Supplements to the 2006 ISDA Definitions (August-December 2021)

Published Supplements

These Supplements will be incorporated into Version 2 of the 2021 ISDA Interest Rate Derivatives Definitions, which will be published prior to the October 4, 2021 implementation date.

- Supplement 78 (“USD-AMERIBOR Term Structure”, published August 4, 2021)
- Supplement 79 (Updated Hong Kong typhoon and rainstorm provisions, published August 4, 2021)
- Supplement 80 (EuroSTR, TONA and SOFR Index and Average Rate Options, published August 4, 2021)
- Supplement 81 (“GBP-SONIA ICE Term” and “GBP-SONIA Refinitiv Term”, published August 4, 2021)
- Supplement 82 (Addition of fallbacks to “GBP-ISDA-Swap Rate”, published August 6, 2021)
- Supplement 82 (Updated ISDA Collateral Cash Price Matrix, published August 6, 2021)
- Supplement 83 (JPY-TORF-Quick, published August 25, 2021)

Upcoming Supplements

Supplements that are published by September 3, 2021 will be incorporated into Version 2 of the 2021 ISDA Interest Rate Derivatives Definitions. Other Supplements will be published once they are ready but in all cases after October 4, 2021 simultaneously with another version (e.g., Version 3, Version 4) of the 2021 ISDA Interest Rate Derivatives Definitions. Please note that the FRO names of new Rate Options may be subject to change.

- “INR-Modified MIFOR”
- **“**USD-SOFR CME Term”
- “SEK-SWESTR” and “SEK-SWESTR-OIS Compound”
- ICE RFR Indices (“GBP-SONIA ICE Index”, “GBP-SONIA ICE Index 2D Lag”, “GBP-SONIA ICE Index 5D Lag”, “GBP-SONIA ICE Index 0 Floor”, “GBP-SONIA ICE Index 0 Floor 2D Lag”, “GBP-SONIA ICE Index 0 Floor 5D Lag”, “USD-SOFR ICE Index” (and other variations), “EUR-EuroSTR ICE Index” (and other variations) and “JPY-TONA ICE Index (and other variations))
- “USD-CRITR”
- “JPY-TONA Refinitiv TSR”
- Amended Rate Options and settlement provisions to add fallbacks for “JPY-TSR-Reuters-10:00” (2021 ISDA Defs: JPY-LIBOR TSR-10:00) and “JPY-TSR-Reuters-15:00” (2021 ISDA Defs: JPY-LIBOR TSR-15:00)
- “USD-SOFR ICE Swap Rate”
- Amended Rate Options and settlement provisions to add fallbacks for “USD-ISDA-Swap Rate”, “USD LIBOR ICE Swap Rate-15:00 Fixing Day”, “USD-ISDAFIX3-Swap Rate” and “USD-ISDAFIX3-Swap Rate-3:00” (2021 ISDA Defs: USD-LIBOR ICE Swap Rate-11:00 and USD-LIBOR ICE Swap Rate-15:00)
- Fallbacks for “NZD-BBR-BID” (2021 ISDA Defs: NZD-BKBM Bid), “NZD-BBR-FRA” (2021 ISDA Defs: NZD-BKBM FRA), “NOK-NIBOR-OIBOR” (2021 ISDA Defs: NOK-NIBOR), “NOK-NIBOR-NIBR-Bloomberg” (2021 ISDA Defs: NOK-NIBOR), “INR-MIFOR” (2021 ISDA Defs: INR-MIFOR), “PHP-

PHIREF-Bloomberg" (2021 ISDA Defs: PHP-PHIREF) and "MYR-KLIBOR-BNM" (2021 ISDA Defs: MYR-KLIBOR)

- ["USD-BYI"]
- ["USD-AXI"]
- [TBD – any other updates required before the end of 2021 in connection with transition away from LIBOR]