our default booklet) when our technical development/update of trade capture allows, delivery timeline TBD

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

Dawd Haque - Dawd.Haque@db.com

44 (0)2075477294

DZ 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?
Interest Rate Swaps								
New Trades	2006 Definitions	select from dropdown	4-Oct	27-Nov	Yes	End Q1	End Q1	Yes
Novations (as Transferee)	n/a	n/a	4-Oct	27-Nov	Yes	End Q1	End Q1	Yes
Trades including Early Terminations	n/a	n/a	4-Oct	27-Nov	Yes	End Q1	End Q1	Yes
OIS								
New Trades	2006 Definitions	select from dropdown	4-Oct	27-Nov	Yes	End Q1	End Q1	Yes
Novations (as Transferee)	n/a	n/a	4-Oct	27-Nov	Yes	End Q1	End Q1	Yes
Trades including Early Terminations	n/a	n/a	4-Oct	27-Nov	Yes	End Q1	End Q1	Yes
Swaptions								
New Trades	2006 Definitions	select from dropdown	4-Oct	27-Nov	Yes	End Q1	End Q1	Yes
Novations (as Transferee)	n/a	n/a	4-Oct	27-Nov	Yes	End Q1	End Q1	Yes
Trades including Early Terminations	n/a	n/a	4-Oct	27-Nov	Yes	End Q1	End Q1	Yes
Caps/Floors								
New Trades	2006 Definitions	select from dropdown	4-Oct	27-Nov	Yes	End Q1	End Q1	Yes
Novations (as Transferee)	n/a	n/a	4-Oct	27-Nov	Yes	End Q1	End Q1	Yes
Trades including Early Terminations	n/a	n/a	4-Oct	27-Nov	Yes	End Q1	End Q1	Yes
Cross-Currency Swaps								
New Trades	2006 Definitions	select from dropdown	4-Oct	27-Nov	Yes	End Q1	End Q1	Yes
Novations (as Transferee)	n/a	n/a	4-Oct	27-Nov	Yes	End Q1	End Q1	Yes
Trades including Early Terminations	n/a	n/a	4-Oct	27-Nov	Yes	End Q1	End Q1	Yes
FRAs								
New Trades	2006 Definitions	select from dropdown	4-Oct	27-Nov	Yes	End Q1	End Q1	Yes
Novations (as Transferee)	n/a	n/a	4-Oct	27-Nov	Yes	End Q1	End Q1	Yes
Trades including Early Terminations	n/a	n/a	4-Oct	27-Nov	Yes	End Q1	End Q1	Yes
Inflation Swaps								
New Trades	2006 Definitions	select from dropdown	4-Oct	27-Nov	Yes	End Q1	End Q1	Yes
Novations (as Transferee)	n/a	n/a	4-Oct	27-Nov	Yes	End Q1	End Q1	Yes

Trades including Early Terminations	n/a	n/a	4-Oct	27-Nov	Yes	End Q1	End Q1	Yes
Other								
New Trades	select from dropdown	select from dropdown	select from dropdown	select from dropdown	select from dropdown	select from dropdown	select from dropdown	select from dropdown
Novations (as Transferee)	n/a	n/a	select from dropdown	select from dropdown	select from dropdown	select from dropdown	select from dropdown	select from dropdown
Trades including Early Terminations	n/a	n/a	select from dropdown	select from dropdown	select from dropdown	select from dropdown	select from dropdown	select from dropdown

*Please give any other information here:

Key Contact
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staff only - no trader
contact details to be
shared):

Thorsten Braun

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Goldman Sachs

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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?
Interest Rate Swaps								
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
OIS								
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
Swaptions								
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
Caps/Floors								
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
Cross-Currency Swaps								
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
FRAs								
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
Inflation Swaps								

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?
Interest Rate Swaps								
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
OIS								
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
Swaptions								
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
Caps/Floors								
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
Cross-Currency Swaps								
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
FRAs								
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
Inflation Swaps								

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
Other								
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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	Cleared IR derivatives		Non-cleared IR derivatives - Electronic			Non-cleared IR derivatives - Paper		
swaptions	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?
Interest Rate Swaps								
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
OIS								
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
Swaptions								
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
Caps/Floors								
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
Cross-Currency Swaps								
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
FRAs								
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

Inflation Swaps								
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
Other								
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 (Operations, Compliance or Legal staff only - no trader contact details to be shared): ISDA_2021_Queries@jpmorgan.com

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?
Interest Rate Swaps								
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
OIS								
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
Swaptions								
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
Caps/Floors								
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
Cross-Currency Swaps								
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
FRAs								
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
Inflation Swaps								
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:

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Information
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Compliance or Legal
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shared):

James Coleman

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james.coleman@lloydsbanking.com

Mitsubishi UFJ Morgan Stanley Securities Co

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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?
Interest Rate Swaps								
New Trades	select from dropdown	select from dropdown	27-Nov	select from dropdown	Yes	27-Nov	select from dropdown	Yes
Novations (as Transferee)	n/a	n/a	27-Nov	select from dropdown	Yes	27-Nov	select from dropdown	Yes
Trades including Early Terminations	n/a	n/a	27-Nov	select from dropdown	Yes	27-Nov	select from dropdown	Yes
OIS								
New Trades	select from dropdown	select from dropdown	27-Nov	select from dropdown	Yes	27-Nov	select from dropdown	Yes
Novations (as Transferee)	n/a	n/a	27-Nov	select from dropdown	Yes	27-Nov	select from dropdown	Yes
Trades including Early Terminations	n/a	n/a	27-Nov	select from dropdown	Yes	27-Nov	select from dropdown	Yes
Swaptions								
New Trades	select from dropdown	select from dropdown	27-Nov	select from dropdown	Yes	27-Nov	select from dropdown	Yes
Novations (as Transferee)	n/a	n/a	27-Nov	select from dropdown	Yes	27-Nov	select from dropdown	Yes
Trades including Early Terminations	n/a	n/a	27-Nov	select from dropdown	Yes	27-Nov	select from dropdown	Yes
Caps/Floors								
New Trades	select from dropdown	select from dropdown	27-Nov	select from dropdown	Yes	27-Nov	select from dropdown	Yes
Novations (as Transferee)	n/a	n/a	27-Nov	select from dropdown	Yes	27-Nov	select from dropdown	Yes
Trades including Early Terminations	n/a	n/a	27-Nov	select from dropdown	Yes	27-Nov	select from dropdown	Yes
Cross-Currency Swaps								
New Trades	select from dropdown	select from dropdown	27-Nov	select from dropdown	Yes	27-Nov	select from dropdown	Yes
Novations (as Transferee)	n/a	n/a	27-Nov	select from dropdown	Yes	27-Nov	select from dropdown	Yes
Trades including Early Terminations	n/a	n/a	27-Nov	select from dropdown	Yes	27-Nov	select from dropdown	Yes
FRAs								
New Trades	select from dropdown	select from dropdown	27-Nov	select from dropdown	Yes	27-Nov	select from dropdown	Yes
Novations (as Transferee)	n/a	n/a	27-Nov	select from dropdown	Yes	27-Nov	select from dropdown	Yes
Trades including Early Terminations	n/a	n/a	27-Nov	select from dropdown	Yes	27-Nov	select from dropdown	Yes
Inflation Swaps								
New Trades	select from dropdown	select from dropdown	27-Nov	select from dropdown	Yes	27-Nov	select from dropdown	Yes
Novations (as Transferee)	n/a	n/a	27-Nov	select from dropdown	Yes	27-Nov	select from dropdown	Yes
Trades including Early Terminations	n/a	n/a	27-Nov	select from dropdown	Yes	27-Nov	select from dropdown	Yes

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

***Please give any other information here:** Mitsubishi UFJ Morgan Stanley Securities is ready to process electronically confirmed trades (both cleared and non-cleared) and paper confirmations under both the 2006 and 2021 Definitions. We would like to move to 2021 Definitions wherever practicable but we accept both Definitions. We strongly prefer 2021 Definitions in non-cleared trades referencing SOFR in which the US Government Securities (USGS) Business Day is not specified. This is because, if the first calendar date of a Calculation Period is not a USGS Business Day, the compounding formulae in USD-SOFR-COMPOUND in 2006 Definitions and USD-SOFR-OIS Compound in 2021 Definitions are not equivalent and, in USD-SOFR-COMPOUND in 2006 Definitions, the interest rate from, and including, the first calendar date of the Calculation Period to, but excluding, the first USGS Business Day in the Calculation Period will effectively become zero.

Key Contact
Information
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Compliance or Legal
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contact details to be
shared):

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Email = suwabe-yuu@mumss.com

Mizuho 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?
Interest Rate Swaps								
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
OIS								
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
Swaptions								
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
Caps/Floors								
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
Cross-Currency Swaps								
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
FRAs								
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
Inflation Swaps								
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
Other								
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:

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Derivative Middle Office

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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?
Interest Rate Swaps								
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
OIS								
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
Swaptions								
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
Caps/Floors								
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
Cross-Currency Swaps								
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
FRAs								
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
Inflation Swaps								
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: 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):

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National Bank of Canada

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[illegible]

Novations (as Transferee)	n/a	n/a	Not Decided	Not Decided	Not Decided	Not Decided	Not Decided	Not Decided
Trades including Early Terminations	n/a	n/a	Not Decided	Not Decided	Not Decided	Not Decided	Not Decided	Not Decided
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
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Compliance or Legal
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NatWest Markets

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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?
Interest Rate Swaps								
New Trades	2006 Definitions	select from dropdown	27-Nov	27-Nov	Yes	27-Nov	27-Nov	Yes
Novations (as Transferee)	2006 Definitions	select from dropdown	27-Nov	27-Nov	Yes	27-Nov	27-Nov	Yes
Trades including Early Terminations	2006 Definitions	select from dropdown	27-Nov	27-Nov	Yes	27-Nov	27-Nov	Yes
OIS								
New Trades	2006 Definitions	select from dropdown	27-Nov	27-Nov	Yes	27-Nov	27-Nov	Yes
Novations (as Transferee)	2006 Definitions	select from dropdown	27-Nov	27-Nov	Yes	27-Nov	27-Nov	Yes
Trades including Early Terminations	2006 Definitions	select from dropdown	27-Nov	27-Nov	Yes	27-Nov	27-Nov	Yes
Swaptions								
New Trades	2006 Definitions	select from dropdown	27-Nov	27-Nov	Yes	27-Nov	27-Nov	Yes
Novations (as Transferee)	2006 Definitions	select from dropdown	27-Nov	27-Nov	Yes	27-Nov	27-Nov	Yes
Trades including Early Terminations	2006 Definitions	select from dropdown	27-Nov	27-Nov	Yes	27-Nov	27-Nov	Yes
Caps/Floors								
New Trades	2006 Definitions	select from dropdown	27-Nov	27-Nov	Yes	27-Nov	27-Nov	Yes
Novations (as Transferee)	2006 Definitions	select from dropdown	27-Nov	27-Nov	Yes	27-Nov	27-Nov	Yes
Trades including Early Terminations	2006 Definitions	select from dropdown	27-Nov	27-Nov	Yes	27-Nov	27-Nov	Yes
Cross-Currency Swaps								
New Trades	2006 Definitions	select from dropdown	27-Nov	27-Nov	Yes	27-Nov	27-Nov	Yes
Novations (as Transferee)	2006 Definitions	select from dropdown	27-Nov	27-Nov	Yes	27-Nov	27-Nov	Yes
Trades including Early Terminations	2006 Definitions	select from dropdown	27-Nov	27-Nov	Yes	27-Nov	27-Nov	Yes
FRAs								
New Trades	2006 Definitions	select from dropdown	27-Nov	27-Nov	Yes	27-Nov	27-Nov	Yes
Novations (as Transferee)	2006 Definitions	select from dropdown	27-Nov	27-Nov	Yes	27-Nov	27-Nov	Yes
Trades including Early Terminations	2006 Definitions	select from dropdown	27-Nov	27-Nov	Yes	27-Nov	27-Nov	Yes
Inflation Swaps								

Nomura

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

We are :

- Only 2006 (most Venue D2D)
- Only 2021 (one Venue D2D)
- Default 2006 but can also use 2021 (Venue D2C, Voice MarkitWire, Paper)
(each Venue D2D must be 100% 2006 or 100% 2021 due to an external connectivity problem)

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 to consume messages from CCPs in both 2006 and 2021 from Sunday-03 October

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 Monday-04-October
(unless they come from Venue D2D when we can only consume them in either 2006 or 2021 – dependent on the Venue. But nearly all Venue D2D is Cleared rather than Uncleared)

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 :

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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?
Interest Rate 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
OIS								
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
Swaptions								
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
Caps/Floors								
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
Cross-Currency 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
FRAs								
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.]

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

Martijn Touw

[martijn.touw@rabobank.com]

RBC

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Interest Rate Swaps								
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
OIS								
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
Swaptions								
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
Caps/Floors								
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
Cross-Currency Swaps								
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
FRAs								
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	We don't support early termination on FRAs
Inflation Swaps									
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	
Other									
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	

***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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Interest Rate Swaps								
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
OIS								
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
Swaptions								
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
Caps/Floors								
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
Cross-Currency Swaps								
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
FRAs								
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
Inflation Swaps								
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
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Other								
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

Societe Generale Group

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Interest Rate Swaps								
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
OIS								
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
Swaptions								
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
Caps/Floors								
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
Cross-Currency Swaps								
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
FRAs								
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
Inflation Swaps								
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
Other								
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

SG Deputy Head of Legal

[+44 20 7676 8531]

Standard Chartered Bank

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Interest Rate Swaps							
New Trades	Yes	4-Oct	27-Nov	Yes	4-Oct	Other [Please specify an indicative date below]	Yes
Novations (as Transferee)	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	4-Oct	27-Nov	Yes	4-Oct	Other [Please specify an indicative date below]	Yes
OIS							
New Trades	Yes	4-Oct	27-Nov	Yes	4-Oct	Other [Please specify an indicative date below]	Yes
Novations (as Transferee)	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	4-Oct	27-Nov	Yes	4-Oct	Other [Please specify an indicative date below]	Yes
Swaptions							
New Trades	Yes	4-Oct	27-Nov	Yes	4-Oct	Other [Please specify an indicative date below]	Yes
Novations (as Transferee)	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	4-Oct	27-Nov	Yes	4-Oct	Other [Please specify an indicative date below]	Yes
Caps/Floors							
New Trades	Yes	4-Oct	27-Nov	Yes	4-Oct	Other [Please specify an indicative date below]	Yes

Novations (as Transferee)	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	4-Oct	27-Nov	Yes	4-Oct	Other [Please specify an indicative date below]	Yes
Cross-Currency Swaps							
New Trades	Yes	4-Oct	27-Nov	Yes	4-Oct	Other [Please specify an indicative date below]	Yes
Novations (as Transferee)	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	4-Oct	27-Nov	Yes	4-Oct	Other [Please specify an indicative date below]	Yes
FRAs							
New Trades	Yes	4-Oct	27-Nov	Yes	4-Oct	Other [Please specify an indicative date below]	Yes
Novations (as Transferee)	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	4-Oct	27-Nov	Yes	4-Oct	Other [Please specify an indicative date below]	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]
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]
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]
Other							
New Trades	Yes	4-Oct	27-Nov	Yes	4-Oct	Other [Please specify an indicative date below]	Yes
Novations (as Transferee)	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	4-Oct	27-Nov	Yes	4-Oct	Other [Please specify an indicative date below]	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.
- Inflation Swaps: SCB does not trade in Inflation Swaps
- What date will your default/preference for paper confirmations change to the 2021 Definitions?: End May.

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

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UBS

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?
Interest Rate Swaps								
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
OIS								
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
Swaptions								
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
Caps/Floors								
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
Cross-Currency Swaps								
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
FRAs								
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
Inflation Swaps								
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
Other								
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,
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contact details to be
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