

## 2021 ISDA Interest Rate Derivatives Definitions Matrix for Mark-to-Market Currency Swaps

Published September 30, 2021, Effective September 30, 2021

### Version 2.0

| Currency Pair  | Rate  | Source Page                    | MTM Fixing Date   | MTM Fixing Time          | Cut Off Time                |
|----------------|---|--------------------------------|---|--------------------------|-----------------------------|
| <b>AUD/JPY</b> | AUD/JPY exchange rate expressed as JPY per AUD 1.00 computed as $\text{USDAUDFIXMP=WM} / \text{USDJPYFIXMP=WM}$ | Refinitiv Screen WMRPSPOT01    | The day that is two Sydney, Tokyo and London Business Days prior to the first day of the Calculation Period       | 11 a.m. (London time)    | 12 noon (London time)       |
| <b>AUD/NZD</b> | AUD/NZD exchange rate expressed as NZD per AUD 1.00   | Refinitiv Screen NZTW          | The day that is two Sydney, Auckland and Wellington Business Day prior to the first day of the Calculation Period | 2 p.m. (Wellington time) | 3.30 p.m. (Wellington time) |
| <b>AUD/USD</b> | AUD/USD exchange rate expressed as USD per AUD 1.00   | Refinitiv Screen AUDFIX        | The day that is two Sydney, New York and London Business Days prior to the first day of the Calculation Period    | 10 a.m. (Sydney time)    | 11 a.m. (Sydney time)       |
| <b>CAD/JPY</b> | CAD/JPY exchange rate expressed as JPY per CAD 1.00 computed as $\text{USDJPYFIXMP=WM} / \text{USDCADFIXMP=WM}$ | Refinitiv Screen WMRPSPOT01    | The day that is two Tokyo, Toronto and London Business Days prior to the first day of the Calculation Period      | 11 a.m. (London time)    | 12 noon (London time)       |
| <b>CAD/USD</b> | CAD/USD exchange rate expressed as CAD per USD 1.00   | Refinitiv Screen USDCADFIXM=WM | The day that is two Toronto, New York and London Business Days prior to the first day of the Calculation Period   | 4 p.m. (London time)     | 5 p.m. (London time)        |

| Currency Pair              | Rate   | Source Page   | MTM Fixing Date   | MTM Fixing Time             | Cut Off Time                |
|----------------------------|--|---|---|-----------------------------|-----------------------------|
| <b>CHF/DKK</b>             | CHF/DKK exchange rate expressed as DKK per CHF 1.00 computed as $CHFFIX=CO / 100$                                  | Refinitiv Screen CHFFIX=CO  | The day that is two Copenhagen Business Days prior to the first day of the Calculation Period   | 3.30 p.m. (Copenhagen time) | 4 p.m. (Copenhagen time)    |
| <b>CHF/SEK</b>             | CHF/SEK exchange rate expressed as SEK per CHF 1.00 computed as $USDSEKFIXM11=WM / USDCHFFIXM11=WM$ rounded to 5dp | Refinitiv Screen WMR11SPOT01  | The day that is two Stockholm, Zurich and London Business Days prior to the first day of the Calculation Period   | 11 a.m. (London time)       | 12 noon (London time)       |
| <b>CNY/USD<sup>1</sup></b> | CNY/USD exchange rate expressed as CNY per USD 1.00  | <a href="http://www.chinamoney.com.cn/english/">http://www.chinamoney.com.cn/english/</a> | The day that is two Beijing, New York and London Business Days prior to the first day of the Calculation Period   | 3 p.m. (Beijing time)       | 4 p.m. (Beijing time)       |
| <b>CNY/USD<sup>2</sup></b> | CNY/USD exchange rate expressed as CNY per USD 1.00  | Refinitiv Screen CNHFIX=  | The day that is two Hong Kong, Beijing, New York, London and each offshore CNY center (specified in the relevant Confirmation) Business Days prior to the first day of the Calculation Period | 11.30 a.m. (Hong Kong time) | 12.30 p.m. (Hong Kong time) |
| <b>CZK/USD</b>             | CZK/USD exchange rate expressed as CZK per USD 1.00  | Refinitiv Screen CNB02  | The day that is two London, New York and Prague Business Days   | 2.15 p.m. (Prague time)     | 3.15 p.m. (Prague time)     |

<sup>1</sup> Applicable for onshore CNY.

<sup>2</sup> Applicable for offshore CNY (where all payments in CNY in respect of the Transaction are made solely by transfer to a CNY bank account maintained at a bank in an offshore CNY center).

| <b>Currency Pair</b> | <b>Rate</b>   | <b>Source Page</b>          | <b>MTM Fixing Date</b>   | <b>MTM Fixing Time</b>      | <b>Cut Off Time</b>      |
|----------------------|---|-----------------------------|--|-----------------------------|--------------------------|
|                      |   |                             | prior to the first day of the Calculation Period   |                             |                          |
| <b>EUR/AUD</b>       | EUR/AUD exchange rate expressed as AUD per EUR 1.00 published on EURAUDFIXMP=WM | Refinitiv Screen WMRPSPOT01 | The day that is two Sydney and London Business Days and two TARGET Settlement Days prior to the first day of the Calculation Period  | 11 a.m. (London time)       | 12 noon (London time)    |
| <b>EUR/CAD</b>       | EUR/CAD exchange rate expressed as CAD per EUR 1.00 published on EURCADFIXMP=WM | Refinitiv Screen WMRPSPOT01 | The day that is two Toronto and London Business Days and two TARGET Settlement Days prior to the first day of the Calculation Period | 11 a.m. (London time)       | 12 noon (London time)    |
| <b>EUR/CHF</b>       | EUR/CHF exchange rate expressed as CHF per EUR 1.00 published on EURCHFFIXMP=WM | Refinitiv Screen WMRPSPOT01 | The day that is two Zurich and London Business Days and two TARGET Settlement Days prior to the first day of the Calculation Period  | 11 a.m. (London time)       | 12 noon (London time)    |
| <b>EUR/CZK</b>       | EUR/CZK exchange rate expressed as CZK per EUR 1.00                             | Refinitiv Screen CNB02      | The day that is two Prague Business Days and two TARGET Settlement Days prior to the first day of the Calculation Period             | 2.15 p.m. (Prague time)     | 3.15 p.m. (Prague time)  |
| <b>EUR/DKK</b>       | EUR/DKK exchange rate expressed as DKK per EUR 1.00 computed as EURFIX=CO / 100 | Refinitiv Screen EURFIX=CO  | The day that is two Copenhagen Business Days prior to the first day of the Calculation Period  | 3.30 p.m. (Copenhagen time) | 4 p.m. (Copenhagen time) |

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|----------------------|--|---|--|--------------------------|--------------------------|
| <b>EUR/JPY</b>       | EUR/JPY exchange rate expressed as JPY per EUR 1.00 published on EURJPYFIXMP=WM  | Refinitiv Screen WMRPSPOT01                               | The day that is two Tokyo and London Business Days and two TARGET Settlement Days prior to the first day of the Calculation Period | 11 a.m. (London time)    | 12 noon (London time)    |
| <b>EUR/NOK</b>       | EUR/NOK exchange rate expressed as NOK per EUR 1.00                              | Refinitiv Screen NIBR Average rate, rounded to 4 decimals | The day that is two Oslo Business Days and two TARGET Settlement Days prior to the first day of the Calculation Period             | 11 a.m. (London time)    | 12 noon (London time)    |
| <b>EUR/PLN</b>       | EUR/PLN exchange rate expressed as PLN per EUR 1.00                              | Refinitiv Screen NBPFIXA                                  | The day that is two Warsaw Business Days and two TARGET Settlement Days prior to the first day of the Calculation Period           | 11.15 a.m. (Warsaw time) | 12.15 p.m. (Warsaw time) |
| <b>EUR/SEK</b>       | EUR/SEK exchange rate expressed as SEK per EUR 1.00 published on EURSEKFIXM11=WM | Refinitiv Screen WMR11SPOT01                              | The day that is two Stockholm Business Days and two TARGET Settlement Days prior to the first day of the Calculation Period        | 11 a.m. (London time)    | 12 noon (London time)    |
| <b>EUR/USD</b>       | EUR/USD exchange rate expressed as USD per EUR 1.00 published on EURUSDFIXMP=WM  | Refinitiv Screen WMRPSPOT01                               | The day that is two London Business Days prior to the first day of the Calculation Period  | 11 a.m. (London time)    | 12 noon (London time)    |
| <b>GBP/EUR</b>       | GBP/EUR exchange rate expressed as EUR per GBP 1.00 published on GBPEURFIXMP=WM  | Refinitiv Screen WMRPSPOT01                               | The day that is two London Business Days and two TARGET Settlement Days prior to the first day of the Calculation Period           | 11 a.m. (London time)    | 12 noon (London time)    |

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|----------------------|--|-----------------------------|--|-----------------------------|-----------------------------|
| <b>GBP/JPY</b>       | GBP/JPY exchange rate expressed as JPY per GBP 1.00 published on GBPJPYFIXMP=WM  | Refinitiv Screen WMRPSPOT01 | The day that is two Tokyo and London Business Days prior to the first day of the Calculation Period                        | 11 a.m. (London time)       | 12 noon (London time)       |
| <b>GBP/NOK</b>       | GBP/NOK exchange rate expressed as NOK per GBP 1.00                              | Refinitiv Screen NOKFIX=    | The day that is two Oslo and London Business Days prior to the first day of the Calculation Period                         | 11 a.m. (London time)       | 12 noon (London time)       |
| <b>GBP/USD</b>       | USD/GBP exchange rate expressed as USD per GBP 1.00 published on GBPU\$DFIXMP=WM | Refinitiv Screen WMRPSPOT01 | The day that is two London Business Days prior to the first day of the Calculation Period                                  | 11 a.m. (London time)       | 12 noon (London time)       |
| <b>HKD/USD</b>       | HKD/USD exchange rate expressed as HKD per USD 1.00                              | Refinitiv Screen HKDFIX     | The day that is two Hong Kong, New York and London Business Days prior to the first day of the Calculation Period          | 11.30 a.m. (Hong Kong time) | 12.30 p.m. (Hong Kong time) |
| <b>HUF/EUR</b>       | HUF/EUR exchange rate expressed as HUF per EUR 1.00                              | Refinitiv Screen HUF E      | The day that is two Budapest Business Days and two TARGET Settlement Days prior to the first day of the Calculation Period | 12 noon (Budapest time)     | 1 p.m. (Budapest time)      |
| <b>HUF/USD</b>       | HUF/USD exchange rate expressed as HUF per USD 1.00                              | Refinitiv Screen HUF E      | The day that is two Budapest, New York and London Business Days prior to the first day of the Calculation Period           | 12 noon (Budapest time)     | 1 p.m. (Budapest time)      |

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|----------------------|---|-------------------------------|--|-------------------------------|-------------------------------|
| <b>IDR/USD</b>       | IDR/USD exchange rate expressed as IDR per USD 1.00 | Refinitiv Screen JISDOR       | The day that is two Jakarta, New York and London Business Days prior to the first day of the Calculation Period      | 11 a.m. (Jakarta time)        | 12 noon (Jakarta time)        |
| <b>ILS/USD</b>       | ILS/USD exchange rate expressed as ILS per USD 1.00 | Refinitiv Screen ILSFIX= Page | The day that is two Tel Aviv, New York and London Business Days prior to the first day of the Calculation Period     | 3.30 p.m. (Tel Aviv time)     | 4.30 p.m. (Tel Aviv time)     |
| <b>INR/USD</b>       | INR/USD exchange rate expressed as INR per USD 1.00 | Refinitiv Screen INRREF=FBIL  | The day that is two Mumbai, New York and London Business Days prior to the first day of the Calculation Period       | 1.30 p.m. (Mumbai time)       | 2.30 p.m. (Mumbai time)       |
| <b>KRW/USD</b>       | KRW/USD exchange rate expressed as KRW per USD 1.00 | Refinitiv Screen KFTC18       | The day that is two Seoul, New York and London Business Days prior to the first day of the Calculation Period        | 3.30 p.m. (Seoul time)        | 4.30 p.m. (Seoul time)        |
| <b>MXN/USD</b>       | MXN/USD exchange rate expressed as MXN per USD 1.00 | Refinitiv Screen USDMXNFIK=   | The day that is two Mexico and New York Business Days prior to the first day of the Calculation Period               | 12.15 p.m. (Mexico time)      | 1.15 p.m. (Mexico time)       |
| <b>MYR/USD</b>       | MYR/USD exchange rate expressed as MYR per USD 1.00 | Refinitiv Screen MYRFIX2      | The day that is two Kuala Lumpur, New York and London Business Days prior to the first day of the Calculation Period | 3.30 p.m. (Kuala Lumpur time) | 4.30 p.m. (Kuala Lumpur time) |

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|----------------------|---|--|---|--------------------------|-----------------------------|
| <b>NOK/USD</b>       | NOK/USD exchange rate expressed as NOK per USD 1.00 | Refinitiv Screen NIBR<br>Average rate, rounded to 4 decimals | The day that is two Oslo Business Days prior to the first day of the Calculation Period   | 12 noon (Oslo time)      | 1 p.m. (Oslo time)          |
| <b>NZD/EUR</b>       | NZD/EUR exchange rate expressed as NZD per EUR 1.00 | Refinitiv Screen NZTW  | The day that is two Auckland and Wellington Business Days and two TARGET Settlement Days prior to the first day of the Calculation Period | 2 p.m. (Wellington time) | 3.30 p.m. (Wellington time) |
| <b>NZD/GBP</b>       | NZD/GBP exchange rate expressed as NZD per GBP 1.00 | Refinitiv Screen NZTW  | The day that is two London, Auckland and Wellington Business Day prior to the first day of the Calculation Period                         | 2 p.m. (Wellington time) | 3.30 p.m. (Wellington time) |
| <b>NZD/USD</b>       | USD/NZD exchange rate expressed as USD per NZD 1.00 | Refinitiv Screen NZTW  | The day that is two London, New York, Auckland and Wellington Business Days prior to the first day of the Calculation Period              | 2 p.m. (Wellington time) | 3.30 p.m. (Wellington time) |
| <b>PHP/USD</b>       | PHP/USD exchange rate expressed as PHP per USD 1.00 | Refinitiv Screen PDSPESO                                     | The day that is one Manila, New York and London Business Days prior to the first day of the Calculation Period                            | 11.30 a.m. (Manila time) | 12.30 p.m. (Manila time)    |
| <b>PLN/CHF</b>       | PLN/CHF exchange rate expressed as PLN per CHF 1.00 | Refinitiv Screen NBPFIXA                                     | The day that is two Zurich and Warsaw Business Days prior to the first day of the Calculation Period                                      | 11.15 a.m. (Warsaw time) | 12.15 p.m. (Warsaw time)    |

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|----------------------|--|---|---|-----------------------------|-----------------------------|
| <b>PLN/USD</b>       | PLN/USD exchange rate expressed as PLN per USD 1.00                              | Refinitiv Screen NBPFIXA  | The day that is two London, New York and Warsaw Business Days prior to the first day of the Calculation Period    | 11.15 a.m. (Warsaw time)    | 12.15 p.m. (Warsaw time)    |
| <b>RUB/USD</b>       | RUB/USD exchange rate expressed as RUB per USD 1.00                              | <a href="http://moex.com/en/fixing/">http://moex.com/en/fixing/</a> | The day that is One Moscow Business Day prior to the first day of the Calculation Period                          | 12.35 p.m. (Moscow time)    | 1.35 p.m. (Moscow time)     |
| <b>SEK/USD</b>       | SEK/USD exchange rate expressed as SEK per USD 1.00 published on USDSEKFIXM11=WM | Refinitiv Screen WMR11SPOT01  | The day that is two Stockholm Business Days prior to the first day of the Calculation Period                      | 11 a.m. (London time)       | 12 noon (London time)       |
| <b>SGD/USD</b>       | SGD/USD exchange rate expressed as SGD per USD 1.00                              | ABSFIX01  | The day that is two Singapore, New York and London Business Days prior to the first day of the Calculation Period | 11.30 a.m. (Singapore time) | 12.30 p.m. (Singapore time) |
| <b>THB/USD</b>       | THB/USD exchange rate expressed as THB per USD 1.00                              | Refinitiv Screen THBFIX   | The day that is two Thailand, New York and London Business Days prior to the first day of the Calculation Period  | 3.30 p.m. (Bangkok time)    | 4.30 p.m. (Bangkok time)    |
| <b>TWD/USD</b>       | TWD/USD exchange rate expressed as TWD per USD 1.00                              | Refinitiv Screen TAFX1  | The day that is two Taipei, New York and London Business Days prior to the first day of the Calculation Period    | 11 a.m. (Taipei time)       | 12 noon (Taipei time)       |



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|----------------------|---|--------------------------------|---|-----------------------------|--------------------------|
| <b>USD/CHF</b>       | CHF/USD exchange rate expressed as CHF per USD 1.00 published on USDCHFFIXMP=WM | Refinitiv Screen WMRPSPOT01    | The day that is two London Business Days prior to the first day of the Calculation Period   | 11 a.m. (London time)       | 12 noon (London time)    |
| <b>USD/DKK</b>       | USD/DKK exchange rate expressed as DKK per USD 1.00 computed as USDFIX=CO / 100 | Refinitiv Screen USDFIX=CO     | The day that is two Copenhagen Business Days prior to the first day of the Calculation Period   | 3.30 p.m. (Copenhagen time) | 4 p.m. (Copenhagen time) |
| <b>USD/JPY</b>       | USD/JPY exchange rate expressed as JPY per USD 1.00 published on USDJPYFIXMP=WM | Refinitiv Screen WMRPSPOT01    | The day that is two London, New York and Tokyo Business Days prior to the first day of the Calculation Period                                   | 11 a.m. (London time)       | 12 noon (London time)    |
| <b>USD/TRY</b>       | USD/TRY exchange rate expressed as TRY per USD 1.00                             | Refinitiv Screen USDTRYFIXM=WM | The day that is two Istanbul, London and New York Business Days and two Target Settlement Days prior to the first day of the Calculation period | 4 p.m. (London time)        | 5 p.m. (London time)     |
| <b>ZAR/USD</b>       | ZAR/USD exchange rate expressed as ZAR per USD 1.00                             | Refinitiv ICAPZAR              | The day that is two London, Johannesburg and New York Business Days prior to the first day of the Calculation Period                            | 10 a.m. (London time)       | 11 a.m. (London time)    |