

## 2021 ISDA Interest Rate Derivatives Definitions Currency/Business Day Matrix

Published September 30, 2021, Effective September 30, 2021

### Version 2.0

Currency <sup>1</sup>	Defined Terms	Definition	Financial Center(s)	Currency Specific Provision / Rounding of Amounts
<b>Algerian Dinar</b>	DZD	The lawful currency of the People’s Democratic Republic of Algeria.	Algiers	
<b>Angolan Kwanza</b>	Kwanza; AOA	The lawful currency of the Republic of Angola.	Luanda	
<b>Argentine Peso</b>	ARS	The lawful currency of the Argentine Republic.	Buenos Aires	
<b>Australian Dollar</b>	A\$; AUD	The lawful currency of the Commonwealth of Australia.	Sydney	If a Transaction is identified in the Confirmation as an AUD forward rate transaction, AUD Cap Transaction, AUD Floor Transaction or AUD rate collar transaction, “FRA Yield Discounting” shall apply, unless otherwise specified in the Confirmation.
<b>Azerbaijani New Manat</b>	Azerbaijani Manat; Manat; AZN	The lawful currency of the Republic of Azerbaijan.	Baku	
<b>Bahraini Dinar</b>	BHD	The lawful currency of the Kingdom of Bahrain.	Manama	

<sup>1</sup> Each currency named in this column is also a defined term for the purpose of the definition in the corresponding column entitled “Definition”.

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<b>Bangladeshi Taka</b>	BDT	The lawful currency of the People’s Republic of Bangladesh.	Dhaka	
<b>Botswana Pula</b>	Pula; BWP	The lawful currency of the Republic of Botswana.	Gaborone	
<b>Brazilian Real</b>	Brazilian Reais; BRL	The lawful currency of the Federative Republic of Brazil.	Brasilia, Rio de Janeiro, São Paulo	Whenever ‘Brazil’ is specified as a place for the purposes of the Business Day definition, a day will be a Business Day if it is a Business Day in any of São Paulo, Rio de Janeiro or Brasilia and is not a financial market holiday in accordance with the holiday calendar of the B3 - Brasil Bolsa Balcão S.A. exchange in respect of the BM&F BOVESPA Segment.
<b>Bulgarian Lev</b>	BGL	The lawful currency of the Republic of Bulgaria.	Sofia	
<b>Cambodian Riel</b>	KHR	The lawful currency of the Kingdom of Cambodia.	Phnom Penh	
<b>Canadian Dollar</b>	C\$; CAD	The lawful currency of Canada.	Toronto	
<b>Central African CFA Franc</b>	CFA Franc BEAC; XAF	The lawful currency of six independent states in Central Africa, which include the Republic of Cameroon, the Central African Republic, the Republic of Chad, the Republic of the Congo, the Republic of Equatorial Guinea and the Gabonese Republic.	Yaoundé	

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<b>Chilean Peso</b>	CLP	The lawful currency of the Republic of Chile.	Santiago	Rounding: To the nearest whole (with one half Chilean Peso being rounded up).
<b>Chinese Renminbi</b>	Chinese Yuan; CNY; RMB	The lawful currency of the People's Republic of China.	Beijing	
<b>Colombian Peso</b>	COP	The lawful currency of the Republic of Colombia.	Bogota	
<b>Costa Rican Colón</b>	CRC	The lawful currency of the Republic of Costa Rica.	San Jose	
<b>Croatian Kuna</b>	HRK	The lawful currency of the Republic of Croatia.	Zagreb	
<b>Czech Koruna</b>	CZK	The lawful currency of the Czech Republic.	Prague	
<b>Danish Krone</b>	DKr; DKK	The lawful currency of the Kingdom of Denmark.	Copenhagen	
<b>Egyptian Pound</b>	EGP	The lawful currency of the Arab Republic of Egypt.	Cairo	
<b>Euro</b>	EUR; euro; €	The lawful currency of the member states of the European Union that adopt the single currency in accordance with the EC Treaty.	TARGET Settlement Day	
<b>Gambian Dalasi</b>	GMD	The lawful currency of the Republic of the Gambia.	Banjul	

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<b>Ghanaian Cedi</b>	Cedi; GHS	The lawful currency of the Republic of Ghana.	Accra	
<b>Guatemalan Quetzal</b>	GTQ	The lawful currency of the Republic of Guatemala.	Guatemala City	
<b>Guinean Franc</b>	GNF	The lawful currency of the Republic of Guinea.	Conakry	
<b>Hong Kong Dollar</b>	HK\$; HKD	The lawful currency of the Hong Kong Special Administrative Region of the People's Republic of China.	Hong Kong	Section 2.2 ( <i>Hong Kong Business Days</i> ) and Sections 9.28.5 ( <i>Additional Temporary Non-Publication Fallbacks for HIBOR Floating Rate Options</i> ) to 9.28.13 ( <i>HIBOR (CNH)</i> ) apply.
<b>Hungarian Forint</b>	Forint; HUF	The lawful currency of the Republic of Hungary.	Budapest	Rounding: To the nearest whole (with one half Hungarian Forint being rounded up).
<b>Icelandic Króna</b>	ISK	The lawful currency of the Republic of Iceland.	Reykjavik	
<b>Indian Rupee</b>	INR	The lawful currency of the Republic of India.	Mumbai	For the purposes of the Floating Rate Option “INR-MIBOR-OIS Compound” and a related Payment Date, a Business Day will not include Saturday, even if commercial banks and foreign exchange markets are open for general business (including settling payments and dealings in foreign exchange and foreign currency deposits) on such Saturday.
<b>Indonesian Rupiah</b>	IDR	The lawful currency of the Republic of Indonesia.	Jakarta	

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<b>Iranian Rial</b>	IRR	The lawful currency of the Islamic Republic of Iran.	Teheran	
<b>Iraqi Dinar</b>	IQD	The lawful currency of the Republic of Iraq.	Baghdad	
<b>Israeli Shekel</b>	Israeli New Shekel; ILS	The lawful currency of the State of Israel.	Tel Aviv	
<b>Jamaican Dollar</b>	JMD	The lawful currency of Jamaica.	Kingston	
<b>Japanese Yen</b>	Yen; ¥; JPY	The lawful currency of Japan.	Tokyo, otherwise than in circumstances in which the “Currency Specific Provision” applies.	Tokyo and London will be the financial centers if the currency is the Japanese Yen and either (i) the payment obligation is calculated by reference to any “LIBOR” Floating Rate Option or (ii) the payment obligations of the other party to the Transaction are payable in the Japanese Yen and are calculated by reference to any “LIBOR” Floating Rate Option. Rounding: To the next lower whole.
<b>Jordanian Dinar</b>	JOD	The lawful currency of the Hashemite Kingdom of Jordan.	Amman	
<b>Kazakhstani Tenge</b>	₸; Tenge; KZT	The lawful currency of the Republic of Kazakhstan.	Almaty	
<b>Kenyan Shilling</b>	KES	The lawful currency of the Republic of Kenya.	Nairobi	
<b>Korean Won</b>	South Korean Won; ₩; KRW	The lawful currency of the Republic of Korea.	Seoul	Rounding: To the next lower whole.

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<b>Kuwaiti Dinar</b>	KWD	The lawful currency of the State of Kuwait.	Kuwait City	
<b>Lao Kip</b>	LAK	The lawful currency of the Lao People's Democratic Republic.	Vientiane	
<b>Lebanese Pound</b>	LBP	The lawful currency of the Republic of Lebanon.	Beirut	
<b>Malaysian Ringgit</b>	MYR	The lawful currency of the Federation of Malaysia.	Kuala Lumpur	
<b>Mauritius Rupee</b>	MUR	The lawful currency of the Republic of Mauritius.	Port Louis	
<b>Mexican Peso</b>	MXN	The lawful currency of the United Mexican States.	Mexico City	
<b>Mongolian Tugrik</b>	Töög; ₮; MNT	The lawful currency of Mongolia.	Ulan Bator	
<b>Moroccan Dirham</b>	MAD	The lawful currency of the Kingdom of Morocco.	Rabat	
<b>Mozambican Metical</b>	MZN	The lawful currency of the Republic of Mozambique.	Maputo	
<b>Nepalese Rupee</b>	NPR	The lawful currency of the Federal Democratic Republic of Nepal.	Kathmandu	
<b>New Zealand Dollar</b>	NZ\$; NZD	The lawful currency of New Zealand.	Wellington, Auckland	If a Transaction is identified in the Confirmation as a NZD forward rate transaction, NZD Cap Transaction, NZD Floor

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				Transaction or NZD rate collar transaction, “FRA Yield Discounting” shall apply, unless otherwise specified in the Confirmation.
<b>Nigerian Naira</b>	NGN	The lawful currency of the Republic of Nigeria.	Lagos	
<b>Norwegian Krone</b>	NKr; NOK	The lawful currency of the Kingdom of Norway.	Oslo	
<b>Omani Rial</b>	Rial Omani; OMR	The lawful currency of the Sultanate of Oman.	Muscat	
<b>Pakistani Rupee</b>	PKR	The lawful currency of the Islamic Republic of Pakistan.	Karachi	
<b>Peruvian Sol</b>	Peruvian Nuevo Sol; Nuevo Sol; PEN	The lawful currency of the Republic of Peru.	Lima	
<b>Philippine Peso</b>	PHP	The lawful currency of the Republic of the Philippines.	Manila	
<b>Polish Zloty</b>	PLN	The lawful currency of the Republic of Poland.	Warsaw	
<b>Qatari Rial</b>	Qatari Riyal; QAR	The lawful currency of the State of Qatar.	Doha	
<b>Romanian Leu</b>	RON	The lawful currency of Romania.	Bucharest	

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<b>Russian Ruble</b>	Russian Rouble; RUB	The lawful currency of the Russian Federation.	Moscow	
<b>Saudi Arabian Riyal</b>	Saudi Riyal; Saudi Arabian Rial; SAR	The lawful currency of the Kingdom of Saudi Arabia.	Riyadh	
<b>Serbian Dinar</b>	RSD	The lawful currency of the Republic of Serbia.	Belgrade	
<b>Sierra Leonean Leone</b>	SLL	The lawful currency of the Republic of Sierra Leone.	Freetown	
<b>Singapore Dollar</b>	S\$; SGD	The lawful currency of the Republic of Singapore.	Singapore	
<b>South African Rand</b>	Rand; R; ZAR	The lawful currency of the Republic of South Africa.	Johannesburg	
<b>Sri Lankan Rupee</b>	LKR	The lawful currency of the Democratic Socialist Republic of Sri Lanka.	Colombo	
<b>Sterling</b>	Pound Sterling; £; GBP; STG	The lawful currency of the United Kingdom.	London	
<b>Swedish Krona</b>	SKr; SEK	The lawful currency of the Kingdom of Sweden.	Stockholm	
<b>Swiss Franc</b>	Sfr; CHF; SWF	The lawful currency of Switzerland.	Zurich	



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<b>Taiwanese Dollar</b>	New Taiwanese Dollar; NT\$; TWD	The lawful currency of the Republic of China.	Taipei	
<b>Tanzanian Shilling</b>	TZS	The lawful currency of the United Republic of Tanzania.	Dar es Salaam	
<b>Thai Baht</b>	THB	The lawful currency of the Kingdom of Thailand.	Bangkok	
<b>Tunisian Dinar</b>	TND	The lawful currency of the Republic of Tunisia.	Tunis	
<b>Turkish Lira</b>	TRY; New Turkish Lira	The lawful currency of the Republic of Turkey.	Istanbul, Ankara	
<b>Ugandan Shilling</b>	UGX	The lawful currency of the Republic of Uganda.	Kampala	
<b>Ukrainian Hryvnia</b>	Hryvnia; UAH	The lawful currency of the Republic of Ukraine.	Kiev	
<b>United Arab Emirates Dirham</b>	Emirati Dirham; AED	The lawful currency of the United Arab Emirates.	Abu Dhabi	Section 2.1.9 ( <i>Abu Dhabi Days</i> ) applies.
<b>Uruguayan Peso</b>	UYU	The lawful currency of the Oriental Republic of Uruguay.	Montevideo	
<b>U.S. Dollar</b>	Dollar; U.S.\$; \$; USD	The lawful currency of the United States of America.	New York	

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<b>Venezuelan Bolivar</b>	Venezuelan Bolivar Soberano; Bolivar Soberano; VES	The lawful currency of the Bolivarian Republic of Venezuela.	Caracas	
<b>Vietnamese Dong</b>	VND	The lawful currency of the Socialist Republic of Vietnam.	Hanoi	
<b>West African CFA Franc</b>	CFA Franc BCEAO; XOF	The lawful currency of eight independent states in West Africa, which include the Republic of Benin, Burkina Faso, the Republic of Guinea-Bissau, the Republic of the Côte d'Ivoire, the Republic of Mali, the Republic of Niger, the Republic of Senegal and the Togolese Republic.	Dakar	
<b>Zambian Kwacha</b>	New Zambian Kwacha; ZMW	The lawful currency of the Republic of Zambia.	Lusaka	