2021 ISDA Interest Rate Derivatives Definitions FRO Mapping Tables

**Disclaimers and Points to Note**

1. This document is provided for information purposes only. No representation has been made as to its completeness, accuracy or suitability. Readers of this document are advised to consult the original source documentation for a complete and accurate understanding of the subject-matter and to notify ISDA of any inaccuracies they identify in this document. ISDA, its directors, staff and agents accept no responsibility for any inaccuracy or loss incurred by any party as a result of any use to which it may be put.
2. The first table in this document indicates where Floating Rate Options under the 2006 ISDA Definitions (the ‘2006 Definitions’) map to Floating Rate Options under the 2021 ISDA Interest Rate Derivatives Definitions (the ‘2021 Definitions’). In this context, ‘mapping‘ means that the Floating Rate Options share a common underlying benchmark, not that the Floating Rates Options are identical - there are important differences between Floating Rate Options under the 2006 Definitions and those under the 2021 Definitions, including that Floating Rate Options under the 2021 Definitions are generally price-source agnostic; may (in order to reflect more up to date information provided by the relevant Administrator (for example, as part of the benchmark methodology documentation)) have different fixing days and times or use different business day calendars; may have different correction cut-off times and may have different fallback provisions. Readers should refer to the relevant provisions in the two definitional booklets for a definitive understanding of those differences. Where ISDA has been unable to map between Floating Rate Options, a note has been included to that effect and consumers of this document will need to draw their own conclusions as to whether such Floating Rate Options map.
3. The second table in this document indicates where Floating Rate Options under the 2006 ISDA Definitions do not map to Floating Rate Options under the 2021 ISDA Interest Rate Derivatives Definitions. There may be a number of reasons why mapping Floating Rate Options were not included in the 2021 Definitions, including, without limitation that: (i) there was no member support for their inclusion (ii) ISDA determined that the underlying benchmark was no longer published; (iii) ISDA determined the underlying benchmark was not used for the purposes of determining Floating Amounts under interest rate derivatives but was used for alternative purposes and will therefore be included in the Broker Rate Source instead (once published).
4. ISDA may (but shall not be obliged to) publish updated versions of this document from time to time.

**TABLE 1 – MAPPING BETWEEN FROs UNDER THE 2006 DEFINITIONS AND FROs UNDER THE 2021 DEFINITIONS**

|  |  |
| --- | --- |
| **2006 Definitions FRO name** | **2021 Definitions FRO name** |
| AED-EBOR-Reuters | AED-EIBOR |
| AUD-AONIA  | AUD-AONIA  |
| AUD-AONIA-OIS-COMPOUND | AUD-AONIA-OIS Compound |
| AUD-AONIA-OIS-COMPOUND-SwapMarker |
| AUD-BBR-AUBBSW | AUD-BBSW |
| AUD-BBR-BBSW |
| AUD-BBR-BBSW-Bloomberg |
| AUD-BBR-BBSY (BID) | AUD-BBSY Bid |
| AUD-Quarterly Swap Rate-ICAP | AUD-BBSW Quarterly Swap Rate ICAP |
| AUD-Semi-annual Swap Rate-ICAP | AUD-BBSW Semi Annual Swap Rate ICAP |
| - | BRL-CDI |
| CAD-BA-CDOR | CAD-CDOR  |
| CAD-BA-CDOR-Bloomberg |
| CAD-BA-Reuters |
| CAD-CORRA | CAD-CORRA |
| CAD-CORRA-OIS-COMPOUND | CAD-CORRA-OIS Compound |
| CHF-LIBOR-BBA | CHF-LIBOR |
| CHF-LIBOR-BBA-Bloomberg |
| CHF-SARON | CHF-SARON |
| CHF-SARON-OIS-COMPOUND | CHF-SARON-OIS Compound |
| CL-CLICP-Bloomberg | Note ISDA understands that the ICP index level (which is the underlying benchmark for the CL-ICP FRO in the 2021 Definitions) also appears on the Bloomberg page referenced in the CL-CLICP-Bloomberg 2006 Definitions FRO. Howeverr, the definition of CL-CLICP-Bloomberg refers to a Designated Maturity, which implies that the FRO is describing a term rate calculated by reference to the ICP index level (though ISDA has been unable to establish the reason for this). Because of this, market participants are encouraged to perform their own due diligence on these FROs in order to determine whether they map.  |
| CNH-HIBOR-TMA | CNH-HIBOR |
| CNY-CNREPOFIX=CFXS-Reuters | CNY-Fixing Repo Rate |
| - | CNY-LPR |
| CNY-PBOCB-Reuters | CNY-Deposit Rate |
| CNY-SHIBOR-Reuters | CNY-SHIBOR |
| CNY-Shibor-OIS-Compounding | CNY-SHIBOR-OIS Compound  |
| CNY-Quarterly 7 day Repo Non Deliverable Swap Rate-TRADITION | CNY-Quarterly 7D Repo NDS Rate Tradition |
| COP-IBR-OIS-COMPOUND | COP-IBR-OIS Compound |
| - | CZK-CZEONIA |
| - | CZK-CZEONIA-OIS Compound |
| CZK-PRIBOR-PRBO | CZK-PRIBOR |
| DKK-CIBOR-DKNA13 | DKK-CIBOR |
| DKK-CIBOR-DKNA13-Bloomberg |
| DKK-CIBOR2-DKNA13 | DKK-CIBOR2 |
| DKK-CIBOR2-Bloomberg |
| DKK-CITA-DKNA14-COMPOUND | DKK-CITA |
| DKK-DKKOIS-OIS-COMPOUND | DKK-Tom Next-OIS Compound |
| - | EUR-EONIA |
| EUR-EONIA-AVERAGE | EUR-EONIA-Average |
| EUR-EONIA-OIS-COMPOUND | EUR-EONIA-OIS Compound |
| EUR-EONIA-OIS-COMPOUND-Bloomberg |
| EUR-EURIBOR-Reuters | EUR-EURIBOR |
| EUR-ISDA-EURIBOR Swap Rate-11:00 | EUR-EURIBOR ICE Swap Rate-11:00 |
| EUR-ISDA-EURIBOR Swap Rate-12:00 | EUR-EURIBOR ICE Swap Rate-12:00 |
| EUR-EURONIA-OIS-COMPOUND | EUR-EURONIA-OIS Compound |
| EUR-EuroSTR | EUR-EuroSTR |
| EUR-EuroSTR-COMPOUND | EUR-EuroSTR-OIS Compound |
| EUR-LIBOR-BBA | EUR-LIBOR |
| EUR-LIBOR-BBA-Bloomberg |
| EUR-TEC10-CNO | EUR-CNO TEC10 |
| EUR-TEC10-CNO-SwapMarker |
| GBP-LIBOR-BBA | GBP-LIBOR |
| GBP-LIBOR-BBA-Bloomberg |
| GBP-ISDA-Swap Rate | GBP-LIBOR ICE Swap Rate |
| - | GBP-RONIA |
| GBP-WMBA-RONIA-COMPOUND | GBP-RONIA-OIS Compound |
| GBP-SONIA | GBP-SONIA |
| GBP-SONIA Compounded Index | GBP-SONIA Compounded Index |
| GBP-SONIA Swap Rate | GBP-SONIA ICE Swap Rate |
| GBP-SONIA-COMPOUND  | GBP-SONIA-OIS Compound |
| UK Base Rate | GBP-UK Base Rate |
| HKD-HIBOR-HKAB | HKD-HIBOR |
| HKD-HIBOR-HKAB-Bloomberg |
| HKD-HONIA | HKD-HONIA |
| HKD-HONIX-OIS-COMPOUND | HKD-HONIA-OIS Compound |
| HUF-BUBOR-Reuters | HUF-BUBOR |
| - | HUF-HUFONIA |
| IDR-JIBOR-Reuters | IDR-JIBOR |
| ILS-TELBOR01-Reuters | ILS-TELBOR |
| INR-FBIL-MIBOR-OIS-COMPOUND | INR-MIBOR-OIS Compound |
| INR-MIFOR | INR-MIFOR |
| INR-MIOIS | INR-MIBOR OIS |
| ISK-REIBOR-Reuters | ISK-REIBOR |
| JPY-LIBOR-BBA | JPY-LIBOR |
| JPY-LIBOR-BBA-Bloomberg |
| JPY-LIBOR-FRASETT |
| JPY-TSR-Reuters-10:00 | JPY-LIBOR TSR-10:00 |
| JPY-TSR-Reuters-15:00 | JPY-LIBOR TSR-15:00 |
| JPY-LTPR-MHCB | JPY-LTPR MHBK |
| JPY-LTPR-TBC | Not carried over as a stand-alone FRO into the 2021 Definitions but incorporated as a Temporary Non-Publication Fallback for JPY-LTPR-MHCB in the 2021 ISDA Definitions |
| JPY-Quoting Banks-LIBOR | Not carried over as a stand-alone FRO into the 2021 Definitions but incorporated as a Temporary Non-Publication Fallback for JPY-STPR-Quoting Banks in the 2021 ISDA Definitions |
| JPY-STPR-Quoting Banks | JPY-STPR-Quoting Banks |
| JPY-TIBOR-17097 | JPY-TIBOR |
| JPY-TIBOR-TIBM (All Banks)-Bloomberg |
| JPY-TONA | JPY-TONA |
| JPY-TONA-OIS-COMPOUND | JPY-TONA-OIS Compound |
| JPY-TIBOR-ZTIBOR | JPY-Euroyen TIBOR |
| KRW-CD-3220 | KRW-CD 91D |
| KRW-CD-KSDA-Bloomberg |
| MXN-TIIE-Banxico | MXN-TIIE |
| MXN-TIIE-Banxico-Bloomberg |
| MYR-KLIBOR-BNM | MYR-KLIBOR |
| NOK-NIBOR-OIBOR | NOK-NIBOR |
| NOK-NIBOR-NIBR-Bloomberg |
| NOK-NOWA | NOK-NOWA |
| NOK-NOWA-OIS Compound | NOK-NOWA-OIS Compound |
| NZD-BBR-BID | NZD-BKBM Bid |
| NZD-BBR-FRA | NZD-BKBM FRA |
| NZD-Swap Rate-ICAP | NZD-BKBM FRA Swap Rate ICAP |
| NZD-NZIONA | NZD-NZIONA |
| NZD-NZIONA-OIS-COMPOUND | NZD-NZIONA-OIS Compound |
| PHP-PHIREF-Bloomberg | PHP-PHIREF |
| - | PLN-POLONIA |
| PLN-POLONIA-OIS-COMPOUND | PLN-POLONIA-OIS Compound |
| - | PLN-WIBID |
| PLN-WIBOR-WIBO | PLN-WIBOR |
| - | RON-ROBID |
| RON-RBOR-Reuters | RON-ROBOR |
| - | RUB-Key Rate CBRF |
| RUB-MOSPRIME-NFEA | RUB-MosPrime |
| - | RUB-RUONIA |
| RUB-RUONIA-OIS-COMPOUND | RUB-RUONIA-OIS Compound |
| SAR-SRIOR-SUAA | SAR-SAIBOR |
| SEK-SIOR-OIS-COMPOUND | SEK-STIBOR-OIS Compound |
| SEK-STIBOR-Bloomberg | SEK-STIBOR |
| SEK-STIBOR-SIDE |
| SGD-SIBOR-Reuters | SGD-SIBOR |
| SGD-SOR-VWAP | SGD-SOR |
| SGD-SORA | SGD-SORA |
| SGD-SORA-COMPOUND | SGD-SORA-OIS Compound |
| THB-THBFIX-Reuters | THB-THBFIX |
| THB-THOR | THB-THOR |
| THB-THOR-COMPOUND | THB-THOR-OIS Compound |
| TRY-TLREF-OIS-COMPOUND | TRY-TLREF-OIS Compound |
| TRY-TRYIBOR-Reuters | TRY-TRLIBOR |
| TWD-TAIBOR-Bloomberg | TWD-TAIBOR |
| TWD-TAIBOR-Reuters |
| TWD-TAIBIR01 | TWD-TAIBIR01 |
| TWD-TAIBIR02 | TWD-TAIBIR02 |
| USD-AMERIBOR | USD-AMERIBOR |
| USD-AMERIBOR Average 30D | USD-AMERIBOR Average 30D |
| USD-AMERIBOR Average 90D | USD-AMERIBOR Average 90D |
| USD-AMERIBOR Term | USD-AMERIBOR Term |
| USD-BSBY | USD-BSBY |
| USD-CMT-T7051 | USD-CMT |
| USD-CMT-T7052 | USD-CMT Average 1W |
| USD-COF11-FHLBSF | USD-COFI |
| USD-COF11-Reuters |
| USD-CP-H.15 | USD-CP-Money Market Yield |
| USD-Federal Funds-H.15 | USD-Federal Funds |
| USD-Federal Funds-H.15-Bloomberg |
| USD-Federal Funds-H.15-OIS-COMPOUND | USD-Federal Funds-OIS Compound |
| USD-ISDA-Swap Rate | USD-LIBOR ICE Swap Rate-11:00 |
| USD-ISDAFIX3-Swap Rate |
| USD-ISDA-Swap Rate-3:00 | USD-LIBOR ICE Swap Rate-15:00 |
| USD-ISDAFIX3-Swap Rate-3:00 |
| USD-LIBOR-BBA | USD-LIBOR |
| USD-LIBOR-BBA-Bloomberg |
| USD-SIFMA Municipal Swap Index | USD-Municipal Swap Index |
| USD-Overnight Bank Funding Rate | USD-Overnight Bank Funding Rate |
| USD-Prime-H.15 | USD-Prime |
| USD-S&P Index-High Grade | USD-SandP Index High Grade |
| USD-SOFR | USD-SOFR |
| USD-SOFR-COMPOUND | USD-SOFR-OIS Compound |
| USD-TBILL-Secondary Market | USD-TBILL Secondary Market-Bond Equivalent Yield |
| ZAR-JIBAR-SAFEX | ZAR-JIBAR |
| ZAR-PRIME-AVERAGE | ZAR-Prime Average |

TABLE 2 - FROs UNDER THE 2006 DEFINITIONS THAT DO NOT MAP TO FROs UNDER THE 2021 DEFINITIONS

Please refer to the Disclaimers and Points to Note section for important information regarding this table. Please also note that FROs marked in italics were removed from the 2006 Definitions prior to publication of this table.

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| **2006 Definitions FRO name** |
| AUD-LIBOR-BBA |
| AUD-LIBOR-BBA-Bloomberg |
| AUD-LIBOR-Reference Banks |
| AUD-Quarterly Swap Rate-ICAP-Reference Banks |
| AUD-Semi-Annual Swap Rate-11:00-BGCANTOR |
| AUD-Semi-Annual Swap Rate-BGCANTOR-Reference Banks |
| AUD-Semi-Annual Swap Rate-ICAP-Reference Banks |
| AUD-Swap Rate-Reuters |
| CAD-BA-Reference Banks |
| CAD-ISDA-Swap Rate |
| CAD-LIBOR-BBA |
| CAD-LIBOR-BBA-Bloomberg |
| CAD-LIBOR-BBA-SwapMarker |
| CAD-LIBOR-Reference Banks |
| CAD-REPO-CORRA |
| CAD-TBILL-Reference Banks |
| CAD-TBILL-Reuters |
| CHF USD-Basis Swaps-11:00-ICAP |
| CHF-3M LIBOR SWAP-CME vs LCH-ICAP |
| CHF-3M LIBOR SWAP-CME vs LCH-ICAP-Bloomberg |
| CHF-3M LIBOR SWAP-EUREX vs LCH-ICAP |
| CHF-3M LIBOR SWAP-EUREX vs LCH-ICAP-Bloomberg |
| CHF-6M LIBOR SWAP-CME vs LCH-ICAP |
| CHF-6M LIBOR SWAP-EUREX vs LCH-ICAP |
| CHF-6M LIBOR SWAP-EUREX vs LCH-ICAP-Bloomberg |
| CHF-6M LIBORSWAP-CME vs LCH-ICAP-Bloomberg |
| CHF-Annual Swap Rate |
| CHF-Annual Swap Rate-11:00-ICAP |
| CHF-Annual Swap Rate-Reference Banks |
| CHF-Basis Swap-3m vs 6m-LIBOR-11:00-ICAP |
| CHF-ISDAFIX-Swap Rate |
| CHF-LIBOR-Reference Banks |
| CHF-OIS-11:00-ICAP |
| CHF-TOIS-OIS-COMPOUND |
| CNH-HIBOR-Reference Banks |
| CNY 7-Repo Compounding Date |
| CNY-Quarterly 7 day Repo Non Deliverable Swap Rate-TRADITION-Reference Banks |
| CNY-Semi-Annual Swap Rate-11:00-BGCANTOR |
| CNY-Semi-Annual Swap Rate-Reference Banks |
| CZK-Annual Swap Rate-11:00-BGCANTOR |
| CZK-Annual Swap Rate-Reference Banks |
| CZK-PRIBOR-Reference Banks |
| DKK-CIBOR-Reference Banks |
| EUR Basis Swap-EONIA vs 3m EUR+IBOR Swap Rates-A/360-10:00-ICAP |
| EUR EURIBOR-Annual Bond Swap vs 1m-11:00-ICAP |
| EUR EURIBOR-Basis Swap-1m vs 3m-Euribor-11:00-ICAP |
| EUR EURIBOR-Basis Swap-3m vs 6m-11:00-ICAP |
| EUR USD-Basis Swaps-11:00-ICAP |
| EUR-3M EURIBOR SWAP-CME vs LCH-ICAP |
| EUR-3M EURIBOR SWAP-CME vs LCH-ICAP-Bloomberg |
| EUR-3M EURIBOR SWAP-EUREX vs LCH-ICAP |
| EUR-3M EURIBOR SWAP-EUREX vs LCH-ICAP-Bloomberg |
| EUR-6M EURIBOR SWAP-CME vs LCH-ICAP |
| EUR-6M EURIBOR SWAP-CME vs LCH-ICAP-Bloomberg |
| EUR-6M EURIBOR SWAP-EUREX vs LCH-ICAP |
| EUR-6M EURIBOR SWAP-EUREX vs LCH-ICAP-Bloomberg |
| EUR-Annual Swap Rate-10:00 |
| EUR-Annual Swap Rate-10:00-BGCANTOR |
| EUR-Annual Swap Rate-10:00-Bloomberg |
| EUR-Annual Swap Rate-10:00-ICAP |
| EUR-Annual Swap Rate-10:00-SwapMarker |
| EUR-Annual Swap Rate-10:00-TRADITION |
| EUR-Annual Swap Rate-11:00 |
| EUR-Annual Swap Rate-11:00-Bloomberg |
| EUR-Annual Swap Rate-11:00-ICAP |
| EUR-Annual Swap Rate-11:00-SwapMarker |
| EUR-Annual Swap Rate-3 Month |
| EUR-Annual Swap Rate-3 Month-SwapMarker |
| EUR-Annual Swap Rate-4:15-TRADITION |
| EUR-Annual Swap Rate-Reference Banks |
| EUR-EONIA-OIS-10:00-BGCANTOR |
| EUR-EONIA-OIS-10:00-ICAP |
| EUR-EONIA-OIS-10:00-TRADITION |
| EUR-EONIA-OIS-11:00-ICAP |
| EUR-EONIA-OIS-4:15-TRADITION |
| EUR-EONIA-Swap-Index |
| EUR-EURIBOR-Act/365 |
| EUR-EURIBOR-Act/365-Bloomberg |
| EUR-EURIBOR-Reference Banks |
| EUR-ISDA-LIBOR Swap Rate-10:00 |
| EUR-ISDA-LIBOR Swap Rate-11:00 |
| EUR-LIBOR-Reference Banks |
| EUR-TEC10-Reference Banks |
| EUR-TEC5-CNO |
| EUR-TEC5-CNO-SwapMarker |
| EUR-TEC5-Reference Banks |
| GBP USD-Basis Swaps-11:00-ICAP |
| GBP-6M LIBOR SWAP-CME vs LCH-ICAP |
| GBP-6M LIBOR SWAP-CME vs LCH-ICAP-Bloomberg |
| GBP-6M LIBOR SWAP-EUREX vs LCH-ICAP |
| GBP-6M LIBOR SWAP-EUREX vs LCH-ICAP-Bloomberg |
| GBP-LIBOR-Reference Banks |
| GBP-Semi Annual Swap Rate-11:00-TRADITION |
| GBP-Semi Annual Swap Rate-4:15-TRADITION |
| GBP-Semi-Annual Swap Rate |
| GBP-Semi-Annual Swap Rate-11:00-ICAP |
| GBP-Semi-Annual Swap Rate-Reference Banks |
| GBP-Semi-Annual Swap Rate-SwapMarker26 |
| GBP-SONIA-OIS-11:00-ICAP |
| GBP-SONIA-OIS-11:00-TRADITION |
| GBP-SONIA-OIS-4:15-TRADITION |
| *GBP-WMBA-SONIA-COMPOUND (Supp 55)* |
| HKD-HIBOR-HIBOR= |
| HKD-HIBOR-HIBOR-Bloomberg |
| HKD-HIBOR-Reference Banks |
| HKD-ISDA-Swap Rate-11:00 |
| HKD-ISDA-Swap Rate-4:00 |
| HKD-Quarterly-Annual Swap Rate-11:00-BGCANTOR |
| HKD-Quarterly-Annual Swap Rate-11:00-TRADITION |
| HKD-Quarterly-Annual Swap Rate-4:00-BGCANTOR |
| HKD-Quarterly-Annual Swap Rate-Reference Banks |
| HKD-Quarterly-Quarterly Swap Rate-11:00-ICAP |
| HKD-Quarterly-Quarterly Swap Rate-4:00-ICAP |
| HKD-Quarterly-Quarterly Swap Rate-Reference Banks |
| HUF-BUBOR-Reference Banks |
| IDR-IDMA-Bloomberg |
| IDR-IDRFIX |
| IDR-SBI-Reuters |
| IDR-Semi Annual Swap Rate–Non-deliverable–16:00–Tullett Prebon |
| IDR-Semi-Annual Swap Rate-11:00-BGCANTOR |
| IDR-Semi-Annual Swap Rate-Reference Banks |
| IDR-SOR-Reference Banks |
| *IDR-SOR-Reuters (Supp 34)* |
| ILS-TELBOR-Reference Banks |
| *INR-BMK (Supp 54)* |
| *INR-CMT (Supp 54)* |
| *INR-INBMK-REUTERS (Supp 54)* |
| INR-MIBOR-OIS-COMPOUND |
| *INR-MITOR-OIS-COMPOUND (Supp 54)* |
| INR-Reference Banks |
| INR-Semi Annual Swap Rate-Non-deliverable-16:00-Tullett Prebon |
| INR-Semi-Annual Swap Rate-11:30-BGCANTOR |
| INR-Semi-Annual Swap Rate-Reference Banks |
| ISK-REIBOR-Reference Banks |
| JPY USD-Basis Swaps-11:00-ICAP |
| JPY-Annual Swap Rate-11:00-TRADITION |
| JPY-Annual Swap Rate-3:00-TRADITION |
| JPY-BBSF-Bloomberg-10:00 |
| JPY-BBSF-Bloomberg-15:00 |
| JPY-ISDA-Swap Rate-10:00 |
| JPY-ISDA-Swap Rate-15:00 |
| JPY-LIBOR-Reference Banks |
| JPY-LTPR-TBC[[1]](#footnote-1) |
| JPY-MUTANCALL-TONAR |
| JPY-OIS-11:00-ICAP |
| JPY-OIS-11:00-TRADITION |
| JPY-OIS-3:00-TRADITION |
| JPY-Quoting Banks-LIBOR[[2]](#footnote-2) |
| JPY-TIBOR-17096 |
| JPY-TIBOR-TIBM |
| *JPY-TIBOR-TIBM (10 Banks) (Supp 47)* |
| *JPY-TIBOR-TIBM (5 Banks) (Supp 47)* |
| *JPY-TIBOR-TIBM (All Banks) (Supp 47)* |
| JPY-TIBOR-TIBM-Reference Banks |
| JPY-TSR-Reference Banks |
| KRW-Bond-3222 |
| KRW-Quarterly Annual Swap Rate-3:30-ICAP |
| MXN-TIIE-Reference Banks |
| MYR-KLIBOR-Reference Banks |
| MYR-Quarterly Swap Rate-11:00-TRADITION |
| MYR-Quarterly Swap Rate-TRADITION-Reference Banks |
| *NOK-NIBOR-NIBR (Supp 49)* |
| NOK-NIBOR-Reference Banks |
| NZD-BBR-ISDC |
| NZD-BBR-Reference Banks |
| NZD-Semi-Annual Swap Rate-11:00-BGCANTOR |
| NZD-Semi-Annual Swap Rate-BGCANTOR-Reference Banks |
| NZD-Swap Rate-ICAP-Reference Banks |
| *PHP-PHIREF-BAP (Supp 45)* |
| PHP-PHIREF-Reference Banks |
| PHP-Semi-Annual Swap Rate-11:00-BGCANTOR |
| PHP-Semi-Annual Swap Rate-Reference Banks |
| PLN-WIBOR-Reference Banks |
| REPOFUNDS RATE-FRANCE-OIS-COMPOUND |
| REPOFUNDS RATE-GERMANY-OIS-COMPOUND |
| REPOFUNDS RATE-ITALY-OIS-COMPOUND |
| RON-Annual Swap Rate-11:00-BGCANTOR |
| RON-Annual Swap Rate-Reference Banks |
| RUB-Annual Swap Rate-11:00-BGCANTOR |
| RUB-Annual Swap Rate-12:45-TRADITION |
| RUB-Annual Swap Rate-4:15-TRADITION |
| RUB-Annual Swap Rate-Reference Banks |
| RUB-Annual Swap Rate-TRADITION-Reference Banks |
| RUB-MOSPRIME-Reference Banks |
| SAR-SRIOR-Reference Banks |
| SEK-Annual Swap Rate |
| SEK-Annual Swap Rate-SESWFI |
| SEK-STIBOR-Reference Banks |
| SGD-Semi-Annual Currency Basis Swap Rate-11:00-Tullett Prebon |
| SGD-Semi-Annual Currency Basis Swap Rate-16:00-Tullett Prebon |
| SGD-Semi-Annual Swap Rate-11.00-TRADITION |
| SGD-Semi-Annual Swap Rate-11:00-BGCANTOR |
| SGD-Semi-Annual Swap Rate-11:00-Tullett Prebon |
| SGD-Semi-Annual Swap Rate-16:00-Tullett Prebon |
| SGD-Semi-Annual Swap Rate-ICAP |
| SGD-Semi-Annual Swap Rate-ICAP-Reference Banks |
| SGD-Semi-Annual Swap Rate-Reference Banks |
| SGD-Semi-Annual Swap Rate-TRADITION-Reference Banks |
| SGD-SIBOR-Reference Banks |
| *SGD-SONAR-OIS-COMPOUND (Supp 35)* |
| *SGD-SONAR-OIS-VWAP-COMPOUND (Supp 62)* |
| *SGD-SOR-Reference Banks (Supp 35)* |
| *SGD-SOR-Reuters (Supp 35)* |
| SGD-SOR-VWAP-Reference Banks |
| SKK-BRIBOR-Bloomberg |
| SKK-BRIBOR-NBSK07 |
| SKK-BRIBOR-Reference Banks |
| *THB-Semi-Annual Swap Rate-11:00-BGCANTOR (Supp 38)* |
| *THB-Semi-Annual Swap Rate-Reference Banks (Supp 38)* |
| *THB-SOR-Reference Banks (Supp 38)* |
| *THB-SOR-Reuters (Supp 35)* |
| THB-THBFIX-Reference Banks |
| TRY Annual Swap Rate-11:00-TRADITION |
| TRY-Annual Swap Rate-11:15-BGCANTOR |
| TRY-Annual Swap Rate-Reference Banks |
| TRY-Semi-Annual Swap Rate-TRADITION-Reference Banks |
| TRY-TRYIBOR-Reference Banks |
| TWD-Quarterly-Annual Swap Rate-11:00-BGCANTOR |
| TWD-Quarterly-Annual Swap Rate-Reference Banks |
| TWD-Reference Dealers |
| TWD-Reuters-6165 |
| TWD-TWCPBA |
| USD Swap Rate-BCMP1 |
| USD Treasury Rate-BCMP1 |
| USD-3M LIBOR SWAP-CME vs LCH-ICAP |
| USD-3M LIBOR SWAP-CME vs LCH-ICAP-Bloomberg |
| USD-6M LIBOR SWAP-CME vs LCH-ICAP |
| USD-6M LIBOR SWAP-CME vs LCH-ICAP-Bloomberg |
| USD-Annual Swap Rate-11:00-BGCANTOR |
| USD-Annual Swap Rate-11:00-TRADITION |
| USD-Annual Swap Rate-4:00-TRADITION |
| USD-BA-H.15 |
| USD-BA-Reference Dealers |
| USD-CD-H.15 |
| USD-CD-Reference Dealers |
| USD-CMS-Reference Banks |
| USD-CMS-Reference Banks-ICAP SwapPX |
| USD-CMS-Reuters |
| USD-CP-Reference Dealers |
| USD-Federal Funds-Reference Dealers |
| USD-FFCB-DISCO |
| USD-LIBOR-LIBO |
| USD-LIBOR-Reference Banks |
| USD-Municipal Swap Libor Ratio-11:00-ICAP |
| USD-Municipal Swap Rate-11:00-ICAP |
| USD-OIS-11:00-BGCANTOR |
| USD-OIS-11:00-LON-ICAP |
| USD-OIS-11:00-NY-ICAP |
| USD-OIS-11:00-TRADITION |
| USD-OIS-3:00-BGCANTOR |
| USD-OIS-3:00-NY-ICAP |
| USD-OIS-4:00-TRADITION |
| USD-Prime-Reference Banks |
| USD-SIBOR-Reference Banks |
| *USD-SIBOR-SIBO (Supp 36)* |
| USD-TBILL-H.15 |
| USD-TBILL-H.15-Bloomberg |
| USD-TIBOR-Reference Banks |
| USD-Treasury Rate-ICAP BrokerTec |
| USD-Treasury Rate-SwapMarker100 |
| USD-Treasury Rate-SwapMarker99 |
| USD-Treasury Rate-T19901 |
| USD-Treasury Rate-T500 |
| USD-Treasury-19901-3:00-ICAP |
| VND-Semi-Annual Swap Rate-11:00-BGCANTOR |
| VND-Semi-Annual Swap Rate-Reference Banks |
| ZAR-DEPOSIT-Reference Banks |
| ZAR-DEPOSIT-SAFEX |
| ZAR-JIBAR-Reference Banks |
| ZAR-PRIME-AVERAGE-Reference Banks |
| ZAR-Quarterly Swap Rate-1:00-TRADITION |
| ZAR-Quarterly Swap Rate-5:30-TRADITION |
| ZAR-Quarterly Swap Rate-TRADITION-Reference Banks |

1. Not carried over as a stand alone FRO into the 2021 Definitions but incorporated as a Temporary Non-Publication Fallback for JPY-LTPR-MHCB in the 2021 ISDA Definitions [↑](#footnote-ref-1)
2. Not carried over as a stand alone FRO into the 2021 Definitions but incorporated as a Temporary Non-Publication Fallback for JPY-STPR-Quoting Banks in the 2021 ISDA Definitions [↑](#footnote-ref-2)