

# ISDA<sup>®</sup>

Safe,  
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Markets

# Guide to ISDA Publications

International Swaps and Derivatives Association, Inc.  
[www.isda.org](http://www.isda.org)

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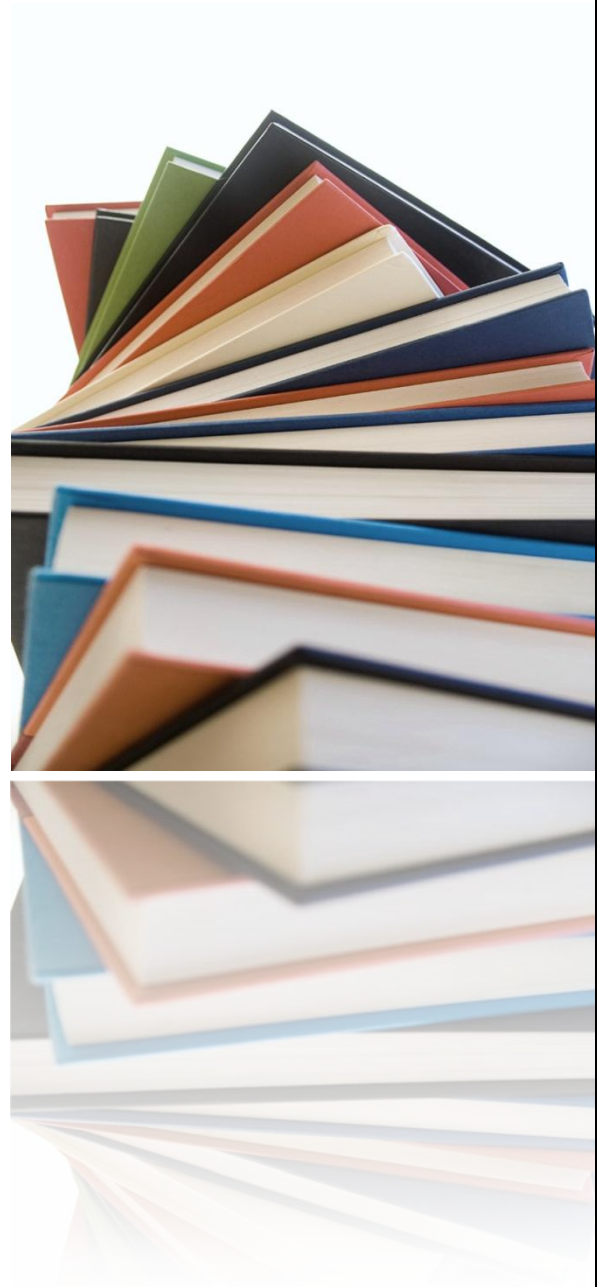
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### **2014 ISDA Korean Law Credit Support Annex (Bilateral Form - Loan and Pledge)**

The 2014 ISDA Korean Law Credit Support Annex (Bilateral Form - Loan and Pledge) was prepared for use in documenting bilateral security and other credit support arrangements between counterparties for transactions documented under an ISDA Master Agreement for which the parties intend to use two different methods (pledge and lending) of providing Korean collateral between counterparties to transactions documented under a 1992 ISDA Master Agreement or 2002 ISDA Master Agreement.

### **2014 ISDA CREDIT DERIVATIVES DEFINITIONS**

The 2014 ISDA Credit Derivatives Definitions (the "2014 Definitions") are intended for use in confirmations of individual transactions governed by agreements such as the 2002 ISDA Master Agreement or the 1992 ISDA Master Agreements published by ISDA. The 2014 Definitions update the 2003 ISDA Credit Derivatives Definitions and offer the basic framework for the documentation of privately negotiated credit derivative transactions. The Definitions are an update of the 2003 ISDA Credit Derivatives Definitions as supplemented by the 2009 ISDA Credit Derivatives Determinations Committees, Auction Settlement and Restructuring Supplement to the 2003 ISDA Credit Derivatives Definitions, published by ISDA on July 14, 2009.

### **ISDA 2013 STANDARD CREDIT SUPPORT ANNEX (SECURITY INTEREST - NEW YORK LAW)**

The 2013 Standard ISDA Credit Support Annex allows parties to establish bilateral mark-to-market security arrangements that create a homogeneous valuation framework, reducing current barriers to novation and valuation disputes. This alternative to the 1994 ISDA Credit Support Annex seeks to standardize market practice regarding embedded optionality in current Credit Support Annexes, promote the adoption of overnight index swap discounting for derivatives, and align the mechanics and economics of collateralization between the bilateral and cleared OTC derivative markets. This document serves as an Annex to the Schedule to the ISDA Master Agreement and is designed for use in transactions subject to New York law.

### **ISDA 2013 STANDARD CREDIT SUPPORT ANNEX (TRANSFER - ENGLISH LAW)**

The English Standard Credit Support Annex allows parties to establish bilateral mark-to-market arrangements under English law relying on transfer of title to collateral in the form of securities and/or cash and, in the event of default, inclusion of collateral values within the close-out netting provided by Section 6 of the ISDA Master Agreement. The English Standard Credit Support Annex does not create a security interest, but instead relies on netting for its effectiveness. This alternative to the 1995 ISDA Credit Support Annex (Transfer - English Law) further seeks to standardize market practice regarding embedded optionality in current Credit Support Annexes, promote the adoption of overnight index swap discounting for derivatives, and align the mechanics and economics of collateralization between the bilateral and cleared OTC derivative markets. This document, like the New York Credit Support Annex, is an Annex to the Schedule to the ISDA Master Agreement.

### **2011 ISDA EQUITY DERIVATIVES DEFINITIONS AND APPENDIX**

The Definitions include a Main Book and an Appendix, and are structured to allow for periodic updating. The Main Book contains the core definitions and provides a menu of provisions that can be combined to create different transactions. The Appendix to the Main Book contains tables

setting out possible elections, consequences and fallbacks. The Definitions are part of a new process and structure for documenting equity derivatives that will be implemented incrementally, initially via transaction matrices. In contrast to the 2002 ISDA Equity Derivatives Definitions, which were based upon a standard confirmation template for each of the three major transaction types (Swaps, Options, and Forwards), the 2011 Definitions confirmation structure is based upon a universal framework which is designed to support a unique set of core definitions. Each transaction is a combination of unique terms, built on the same framework and may be documented, matched, and analyzed electronically.

#### **Russian Translations of 2002 ISDA Master Agreement (For Educational Purposes Only)**

This translation of the 2002 ISDA Master Agreement to Russian has been prepared for educational purposes only. Parties should execute only the English language version of the ISDA Master Agreement.

#### **Russian Translations of 1992 ISDA Master Agreement (For Educational Purposes Only)**

This translation of the 1992 ISDA Master Agreement to Russian has been prepared for educational purposes only. Parties should execute only the English language version of the ISDA Master Agreement.

#### **FRENCH TRANSLATION OF 2002 ISDA MASTER AGREEMENT (FOR EDUCATIONAL PURPOSES ONLY)**

This translation of the 2002 ISDA Master Agreement to French has been prepared for educational purposes only. Parties should execute only the English language version of the ISDA Master Agreement.

#### **VIETNAMESE TRANSLATION OF 2002 ISDA MASTER AGREEMENT (FOR EDUCATIONAL PURPOSES ONLY)**

This translation of the 2002 ISDA Master Agreement to Vietnamese has been prepared for educational purposes only. Parties should execute only the English language version of the ISDA Master Agreement.

#### **JAPANESE TRANSLATION OF THE 1995 ISDA CREDIT SUPPORT ANNEX (TRANSFER — ENGLISH LAW)**

This translation of the 1995 ISDA Credit Support Annex (Transfer — English Law) to Japanese has been prepared for educational purposes only.

#### **JAPANESE TRANSLATION OF THE 2008 ISDA CREDIT SUPPORT ANNEX (LOAN/JAPANESE PLEDGE)**

This translation of the 2008 ISDA Credit Support Annex (Loan/Japanese Pledge) to Japanese has been prepared for educational purposes only.

#### **ISDA/IIFM TAHAWWUT MASTER AGREEMENT**

The ISDA/IIFM Tahawwut Master Agreement is a global master agreement for transactions in Islamic derivatives. The document provides the first standard contract document for cross-border transactions in Shariah-compliant derivatives. Like the ISDA 2002 Master Agreement on which it is based, the ISDA/IIFM Tahawwut Master Agreement is a multiproduct framework agreement. The document has been drafted with a view to documenting commodity murabaha-based Islamic profit-rate and currency swaps. Confirmation templates will be produced in due course

**COMPLETE DOCUMENTATION PACKAGE**  
**AVAILABLE IN HARD COPY ONLY**

Hard Copy Prices	
Member	Non-Member
\$2500.00	\$5000.00

ISDA is pleased to offer a complete documentation package containing one of each of the following ISDA publications:

1. 2014 ISDA Credit Derivatives Definitions (#178)
2. 2013 Standard Credit Support Annex (Security Interest - New York Law) (#176)
3. 2013 Standard Credit Support Annex (Transfer - English Law) (#177)
4. 2011 ISDA Equity Derivatives Definitions and Appendix (#175)
5. 2007 ISDA Property Derivative Definitions (#171)
6. ISDA Index of Terms (#170)
7. 2006 ISDA Definitions (#169)
8. 2006 ISDA Fund Derivatives Definitions (#165)
9. 2005 ISDA Commodity Definitions and User's Guide to the 2005 ISDA Commodity Definitions (#164)
10. Users Guide to the 2005 ISDA Commodity Definitions (#164-UG)
11. User's Guide to FpML 5 – 2012 Edition (#174)
12. ISDA/IIFM Tahawwut Master Agreement (#158T)
13. User's Guide to the 2002 ISDA Master Agreement (#161)
14. 2002 ISDA Master Agreement (Multicurrency-Cross Border) (#158)
15. User's Guide to the 1992 ISDA Master Agreement (#114)
16. 1992 ISDA Master Agreement (Local Currency – Single Jurisdiction) (#111)
17. 1992 ISDA Master Agreement (Mulicurrency – Cross Border) (#110)
18. 1992 US Municipal Counterparty Definitions, Confirmation and Schedule (#113)
19. 2001 ISDA Margin Provisions (#154)
20. User's Guide to the 2001 ISDA Margin Provisions (#155)
21. 1995 ISDA Credit Support Annex (Transfer – English Law) (#122)
22. 1995 ISDA Credit Support Deed (Security Interest – English Law) (#123)
23. 1995 ISDA Credit Support Annex (Security Interest – Japanese Law) (#126)
24. 1994 ISDA Credit Support Annex (Security Interest – New York Law) (#118)
25. User's Guide to the ISDA Credit Support Documents Under English Law (#133)
26. User's Guide to the 1995 Credit Support Annex (Security Interest – Japanese Law) (#128)
27. User's Guide to the 1994 ISDA Credit Support Annex (#120)
28. 2003 ISDA Credit Derivatives Definitions (#160)
29. Confirmation of OTC Credit Swap Transaction – Single Reference Entity – Non-Sovereign (#105)
30. User's Guide to the 2002 ISDA Equity Derivatives Definitions (#162)
31. 2002 ISDA Equity Derivatives Definitions (#159)
32. 1994 ISDA Equity Option Definitions (#121)
33. 1994 Confirmation of OTC Single Share Option Transaction (Physical Settlement) (#119)
34. 1992 Confirmation for OTC Equity Index Option Transaction (#109)
35. 1998 FX and Currency Option Definitions (#138)
36. User's Guide to the 1998 FX and Currency Option Definitions (#127)
37. 1997 ISDA Government Bond Option Definitions (#132)
38. 1993 Confirmation of OTC Bond Transaction (#115)
39. 2000 ISDA Definitions (#147)
40. Annex to the 2000 ISDA Definitions (#148)
41. EMU Guidebook (#117)
42. 1995 Standard Terms and Conditions for Escrow Float Transactions (#125)

- ISDA has translated some documentation into other languages and these translations are available for purchase on our website at <http://www.isda.org/publications/pubguide.aspx> and are not included in the complete documentation package.

## MULTIPLE HARD COPY DISCOUNT

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## COPYRIGHT INFORMATION

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## ONLINE LIBRARY OF INTERACTIVE ISDA DOCUMENTATION

Available exclusively to ISDA members by subscription, **The Online Library of Interactive ISDA Documentation** is the quickest, easiest and most cost-effective way to obtain and access all key documents ever published by the Association.

The Library includes over 65 ISDA documents: Master Agreements, Amendments, Credit Support Annexes, Definitions and User's Guides.

By enabling quick navigation within & between documents, the Library significantly reduces the amount of time spent on research.

The Library also reduces the amount of money spent by your institution annually on ISDA documentation by providing all subscribing member employees worldwide with immediate access to the complete range of ISDA documents.

Plus, as a subscriber, you’ll have immediate access to all new and updated ISDA documents.

Members can find out more about the Online Library by contacting ISDA’s Marketing Department at [customercare@isda.org](mailto:customercare@isda.org) or by call (212) 901-6018.

**2002 ISDA Master Agreement (Multicurrency-Cross Border)**

Publication # 158

This Agreement updates the 1992 ISDA Master Agreements and is used to document transactions between parties in different jurisdictions and/or transactions involving different currencies. The Agreement adds several new provisions, including: a new measure of damages provision, Close-out Amount, which replaces Market Quotation and Loss in the 1992 ISDA Master Agreements; a set-off provision in Section 6(f); Force Majeure Termination Event in Section 5(b)(ii); and consolidated interest and compensation provisions in Section 9. In addition, several provisions are amended, including a shortening of grace periods associated with some of the Events of Default in Section 5(a).

**Hard Copy /  
Electronic Copy Prices**

Member	\$30.00
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**User's Guide to the 2002 ISDA Master Agreement (Multicurrency-Cross Border)**

Publication # 161

The User's Guide to the 2002 ISDA Master Agreements is designed to assist in the understanding and use of the 2002 ISDA Master Agreement, definitional booklets and forms of confirmation. This publication provides a detailed, section by section review of the provisions featured in the 2002 Master Agreement and how those provisions differ from those published in the 1992 Agreements. A comprehensive analysis of the 2002 ISDA Master Agreement's tax provisions is also offered, as well as a discussion of FpML, among other items.

**Hard Copy /  
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Member	\$175.00
Non-Member	\$350.00

**ISDA/IIFM Tahawwut Master Agreement**

Publication # 158T

The ISDA/IIFM Tahawwut Master Agreement is a global master agreement for transactions in Islamic derivatives. The document provides the first standard contract document for cross-border transactions in Shariah-compliant derivatives. Like the ISDA 2002 Master Agreement on which it is based, the ISDA/IIFM Tahawwut Master Agreement is a multiproduct framework agreement. The document has been drafted with a view to documenting commodity murabaha-based Islamic profit-rate and currency swaps. Confirmation templates will be produced in due course.

**Hard Copy /  
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**1992 ISDA Master Agreement (Local Currency - Single Jurisdiction)**

Publication #111

This Agreement is used to document transactions between parties located in the same jurisdiction and transactions involving one currency. The Agreement is designed, among other things, to facilitate cross-product netting and may be used to document a wide variety of derivatives transactions. The 1992 Agreements were prepared to accommodate transactions that could be documented under the 1987 Agreements with their 1989 and 1990 Addenda. ISDA also prepared a User's Guide to assist in the understanding and use of this document.

**Hard Copy /  
Electronic Copy Prices**

Member	\$75.00
Non-Member	\$150.00

**1992 ISDA Master Agreement (Multicurrency - Cross Border)**

Publication #110

This Agreement is used to document transactions between parties located in different jurisdictions and/or transactions involving different currencies. The Agreement is designed, among other things, to facilitate cross-product netting and may be used to document a variety of derivative transactions. The 1992 Agreements were prepared to accommodate transactions that could be documented under the 1987 Agreements with their 1989 and 1990 Addenda. ISDA also prepared a User's Guide to assist in the understanding and use of this document.

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Electronic Copy Prices**

Member	\$75.00
Non-Member	\$150.00

**User's Guide to the 1992 ISDA Master Agreements**

Publication #114

The User's Guide to the 1992 ISDA Master Agreements is designed to assist in the understanding and use of the 1992 ISDA Master Agreements, definitional booklets and forms of confirmation. This publication provides a detailed, section by section review of the provisions featured in the 1992 Master Agreements and how those provisions differ from those published in the 1987 Agreements, as well as tax matters, issues relating to set-off and new technologies.

**Hard (Unbound) Copy /  
Electronic Copy Prices**

Member	\$175.00
Non-Member	\$350.00

**TRANSLATIONS OF MASTER AGREEMENT RELATED DOCUMENTATION**

**Russian Translations of 2002 ISDA Master Agreement (For Educational Purposes Only)**

Publication # 158 RT

This translation of the 2002 ISDA Master Agreement to Russian has been prepared for educational purposes only. Parties should execute only the English language version of the ISDA Master Agreement

**Hard Copy /  
Electronic Copy Prices**

Member	\$75.00
Non-Member	\$150.00

**Russian Translations of 1992 ISDA Master Agreement (For Educational Purposes Only)**

Publication # 110 RT

This translation of the 1992 ISDA Master Agreement to Russian has been prepared for educational purposes only. Parties should execute only the English language version of the ISDA Master Agreement.

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Electronic Copy Prices**

Member	\$75.00
Non-Member	\$150.00

**Brazilian Portuguese Translation of 2002 ISDA Master Agreement (Multicurrency - Cross Border) (For Educational Purposes Only)**

Publication # 158 PT

This translation of the 2002 ISDA Master Agreement to Brazilian Portuguese has been prepared for educational purposes only. Parties should execute only the English language version of the ISDA Master Agreement.

**Hard Copy /  
Electronic Copy Prices**

Member	\$75.00
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**Brazilian Portuguese of 1992 ISDA Master Agreement (Multicurrency - Cross Border) (For Educational Purposes Only)**

Publication # 110 PT

This translation of the 1992 ISDA Master Agreement (Multicurrency - Cross Border) to Brazilian Portuguese has been prepared for educational purposes only. Parties should execute only the English language version of the ISDA Master Agreement.

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Electronic Copy Prices**

Member	\$75.00
Non-Member	\$150.00

**Simplified Chinese Character Translation of the User's Guide to the ISDA® Master Agreements**

Publication # 130

This translations in simplified Chinese is intended to assist in the understanding and use of the 1992 ISDA Master Agreements, definitional booklets and forms of confirmation. These publications provide a review of the provisions featured in the 1992 Master Agreement and how they differ from those published in the 1987 Agreements, as well as tax matters, issues relating to setoff and new technologies

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Member	\$100.00
Non-Member	\$200.00

**Traditional Chinese Character Translation of the User's Guide to the ISDA® Master Agreements**

Publication # 129 GT

These translations of the User's Guide to the 1992 ISDA Master Agreements in traditional Chinese is intended to assist in the understanding and use of the 1992 ISDA Master Agreements, definitional booklets and forms of confirmation. These publications provide a review of the provisions featured in the 1992 Master Agreement and how they differ from those published in the 1987 Agreements, as well as tax matters, issues relating to setoff and new technologies.

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Member	\$100.00
Non-Member	\$200.00

**French Translation of 2002 ISDA Master Agreement (For Educational Purposes Only)**

Publication # 158 FT

This translation of the 2002 ISDA Master Agreement to French has been prepared for educational purposes only. Parties should execute only the English language version of the ISDA Master Agreement..

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Member	\$75.00
Non-Member	\$150.00

**Greek Translation of 2002 ISDA Master Agreement (For Educational Purposes Only)**

Publication # 158 GT

This translation of the 2002 ISDA Master Agreement to Greek has been prepared for educational purposes only. Parties should execute only the

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English language version of the ISDA Master Agreement.

Member	\$75.00
Non-Member	\$150.00

**Indonesian Translation of 2002 ISDA Master Agreement (For Educational Purposes Only)**

Publication # 158 P

This translation of the 2002 ISDA Master Agreement to Bahasa Indonesian has been prepared for educational purposes only. Parties should execute only the English language version of the ISDA Master Agreement.

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Member	\$75.00
Non-Member	\$150.00

**Spanish Translation of 1992 ISDA Master Agreement (Multicurrency - Cross Border) (For Educational Purposes Only)**

Publication # 110 ST

This translation of the 1992 ISDA Master Agreement (Multicurrency - Cross Border) to Spanish has been prepared for educational purposes only. Parties should execute only the English language version of the ISDA Master Agreement.

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Member	\$75.00
Non-Member	\$150.00

**Vietnamese Translation of 1992 ISDA Master Agreement (Multicurrency - Cross Border) (For Educational Purposes Only)**

This translation of the 1992 ISDA Master Agreement (Multicurrency - Cross Border) to Vietnamese has been prepared for educational purposes only. Parties should execute only the English language version of the ISDA Master Agreement.

**Electronic Copy Price**

Member	\$75.00
Non-Member	\$150.00

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**1992 US Municipal Counterparty Definitions, Confirmation and Schedule**

Publication # 113

These Definitions are designed to facilitate the documentation of interest rate swap transactions with US municipal counterparties. Sample forms of confirmations are included. This document is sold with the US Municipal Counterparty Schedule.

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Member	\$30.00
Non-Member	\$60.00

### 1990 Addenda to ISDA Schedules for Options and Commentary

Publication # 108

This Addenda enables swap counterparties to include option transactions under the 1987 Agreements. A Commentary on the use of the Addenda is included. The necessary provisions for documenting these transactions are included in the 1992 Agreements and 1991 ISDA Definitions (except those provisions noted in the 1992 User's Guide to the Master Agreements).

#### Hard (*Unbound*) Copy / Electronic Copy Prices

Member	\$5.00
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### 1989 Addenda to ISDA Schedules for Interest Rate Caps, Collars and Floors and Commentary

Publication # 107

This Addenda enables swap counterparties to include caps, collars and floors and similar products under the 1987 Agreements. A Commentary on the use of the Addenda is included. The necessary provisions for documenting these transactions are included in the 1992 Agreements and 1991 ISDA Definitions (except those provisions noted in the 1992 User's Guide to the Master Agreements).

#### Hard (*Unbound*) Copy / Electronic Copy Prices

Member	\$5.00
Non-Member	\$10.00

### 1987 ISDA Interest Rate and Currency Exchange Agreement

Publication # 103

This Agreement is used to document currency swaps and interest rate swaps in fifteen currencies (including US dollars). The Agreement does not incorporate the 1986 Code, but contains substantially identical provisions. The 1991 Definitions were developed for use with this Agreement.

#### Hard (*Unbound*) Copy / Electronic Copy Prices

Member	\$7.00
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### 1987 ISDA Interest Rate Swap Agreement

Publication # 102

This Agreement is used to document US dollar-denominated interest rate swaps. It is intended for use with the 1986 Code and incorporates the Code by reference. The 1992 ISDA Master Agreements were prepared to accommodate transactions that could be documented under the 1987 Agreements with their 1989 and 1990 Addenda, as well as other types of OTC derivatives.

#### Hard (*Unbound*) Copy / Electronic Copy Prices

Member	\$7.00
Non-Member	\$15.00

### 1987 ISDA User's Guide to the Standard Form Agreements

Publication # 104

The 1987 ISDA User's Guide to the Standard Form Agreements describes how the 1987 Agreements can be used to document interest rate swaps, currency swaps and cross-currency interest rate swaps. The User's Guide provides an overview of how to use the two forms, which differ principally in the type of transactions to which each is suited. The User's Guide also contains a section by section description of the provisions contained in the Agreements. The User's Guide highlights items parties must complete, optional provisions and the use of the 1986 Code and 1987 Interest Rate and Currency Exchange Definitions in conjunction with the 1987 Agreements

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Member	\$7.00
Non-Member	\$15.00

### 1986 Code of Standard Wording, Assumptions, and Provisions for Swaps

Publication # 101

This Code represents ISDA's initial effort to standardize and simplify documentation for US dollar-denominated interest rate swaps. The Code covers subjects as diverse as compounding of floating amounts, default and termination events, standard representations, covenants and cross-border and tax-related matters.

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Non-Member	\$15.00

## ISDA CREDIT SUPPORT DOCUMENTATION, USER'S GUIDES AND GUIDELINES

### 2014 ISDA Korean Law Credit Support Annex (Bilateral Form - Loan and Pledge)

Publication # 118K

The 2014 ISDA Korean Law Credit Support Annex (Bilateral Form - Loan and Pledge) was prepared for use in documenting bilateral security and other credit support arrangements between counterparties for transactions documented under an ISDA Master Agreement for which the parties intend to use two different methods (pledge and lending) of providing Korean collateral between counterparties to transactions documented under a 1992 ISDA Master Agreement or 2002 ISDA Master Agreement.

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### User's Guide to the 2014 ISDA Korean Law Credit Support Annex (Bilateral Form - Loan and Pledge)

Publication # 118KUG

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The User's Guide to the 2014 ISDA Korean Law Credit Support Annex (Bilateral Form - Loan and Pledge) is designed to set out the position under Korean law at the date of publication of this Guide and parties should consult with their legal advisors when considering entering into the Korean law Credit Support Annex (the "Annex").

Member	\$100.00
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**2001 ISDA Margin Provisions**

Publication # 154

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The 2001 ISDA Margin Provisions offer a single document in which parties can select jurisdiction-specific provisions to apply to their margin arrangements, including New York law, English law and Japanese law. The Margin Provisions have common operational provisions and incorporate a plain English approach. In addition, more streamlined timing and dispute resolution procedures are offered. A new supplement is available, as well as forms of notices.

Member	\$75.00
Non-Member	\$150.00

**User's Guide to the 2001 ISDA Margin Provisions**

Publication # 155

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The User's Guide to the 2001 ISDA Margin Provisions provides background information and section by section analysis of the 2001 ISDA Margin Provisions. The User's Guide also has several useful Appendices, with forms of notices, sample calculations of Delivery Amounts and Return Amounts and comparative tables illustrating differences between the 2001 ISDA Margin Provisions and the 1994 and 1995 ISDA Credit Support Annexes under New York and English law provided.

Member	\$75.00
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**2013 Standard Credit Support Annex (Security Interest - New York Law)**

Publication # 176

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The English Credit Support Annex allows parties to establish bilateral mark-to-market arrangements under English law relying on transfer of title to collateral in the form of securities and/or cash and, in the event of default, inclusion of collateral values within the close-out netting provided by Section 6 of the ISDA Master Agreement. The English Credit Support Annex does not create a security interest, but instead relies on netting for its effectiveness. Like the New York Credit Support Annex, it is an Annex

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to the Schedule to the ISDA Master Agreement

**2013 Standard Credit Support Annex (Transfer - English Law)**

Publication # 177

The English Credit Support Annex allows parties to establish bilateral mark-to-market arrangements under English law relying on transfer of title to collateral in the form of securities and/or cash and, in the event of default, inclusion of collateral values within the close-out netting provided by Section 6 of the ISDA Master Agreement. The English Credit Support Annex does not create a security interest, but instead relies on netting for its effectiveness. Like the New York Credit Support Annex, it is an Annex to the Schedule to the ISDA Master Agreement

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**1995 ISDA Credit Support Annex (Transfer - English Law)**

Publication # 122

The English Credit Support Annex allows parties to establish bilateral mark-to-market arrangements under English law relying on transfer of title to collateral in the form of securities and/or cash and, in the event of default, inclusion of collateral values within the close-out netting provided by Section 6 of the ISDA Master Agreement. The English Credit Support Annex does not create a security interest, but instead relies on netting for its effectiveness. Like the New York Credit Support Annex, it is an Annex to the Schedule to the ISDA Master Agreement

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**Japanese translation of the 1995 ISDA Credit Support Annex  
(Transfer — English Law)**

Publication # 122DJT

This translation of the 1995 ISDA Credit Support Annex (Transfer — English Law) to Japanese has been prepared for educational purposes only.

**Electronic Copy Price**

Member	\$50.00
Non-Member	\$100.00



**1995 ISDA Credit Support Deed (Security Interest - English Law)**

Publication # 123

The 1995 ISDA Credit Support Deed allows parties to establish bilateral mark-to-market collateral arrangements under English law relying on the creation of a formal security interest in collateral in the form of securities and/or cash. It is a stand-alone document (not an Annex to the Schedule), but is otherwise comparable to the 1994 ISDA Credit Support Annex for use with ISDA Master Agreements subject to New York law (which also relies on the creation of a formal security interest in the collateral).

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Member	\$50.00
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**1995 ISDA Credit Support Annex (Security Interest - Japanese Law)**

Publication # 126

The 1995 ISDA Credit Support Annex was prepared for use in documenting bilateral security and other credit support arrangements between counterparties for transactions documented under an ISDA Master Agreement for which the parties intend to use assets located in Japan as credit support. This Annex assumes that Japanese law will govern questions of perfection and priorities relating to posted collateral and is designed to provide documentation for parties wishing to minimize exposure to counterparties through collateral arrangements in respect of cash, deposit accounts, Japanese government bonds or other marketable securities situated in Japan. The structure and wording of this Annex were designed to conform to the 1994 ISDA Credit Support Annex in order to facilitate its use by those familiar with that Annex. Therefore, parties should generally refer to the User's Guide to the 1994 ISDA Credit Support Annex. The User's Guide to the Japanese Law Annex discusses the differences between the 1994 ISDA Credit Support Annex and the 1995 ISDA Japanese Annex

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**Japanese translation of the 2008 ISDA Credit Support Annex  
(Loan/Japanese Pledge)**

Publication # 173DJT

This translation of the 2008 ISDA Credit Support Annex (Loan/Japanese Pledge) to Japanese has been prepared for educational purposes only.

**Electronic Copy Price**

Member	\$75.00
Non-Member	\$150.00

### 1994 ISDA Credit Support Annex (Security Interest - New York Law)

Publication # 118

The 1994 ISDA Credit Support Annex allows parties to establish bilateral mark-to-market security arrangements. This document serves as an Annex to the Schedule to the ISDA Master Agreement and is designed for use in transactions subject to New York law.

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Member	\$50.00
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### User's Guide to the ISDA Credit Support Documents Under English Law

Publication # 133

The User's Guide to the ISDA Credit Support Documents Under English Law is designed to explain the ISDA Credit Support Deed (Security Interest - English Law) and the ISDA Credit Support Annex (Transfer - English Law) and to highlight the principal differences between each of those documents. An additional section comparing each of these documents to the New York Credit Support Annex has also been included for the benefit of those already familiar with the New York Credit Support Annex.

#### Hard Copy / Electronic Copy Prices

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### User's Guide to the 1995 ISDA Credit Support Annex (Security Interest - Japanese Law)

Publication # 128

The User's Guide to the 1995 ISDA Credit Support Annex (Security Interest – Japanese Law) discusses the differences between the 1994 ISDA Credit Support Annex (subject to New York Law) and the 1995 Japanese Law Credit Support Annex. The structure and wording of the 1995 Japanese Law Annex were designed to conform to the 1994 ISDA Credit Support Annex (subject to New York Law) in order to facilitate its use by those familiar with the 1994 Annex. Therefore, parties should generally refer to the User's Guide to the New York Credit Support Annex.

#### Hard (Unbound) Copy / Electronic Copy Prices

Member	\$100.00
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### User's Guide to the 1994 ISDA Credit Support Annex

Publication # 120

The User's Guide to the 1994 ISDA Credit Support Annex is designed to assist in the understanding and use of the 1994 ISDA Credit Support Annex (subject to New York Law) which is used in documenting bilateral

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security and other credit support arrangements between counterparties for transactions documented under a Master Agreement that selects New York law as the governing law.

Member	\$100.00
Non-Member	\$200.00

**Guidebook for ISDA Credit Support Annexes (Japanese Language)**

Publication # 173-D

The Guidebook for ISDA Credit Support Annexes is a user-friendly, practical guidebook which is designed to assist users of the ISDA Credit Support Annexes to understand the collateral management and documentation. The topics covered in the Guidebook include the detailed descriptions of (i) Collateral as a Risk Management Tool (ii) Documentation structure and the Terms (iii) Collateral Management and Operations (iv) Forms of the Annexes and legal issues (v) Tax (vi) Close-out process.

**Hard Copy /  
Electronic Copy Prices**

Member	\$100.00
Non-Member	\$200.00

**ISDA BULLION DEFINITIONS**

**1997 ISDA Bullion Definitions**

Publication # 137

The 1997 ISDA Bullion Definitions are jointly published by ISDA and LBMA and are intended for use in confirmations of individual transactions governed by agreements such as the 1992 ISDA Master Agreements to document cash-settled and physically-settled (on an unallocated basis) bullion spot and forward trades and options and cash-settled bullion swaps, caps, collars, floors and swaptions. Bullion, as used in these Definitions, means each of gold, silver, platinum and palladium..

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Electronic Copy Prices**

Member	\$75.00
Non-Member	\$150.00

**1997 ISDA Short Form Bullion Definitions**

Publication # 136

The 1997 ISDA Short Form Bullion Definitions are intended for use in confirmations of individual transactions governed by agreements such as the 1992 ISDA Master Agreements. These Definitions were extracted from the 1997 ISDA Bullion Definitions to meet the needs of certain market participants who desired a short form set of Definitions covering only physically settled (on an unallocated basis) bullion spot and forward trades and options. Bullion, as used in these Definitions, means each of gold, silver, platinum and palladium.

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Member	\$75.00
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**2005 ISDA Commodity Definitions and User's Guide to the 2005 ISDA Commodity Definitions**

Publication # 164

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**The 2005 ISDA Commodity Definitions**, the Exhibits to the 2005 ISDA Commodity Definitions which include standard Confirmation templates, and the Annex to the 2005 ISDA Commodity Definitions, are intended for use with the ISDA Master Agreements, or other agreements, and are designed to be incorporated into Confirmations of individual commodity transactions governed by those agreements. The Commodity Definitions significantly update and expand upon the 1993 ISDA Commodity Derivatives Definitions and the 2000 Supplement to the 1993 Definitions, as well as incorporate the 1997 ISDA Bullion Definitions. The Commodity Definitions are for use by participants in privately negotiated commodity transactions including cash-settled commodity swaps, basis swaps, options, caps, collars, floors, swaptions and commodity index transactions, as well as certain physically-settled Buy these publications commodity transactions. A sample form of letter agreement constituting a Confirmation, together with specific provisions for use in Confirmations that document different types of commodity transactions, are included in the Exhibits. The Annex includes revised Commodity Reference Prices (in Sub-Annex A) together with additional definitions, other provisions and forms of Confirmation relevant to bullion transactions, weather index derivative transactions, European physical gas transactions, North American physical gas and power transactions, GTMA transactions, EU emissions allowance transactions and freight transactions (Sub-Annexes B-I).

The **User's Guide to the 2005 ISDA Commodity Definitions** is designed to assist in the understanding and use of the 2005 ISDA Commodity Definitions. This publication provides an overview of the structure of and highlights key features in the 2005 ISDA Commodity Definitions that mark changes from the 1993 ISDA Commodity Definitions, the 2000 Supplement to the 1993 Definitions and the 1997 ISDA Bullion Definitions. The User's Guide also contains a discussion of the Commodity Reference Price Framework (with examples) and provides a schematic presentation of the operation of the Disruption Fallback waterfall.

Member	\$225.00
Non-Member	\$450.00

**User's Guide to the 2005 ISDA Commodity Definitions (sold separate to package above)**

Publication # 164UG

The **User's Guide to the 2005 ISDA Commodity Definitions** is designed to assist in the understanding and use of the 2005 ISDA Commodity Definitions. This publication provides an overview of the structure of and highlights key features in the 2005 ISDA Commodity Definitions that mark changes from the 1993 ISDA Commodity Definitions, the 2000 Supplement to the 1993 Definitions and the 1997 ISDA Bullion Definitions. The User's Guide also contains a discussion of the Commodity Reference Price Framework (with examples) and provides a schematic presentation of the operation of the Disruption Fallback waterfall.

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Member	\$125.00
Non-Member	\$250.00

**2000 Supplement to the 1993 ISDA Commodity Derivatives Definitions**

*(superseded by 2005 ISDA Commodity Definitions)*

Publication # 145

The 2000 Supplement updates the 1993 ISDA Commodity Derivatives Definitions (the "1993 Definitions"). As is the case with the 1993 Definitions, the 2000 Supplement is designed for use by participants in the markets for commodity derivatives transactions in documenting cash-settled commodity swaps, options, caps, collars, floors and swaptions or other cash-settled commodity derivatives transactions as the parties desire. The 2000 Supplement also includes a significant number of additional commodity reference prices for energy, metals and paper. In addition to an expanded commodity reference price section, the 2000 Supplement allows parties to incorporate price materiality into the price source disruption event defined in Section 7.4.

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Member	\$40.00
Non-Member	\$80.00

**1993 ISDA Commodity Derivatives Definitions**

*(superseded by 2005 ISDA Commodity Definitions)*

Publication # 116

The 1993 ISDA Commodity Derivatives Definitions are designed to facilitate the documentation of commodity transactions under the 1992 Master Agreements. Sample forms of confirmation are included.

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Electronic Copy Prices**

Member	\$40.00
Non-Member	\$80.00

**2014 ISDA Credit Derivatives Definitions**

Publication # 178

The 2014 ISDA Credit Derivatives Definitions (the "2014 Definitions") are intended for use in confirmations of individual transactions governed by agreements such as the 2002 ISDA Master Agreement or the 1992 ISDA Master Agreements published by ISDA. The 2014 Definitions update the 2003 ISDA Credit Derivatives Definitions and offer the basic framework for the documentation of privately negotiated credit derivative transactions. The Definitions are an update of the 2003 ISDA Credit Derivatives Definitions as supplemented by the 2009 ISDA Credit Derivatives Determinations Committees, Auction Settlement and Restructuring Supplement to the 2003 ISDA Credit Derivatives Definitions, published by ISDA on July 14, 2009.

**Hard Copy /  
Electronic Copy Prices**

Member	\$175.00
Non-Member	\$350.00

**2003 ISDA Credit Derivatives Definitions**

Publication # 160

The 2003 ISDA Credit Derivatives Definitions (the "2003 Definitions") are intended for use in confirmations of individual transactions governed by agreements such as the 2002 ISDA Master Agreement or the 1992 ISDA Master Agreements published by ISDA. The 2003 Definitions update the 1999 ISDA Credit Derivatives Definitions and offer the basic framework for the documentation of privately negotiated credit derivative transactions. The 2003 Definitions update provisions in the 1999 ISDA Credit Derivatives Definitions relating to Successor and several Credit Events. In addition, the 2003 Definitions offer new provisions relating to guarantees, Sovereign credit default swaps, novation of credit derivative transactions and alternative procedures in the event the Bond or Loan specified in the Notice of Physical Settlement is not Delivered.

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Member	\$175.00
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**2003 ISDA Credit Derivatives Definitions**

Publication # 160

The 2003 ISDA Credit Derivatives Definitions (the "2003 Definitions") are intended for use in confirmations of individual transactions governed by agreements such as the 2002 ISDA Master Agreement or the 1992

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ISDA Master Agreements published by ISDA. The 2003 Definitions update the 1999 ISDA Credit Derivatives Definitions and offer the basic framework for the documentation of privately negotiated credit derivative transactions. The 2003 Definitions update provisions in the 1999 ISDA Credit Derivatives Definitions relating to Successor and several Credit Events. In addition, the 2003 Definitions offer new provisions relating to guarantees, Sovereign credit default swaps, novation of credit derivative transactions and alternative procedures in the event the Bond or Loan specified in the Notice of Physical Settlement is not Delivered.

Member	\$175.00
Non-Member	\$350.00

**1999 ISDA Credit Derivatives Definitions**

Publication # 142

The 1999 ISDA Credit Derivatives Definitions (the “1999 Definitions”) are intended for use in confirmations of individual transactions governed by agreements such as the 1992 ISDA Master Agreements published by ISDA. The 1999 Definitions provide the basic framework for the documentation of privately negotiated credit derivative transactions. The 1999 Definitions are primarily an expansion and revision of the 1998 Confirmation of OTC Swap Transaction (Single Reference Entity, Non-Sovereign).

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Non-Member	\$80.00

**Confirmation of OTC Credit Swap Transaction - Single Reference Entity - Non-Sovereign**

Publication # 105

The Confirmation of OTC Credit Swap Transaction - Single Reference Entity - Non-Sovereign is intended for use in documenting transactions that provide credit protection against certain defaults involving non-Sovereign entities. The long-form confirmation can be used in conjunction with an ISDA Master Agreement to document either cash-settled or physically-settled transactions.

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Member	\$40.00
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**ISDA EQUITY DERIVATIVES DEFINITIONS AND CONFIRMATIONS**

**2011 ISDA Equity Derivatives Definitions and Appendix**

Publication # 175

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The Definitions include a Main Book and an Appendix, and are structured to allow for periodic updating. The Main Book contains the core definitions and provides a menu of provisions that can be combined to create different transactions. The Appendix to the Main Book contains tables setting out possible elections, consequences and fallbacks. The Definitions are part of a new process and structure for documenting equity derivatives that will be implemented incrementally, initially via transaction matrices. In contrast to the 2002 ISDA Equity Derivatives Definitions, which were based upon a standard confirmation template for each of the three major transaction types (Swaps, Options, and Forwards), the 2011 Definitions confirmation structure is based upon a universal framework which is designed to support a unique set of core definitions. Each transaction is a combination of unique terms, built on the same framework and may be documented, matched, and analyzed electronically

Member	\$300.00
Non-Member	\$500.00

### 2002 ISDA Equity Derivatives Definitions

Publication # 159

The 2002 ISDA Equity Derivatives Definitions update the 1996 ISDA Equity Derivatives Definitions. A number of significant changes have been made in the 2002 ISDA Equity Derivatives Definitions, including: (i) expanded product coverage for forwards, barrier instruments and Bermuda options; (ii) amendments to the consequences of Merger Events and the approach to disruptions of trading activity; and (iii) the linkage of cash or physical settlement provisions to any instrument, rather than just options.

#### Hard Copy / Electronic Copy Prices

Member	\$175.00
Non-Member	\$350.00

### User's Guide to the 2002 ISDA Equity Derivatives Definitions

Publication # 162

The User's Guide to the 2002 Equity Derivatives Definitions is designed to assist in the understanding and use of the 2002 Equity Derivatives Definitions and forms of confirmation. This publication provides a detailed, section by section review of the provisions featured in the 2002 Equity Derivatives Definitions and how those provisions differ from those published in the 1996 ISDA Equity Derivatives Definitions. The Guide also contains examples of the operation of the various provisions of the Definitions, and provides some examples of jurisdiction specific provisions which may be of help to parties in customizing their transactions.

#### Hard Copy / Electronic Copy Prices

Member	\$175.00
Non-Member	\$350.00



**French Translation of the 2002 ISDA Equity Derivatives Definitions**

Publication # 168

This translation of the 2002 ISDA Equity Derivatives Definitions has been prepared for educational purposes only. Parties should use only the English language version of this Definitional Book.

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Member	\$150.00
Non-Member	\$300.00

**1996 ISDA Equity Derivatives Definitions**

Publication # 131

The 1996 ISDA Equity Derivatives Definitions are intended for use in confirmations of individual transactions governed by agreements such as the 1992 ISDA Master Agreements. The Definitions are primarily an expansion of the 1994 ISDA Equity Option Definitions and cover a wider range of basic transactions and include provisions that allow parties to modify or tailor the basic transactions to reflect common variations. The purpose of these Definitions is to provide the basic framework for the documentation of an OTC equity derivative transaction and parties may find these Definitions a useful starting point when drafting a confirmation for a more exotic product-type.

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Member	\$40.00
Non-Member	\$80.00

**1994 ISDA Equity Option Definitions**

Publication # 121

The 1994 ISDA Equity Option Definitions are intended for use with the 1992 Master Agreements and confirmations of individual transactions governed by those Agreements. These Definitions reflect the terms of the two Long Form Confirmations (1992 OTC Equity Index Option Confirmation and 1994 OTC Single Share Option Transaction Confirmation) and includes a Short Form Confirmation for participants in the markets for OTC equity option transactions to document OTC equity and physically-settled single share options transactions.

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**1994 Confirmation of OTC Single Share Option Transaction (Physical Settlement)**

Publication # 119

The 1994 Confirmation of OTC Single Share Option Transaction is designed to facilitate the documentation of single share option transactions that settle by physical delivery.

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### 1992 Confirmation for OTC Equity Index Option Transaction

Publication # 109

The 1992 Confirmation for OTC Equity Index Option Transactions is designed to facilitate the documentation of equity index option transactions under the ISDA Master Agreement.

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## FX AND CURRENCY OPTION DEFINITIONS, ANNEX, SUPPLEMENTS AND USER'S GUIDE

### 1998 FX and Currency Option Definitions

Publication # 138

The 1992 Confirmation for OTC Equity Index Option Transactions is designed to facilitate the documentation of equity index option transactions under the ISDA Master Agreement.

The 1998 FX and Currency Option Definitions are jointly published by ISDA, EMTA and the Foreign Exchange Committee and are intended for use in confirmations of individual transactions governed by (i) the 1992 ISDA Master Agreements; (ii) the International Foreign Exchange and Options Master Agreement ("FEOMA"), the International Foreign Exchange Master Agreement ("IFEMA") and the International Currency Options Market Master Agreement ("ICOM"), each published by the Foreign Exchange Committee in association with the British Bankers Association, the Canadian Foreign Exchange Committee and the Tokyo Foreign Exchange Market Practices Committee; and (iii) other similar agreements. The purpose of these Definitions is to provide the basic framework for the documentation of privately negotiated FX and currency option transactions, including those transactions previously documented under the 1992 ISDA FX and Currency Option Definitions. These Definitions are an expansion of the 1992 Definitions and cover a wider range of currencies and transactions. The most significant new concepts are the inclusion of certain Disruption Events and Disruption Fallbacks, which enable parties to a transaction to allocate certain event risks by providing an agreed-upon method for settling a transaction upon the occurrence of those events. These concepts may be applicable to certain currency transactions, such as those involving emerging market currencies.

These Definitions consist of a booklet, which contains provisions that are not expected to change frequently, and a three-ring binder, which contains provisions that are expected to be supplemented as needed.

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Member	\$175.00
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Non-Member	\$350.00
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### User's Guide to the 1998 FX and Currency Option Definitions

Publication # 127

The User's Guide to the 1998 FX and Currency Option Definitions provides a detailed explanation of the provisions of the 1998 FX and Currency Option Definitions, which are illustrated through the use of historical examples and flow charts. The User's Guide also highlights legal and market practice issues that parties should consider.

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### 1992 FX and Currency Option Definitions

Publication # 112

These Definitions are designed to facilitate documentation of FX and currency option transactions under the 1992 Master Agreement (Multicurrency - Cross Border). Sample forms of confirmation are included. These Definitions have been superseded by the 1998 FX and Currency Option Definitions.

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## ISDA GOVERNMENT BOND OPTION DEFINITIONS AND CONFIRMATION

### 1997 ISDA Government Bond Option Definitions

Publication # 132

The 1997 ISDA Government Bond Option Definitions are intended for use in confirmations of individual transactions governed by agreements such as the 1992 ISDA Master Agreements. These Definitions are primarily an expansion and revision of the 1993 Confirmation of an OTC Bond Option Transaction (Long Form). They provide the basic framework for the documentation of an over-the-counter government bond option transaction. These Definitions expressly contemplate options in certain European government bonds, which are capable of cash settlement or physical settlement. Parties may find these Definitions a useful starting point when drafting a confirmation for an option transaction relating to non-European government bonds or corporate bonds.

#### Hard Copy / Electronic Copy Prices

Member	\$90.00
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### 1993 Confirmation of OTC Bond Option Transaction

Publication # 115

The 1993 Confirmation of OTC Bond Option Transactions is designed to facilitate the documentation of bond option transactions that settle by delivery or for cash-settled bond options.

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Member	\$7.00
Non-Member	\$15.00

**2006 ISDA Definitions**

Publication # 169

The 2006 ISDA Definitions (the "2006 Definitions") are intended for use in confirmations of individual transactions governed by ISDA Master Agreements. The 2006 Definitions are an update of the 2000 ISDA Definitions (the "2000 Definitions") which many parties to privately negotiated derivative transactions have incorporated into existing Confirmations or other documents.

The purpose of the 2006 Definitions is to provide the basic framework for the documentation of privately negotiated interest rate and currency derivative transactions. Although the 2006 Definitions were drafted with this purpose in mind, ISDA recognizes that parties documenting other types of privately negotiated derivative transactions might find it helpful to incorporate the 2006 Definitions into Confirmations for those transactions. Certain definitions and provisions of the 2000 Definitions (including the Rate Options and related provisions) that were anticipated to need periodic updating were published in the Annex to the 2000 Definitions. There is no Annex to the 2006 Definitions. All definitions and provisions of the 2006 Definitions, including the Rate Options and related provisions, are contained in the 2006 Definitions.

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**2000 ISDA Definitions**

Publication # 147

The 2000 ISDA Definitions (the "2000 Definitions") are intended for use in confirmations of individual transactions governed by agreements such as the 1992 ISDA Master Agreements. The 2000 Definitions are a consolidation and update of the 1991 ISDA Definitions, the 1998 Supplement to the 1991 ISDA Definitions and certain provisions of the 1998 ISDA Euro Definitions which many parties to privately negotiated derivative transactions have incorporated into existing confirmations or other documents.

The purpose of the 2000 Definitions is to provide the basic framework for the documentation of privately negotiated interest rate and currency derivative transactions. Although the 2000 Definitions were drafted with this purpose in mind, parties documenting other types of privately negotiated derivative transactions might find it helpful to incorporate the 2000 Definitions into confirmations for those transactions.

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## Annex to the 2000 ISDA Definitions

Publication # 148

The 2000 Definitions may be updated or replaced in the future to include additional definitions and provisions. However, it is anticipated that day count fraction, currency and floating rate option definitions (and related definitions and provisions) will be added or changed from time to time as transactions involving rates and currencies not included in the 2000 Definitions become more prevalent and as necessary to reflect market practice.

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Non-Member	\$200.00

## 1998 Supplement to the 1991 ISDA Definitions

Publication # 124

The 1998 Supplement to the 1991 ISDA Definitions is an update of certain sections of the 1991 ISDA Definitions, which many participants engaging in privately negotiated derivatives transactions incorporate into existing confirmations or other documents. The Supplement covers a greater number of currencies and rates than the 1991 ISDA Definitions, and updates certain floating rate options to reflect changes in the nature of quotations since 1991. The 1998 Supplement is intended for use in confirmations of individual transactions governed by agreements such as the 1992 ISDA Master Agreements.

In addition to the expanded floating rate options section, the Supplement introduces new sections on negative interest rates, options and cash settlement. The negative interest rates provisions, incorporate language from ISDA's November 1995 Negative Interest Rate Memorandum and make the presumption that the negative interest rate method will apply to all transactions, excepting floors and certain FRAs already addressed in the 1991 Definitions, unless otherwise specified. The Options provisions address terms relevant to swaptions, and rights of optional early termination and break clauses, including calculating a cash settlement amount. The Supplement includes provisions for calculating a cash settlement amount and provides a number of alternative cash settlement methods, which reflect the variety of methods currently used in practice.

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## 1991 ISDA Definitions

Publication # 106

The 1991 ISDA Definitions are intended for use with the 1987 ISDA Interest Rate and Currency Exchange Agreement and 1992 ISDA Master Agreement (Multi-currency, Cross-Border). The Definitions provide a set of standard terms, including floating rate options, and the basis for calculating fixed and floating amounts, for incorporation in each transaction confirmation under the multi-currency documents. The 1991 Definitions are an expansion of the 1987 Interest Rate and

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Currency Exchange Definitions and include new definitions, additional currencies, certain provisions from the 1989 and 1990 Addenda, and exhibits depicting forms of telex or letter agreement that may be used as a confirmation for an individual transaction.

**ISDA PROPERTY INDEX DERIVATIVES DEFINITIONS**

**2007 ISDA Property Index Derivatives Definitions and Forms of Confirmation**

Publication # 171

The 2007 ISDA Property Index Derivatives Definitions are designed to facilitate individual property index derivatives transactions. The Definitions are designed to be global in application. Annex A, the Index Descriptions, set forth a compendium of indices and disclaimers associated with those indices. Annex A can be updated from time to time and will be republished periodically on ISDA's website. There are also forms of Confirmations for total return swaps and forwards. Each transaction type has two confirmations to offer parties more flexibility in their elections.

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**ISDA PROTOCOLS, EMU AND EURO MATERIALS AND GUIDEBOOK**

**EMU Guidebook**

Publication # 117

The ISDA EMU Guidebook is a 150-page guide outlining the basics of the changeover to the euro for money, FX, bond, equity and related derivatives transactions. The Guidebook explains the legal, documentation, accounting, tax and risk management issues raised by the EMU. In addition, the Guidebook contains all the key EMU reference materials a practitioner would need, a guide to the back office and systems impact of EMU, a glossary of euro terms and comprehensive references. The European Monetary Institute, predecessor to the European Central Bank, has kindly provided a foreword to the Guidebook.

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**ISDA OPERATIONS MATERIALS, NOVATION AGREEMENT AND USER'S GUIDE**

**Operational Risk: The Next Frontier**

Publication # 144

**Hard Copy Only**

Operational Risk: The Next Frontier is a pioneering study of operational risk in the global financial services industry. The document was co-sponsored by the British Bankers Association, Robert Morris Associates and ISDA. The study analyzes rapidly evolving operational risk technology, practice and management. The study also describes and analyzes detailed responses obtained from more than fifty global financial institutions.

Member	\$250.00
Non-Member	\$400.00

## FPML USER'S GUIDE

### User's Guide to FpML 5 – 2012 Edition

Publication # 174

The User's Guide to FpML 5 provides guidance to implementers about how FpML may be used to solve derivative market participants' application needs. It suggests applications for FpML, describes at a high level how to write FpML and provides guidance on related topics. The User's Guide has been developed for FpML 5. In most cases, concepts, applications and examples described in the User's Guide could be supported by previous versions of FpML.

#### Hard Copy Only

Member	\$50.00
Non-Member	\$100.00

## ISDA RISK MANAGEMENT MATERIALS

### Modeling Credit Risk: Joint IIF/ISDA Testing Program

Publication # 146

Modeling Credit Risk was jointly prepared by the Institute of International Finance and ISDA. The findings are based on studies of multiple modeling systems used by twenty-five commercial banks from ten countries for a range of different types of credit risk exposure. The study underscores the significance to banks in maximizing shareholder value of using advanced credit risk measurement tools such as models.

#### Hard Copy Only

Member	\$40.00
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## MISCELLANEOUS ISDA DOCUMENTS

### 1995 Standard Terms and Conditions for Escrow Float Transactions

Publication # 125

The 1995 Standard Terms and Conditions for Escrow Float Transactions are intended for use in connection with escrow float transactions involving the investment at one or more future dates by a trustee or escrow agent, in government securities held by the trustee in trust or escrow to effect the repayment of bonds. The standard terms and related agreements into which they may be incorporated provide the trustee fixed returns from its investment of such principal and

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interest proceeds from the date of their receipt until the date they are needed to make bond payments.

**ISDA Index of Terms**

Publication # 170

**Hard Copy Only**

The ISDA Index of Terms provides a central list of terms which are defined in a wide variety of ISDA definitional booklets and agreements across multiple asset classes. This reference book will be particularly useful for those who are new to the ISDA documentation architecture or who are trying to master multiple asset classes.

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Pub #	Publication Name	Member Price	Non-Member Price	Qty	Total
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158RT	Russian Translations of 2002 ISDA Master Agreement (For Educational Purposes Only)	\$75.00	\$150.00		
110RT	Russian Translations of 1992 ISDA Master Agreement (For Educational Purposes Only)	\$75.00	\$150.00		



Pub #	Publication Name	Member Price	Non-Member Price	Qty	Total
158-T	ISDA/IIFM Tahawwut Master Agreement	\$30.00	\$60.00		
158-FT	French Translation of the 2002 ISDA Master Agreement (For Educational Purposes Only)	\$75.00	\$150.00		
158-P	Indonesian Translation of the 2002 ISDA Master Agreement (For Educational Purposes Only)	\$75.00	\$150.00		
158-PT	Brazilian Portuguese Translation of the 2002 ISDA Master Agreement (For Educational Purposes Only)	\$75.00	\$150.00		
110-PT	Brazilian Portuguese Translation of 1992 ISDA Master Agreement (Multicurrency - Cross Border) (For Educational Purposes Only)	\$75.00	\$150.00		
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158	2002 ISDA Master Agreement	\$30.00	\$60.00		
114	User's Guide to the 1992 ISDA Master Agreement	\$175.00	\$350.00		
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130	User's Guide to the ISDA Master Agreements – Simplified Chinese Character Translation	\$100.00	\$200.00		
113	1992 US Municipal Counterparty Definitions, Confirmation and Schedule	\$30.00	\$60.00		
111	1992 ISDA Master Agreement (Local Currency - Single Jurisdiction)	\$75.00	\$150.00		
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