

Annex

AS IS					Statutory Replacement									
Standard Cases	Tenor	Rate Type	Fixing Frequency	Payment Frequency		Tenor	New Index Description	Compounded Rate	Fixing Frequency	Payment Frequency	Spread Adjustment (ISDA)	Spread Adjustment Bloomberg Ticker	Spread Adjustme nt Value	Zero Floor Option
	CHF LIBOR 1M	Single Value / Average	1M	1M	→	LAST RESET 1M	1M SARON	SARON 1 month Compound Rate (SAR1MC) ISIN CH0477123886	1M	1M	1M	SSF0001M Index	-0.0571	Index + Spread Adj
	CHF LIBOR 3M	Single Value / Average	3M	3M	→	LAST RESET 3M	3M SARON	SARON 3 months Compound Rate (SAR3MC) ISIN CH0477123902	3M	3M	3M	SSF0003M Index	0.0031	Index + Spread Adj
	CHF LIBOR 6M	Single Value / Average	6M	6M	→	LAST RESET 3M	3M SARON	SARON 3 months Compound Rate (SAR3MC) ISIN CH0477123902	3M (Conforming Change)	3M (Conforming Change)	6M	SSF0006M Index	0.0741	Index + Spread Adj
	CHF LIBOR 12M	Single Value / Average	12M	12M	→	LAST RESET 3M	3M SARON	SARON 3 months Compound Rate (SAR3MC) ISIN CH0477123902	3M (Conforming Change)	3M (Conforming Change)	12M	SSF0012M Index	0.2048	Index + Spread Adj
Non Standard Cases	CHF LIBOR 3M	Single Value / Average	3M	1M	→	LAST RESET 3M	3M SARON	SARON 3 months Compound Rate (SAR3MC) ISIN CH0477123902	3M	1M	3M	SSF0003M Index	0.0031	Index + Spread Adj
	CHF LIBOR 6M	Single Value / Average	6M	1M	→	LAST RESET 3M	3M SARON	SARON 3 months Compound Rate (SAR3MC) ISIN CH0477123902	3M (Conforming Change)	1M	6M	SSF0006M Index	0.0741	Index + Spread Adj
	CHF LIBOR 12M	Single Value / Average	12M	1M	→	LAST RESET 3M	3M SARON	SARON 3 months Compound Rate (SAR3MC) ISIN CH0477123902	3M (Conforming Change)	1M	12M	SSF0012M Index	0.2048	Index + Spread Adj