

2021 ISDA Interest Rate Derivatives Definitions Matrix for use with the Overnight Rate Compounding Methods, Overnight Rate Averaging Methods and Index Methods

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Version 1.0

| Floating Rate Option | Rounding¹ | Observation Period Shift² | Lookback³ | Lockout⁴ |
|--|--|---|------------------------------|----------------------------------|
| AUD-AONIA AUD-AONIA-OIS Compound | To the nearest one ten-thousandth of a percentage point (0.0001%) | [●] Observation Period Shift Business Days | [●] Applicable Business Days | [●] Lockout Period Business Days |
| CAD-CORRA CAD-CORRA-OIS Compound | To the nearest one hundred-thousandth of a percentage point (0.00001%) | [●] Observation Period Shift Business Days | [●] Applicable Business Days | [●] Lockout Period Business Days |
| CHF-SARON CHF-SARON-OIS Compound | To the nearest one ten-thousandth of a percentage point (0.0001%) | [●] Observation Period Shift Business Days | [●] Applicable Business Days | [●] Lockout Period Business Days |
| COP-IBR-OIS Compound | To the nearest one thousandth of a percentage point (0.001%) | N/A | N/A | N/A |
| EUR-EONIA EUR-EONIA-OIS Compound | To the nearest one ten-thousandth of a percentage point (0.0001%) | [●] Observation Period Shift Business Days | [●] Applicable Business Days | [●] Lockout Period Business Days |
| EUR-EURONIA-OIS Compound | To the nearest one ten-thousandth of | N/A | N/A | N/A |

¹ This column sets out the rounding convention for each of the Overnight Floating Rate Options, Compounded Floating Rate Options and Average Floating Rate Options (if any) specified in the column headed “Floating Rate Option”.

² This column applies for the purpose of each Overnight Floating Rate Option set out in the column headed “Floating Rate Option” when used in conjunction with one of the Overnight Rate Compounding Methods or Overnight Rate Averaging Methods. If no value is provided for the Overnight Floating Rate Option, a default of five Observation Period Shift Business Days applies pursuant to the 2021 ISDA Interest Rate Derivatives Definitions (the “2021 Definitions”).

³ This column applies for the purpose of each Overnight Floating Rate Option set out in the column headed “Floating Rate Option” when used in conjunction with one of the Overnight Rate Compounding Methods or Overnight Rate Averaging Methods. If no value is provided for the Overnight Floating Rate Option, a default of five Applicable Business Days applies pursuant to the 2021 Definitions.

⁴ This column applies for the purpose of each Overnight Floating Rate Option set out in the column headed “Floating Rate Option” when used in conjunction with one of the Overnight Rate Compounding Methods or Overnight Rate Averaging Methods. If no value is provided for the Overnight Floating Rate Option, a default of five Lockout Period Business Days applies pursuant to the 2021 Definitions.

| Floating Rate Option | Rounding¹ | Observation Period Shift² | Lookback³ | Lockout⁴ |
|---|--|---|--|--|
| | a percentage point (0.0001%) | | | |
| EUR-EuroSTR EUR-EuroSTR-OIS Compound | To the nearest one ten-thousandth of a percentage point (0.0001%) | <input type="checkbox"/> Observation Period Shift Business Days | <input checked="" type="checkbox"/> Applicable Business Days | <input checked="" type="checkbox"/> Lockout Period Business Days |
| GBP-RONIA GBP-RONIA-OIS Compound | To the nearest one ten-thousandth of a percentage point (0.0001%) | <input type="checkbox"/> Observation Period Shift Business Days | <input checked="" type="checkbox"/> Applicable Business Days | <input checked="" type="checkbox"/> Lockout Period Business Days |
| GBP-SONIA GBP-SONIA-OIS Compound | To the nearest one ten-thousandth of a percentage point (0.0001 %) | <input type="checkbox"/> Observation Period Shift Business Days | <input checked="" type="checkbox"/> Applicable Business Days | <input checked="" type="checkbox"/> Lockout Period Business Days |
| HKD-HONIA HKD-HONIA-OIS Compound | To the nearest one hundred-thousandth of a percentage point (0.00001%) | <input type="checkbox"/> Observation Period Shift Business Days | <input checked="" type="checkbox"/> Applicable Business Days | <input checked="" type="checkbox"/> Lockout Period Business Days |
| INR-MIBOR-OIS Compound | To the nearest one ten-thousandth of a percentage point (0.0001%) | N/A | N/A | N/A |
| JPY-TONA JPY-TONA-OIS Compound | To the nearest one hundred-thousandth of a percentage point (0.00001%) | <input type="checkbox"/> Observation Period Shift Business Days | <input checked="" type="checkbox"/> Applicable Business Days | <input checked="" type="checkbox"/> Lockout Period Business Days |
| NOK-NOWA NOK-NOWA-OIS Compound | To the nearest one hundred-thousandth of a percentage point (0.00001%) | <input type="checkbox"/> Observation Period Shift Business Days | <input checked="" type="checkbox"/> Applicable Business Days | <input checked="" type="checkbox"/> Lockout Period Business Days |
| NZD-NZIONA NZD- NZIONA-OIS Compound | To the nearest one ten-thousandth of a percentage point (0.0001%) | <input type="checkbox"/> Observation Period Shift Business Days | <input checked="" type="checkbox"/> Applicable Business Days | <input checked="" type="checkbox"/> Lockout Period Business Days |
| PLN-POLONIA PLN-POLONIA-OIS Compound | To the nearest one ten-thousandth of a percentage point (0.0001%) | <input type="checkbox"/> Observation Period Shift Business Days | <input checked="" type="checkbox"/> Applicable Business Days | <input checked="" type="checkbox"/> Lockout Period Business Days |

| Floating Rate Option | Rounding¹ | Observation Period Shift² | Lookback³ | Lockout⁴ |
|---------------------------------------|--|--|--|--|
| RUB-RUONIA RUB-RUONIA-OIS Compound | To the nearest one ten-thousandth of a percentage point (0.0001%) | <input checked="" type="checkbox"/> Observation Period Shift Business Days | <input checked="" type="checkbox"/> Applicable Business Days | <input checked="" type="checkbox"/> Lockout Period Business Days |
| SGD-SORA SGD-SORA-OIS Compound | To the nearest one ten-thousandth of a percentage point (0.0001%) | <input checked="" type="checkbox"/> Observation Period Shift Business Days | <input checked="" type="checkbox"/> Applicable Business Days | <input checked="" type="checkbox"/> Lockout Period Business Days |
| THB-THOR THB-THOR-OIS Compound | To the nearest one hundred-thousandth of a percentage point (0.00001%) | <input checked="" type="checkbox"/> Observation Period Shift Business Days | <input checked="" type="checkbox"/> Applicable Business Days | <input checked="" type="checkbox"/> Lockout Period Business Days |
| TRY-TLREF-OIS Compound | To the nearest one ten-thousandth of a percentage point (0.0001%) | N/A | N/A | N/A |
| USD-SOFR USD-SOFR-OIS Compound | To the nearest one hundred-thousandth of a percentage point (0.00001%) | <input checked="" type="checkbox"/> Observation Period Shift Business Days | <input checked="" type="checkbox"/> Applicable Business Days | <input checked="" type="checkbox"/> Lockout Period Business Days |