Version 9: April 26, 2024

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

<table>
<tr><th>2006 Definitions FRO name</th><th>2021 Definitions FRO name</th></tr>
<tr><td>AED-EBOR-Reuters</td><td>AED-EIBOR</td></tr>
<tr><td>AUD-AONIA</td><td>AUD-AONIA</td></tr>
<tr><td>AUD-AONIA-OIS-COMPOUND</td><td rowspan="2">AUD-AONIA-OIS Compound</td></tr>
<tr><td>AUD-AONIA-OIS-COMPOUND-SwapMarker</td></tr>
<tr><td>AUD-BBR-AUBBSW</td><td rowspan="3">AUD-BBSW</td></tr>
<tr><td>AUD-BBR-BBSW</td></tr>
<tr><td>AUD-BBR-BBSW-Bloomberg</td></tr>
<tr><td>AUD-Quarterly Swap Rate-ICAP</td><td>AUD-BBSW Quarterly Swap Rate ICAP</td></tr>
<tr><td>AUD-Semi-annual Swap Rate-ICAP</td><td>AUD-BBSW Semi Annual Swap Rate ICAP</td></tr>
<tr><td>AUD-BBR-BBSY (BID)</td><td>AUD-BBSY Bid</td></tr>
<tr><td>-</td><td>BRL-CDI</td></tr>
<tr><td>CAD-BA-CDOR</td><td rowspan="3">CAD-CDOR</td></tr>
<tr><td>CAD-BA-CDOR-Bloomberg</td></tr>
<tr><td>CAD-BA-Reuters</td></tr>
<tr><td>CAD-CORRA</td><td>CAD-CORRA</td></tr>
<tr><td></td><td>CAD-CORRA CanDeal TMX Term</td></tr>
<tr><td></td><td>CAD-CORRA Compounded Index</td></tr>
<tr><td>CAD-CORRA-OIS-COMPOUND</td><td>CAD-CORRA-OIS Compound</td></tr>
<tr><td>CHF-LIBOR-BBA</td><td rowspan="2">CHF-LIBOR</td></tr>
<tr><td>CHF-LIBOR-BBA-Bloomberg</td></tr>
<tr><td>CHF-SARON</td><td>CHF-SARON</td></tr>
<tr><td></td><td>CHF-SARON Average 1W</td></tr>
<tr><td></td><td>CHF-SARON Average 1M</td></tr>
<tr><td></td><td>CHF-SARON Average 2M</td></tr>
<tr><td></td><td>CHF-SARON Average 3M</td></tr>
<tr><td></td><td>CHF-SARON Average 6M</td></tr>
<tr><td></td><td>CHF-SARON Average 9M</td></tr>
<tr><td></td><td>CHF-SARON Average 12M</td></tr>
</table>

	CHF-SARON Compounded Index
CHF-SARON-OIS-COMPOUND	CHF-SARON-OIS Compound
CL-CLICP-Bloomberg	CLP-ICP 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. However, 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-PBOCB-Reuters	CNY-Deposit Rate
CNY-CNREPOFIX=CFXS-Reuters	CNY-Fixing Repo Rate
-	CNY-LPR
CNY-Quarterly 7 day Repo Non Deliverable Swap Rate-TRADITION	CNY-Quarterly 7D Repo NDS Rate Tradition
CNY-SHIBOR-Reuters	CNY-SHIBOR
CNY-Shibor-OIS-Compounding	CNY-SHIBOR-OIS Compound
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-DESTR
-	DKK-DESTR-OIS Compound
-	DKK-DESTR Compounded Index

<table>
<tr><td>DKK-DKKOIS-OIS-COMPOUND</td><td>DKK-Tom Next-OIS Compound</td></tr>
<tr><td>EUR-TEC10-CNO</td><td rowspan="2">EUR-CNO TEC10</td></tr>
<tr><td>EUR-TEC10-CNO-SwapMarker</td></tr>
<tr><td>-</td><td>EUR-EONIA</td></tr>
<tr><td>EUR-EONIA-AVERAGE</td><td>EUR-EONIA-Average</td></tr>
<tr><td>EUR-EONIA-OIS-COMPOUND</td><td rowspan="2">EUR-EONIA-OIS Compound</td></tr>
<tr><td>EUR-EONIA-OIS-COMPOUND-Bloomberg</td></tr>
<tr><td>EUR-EURIBOR-Reuters</td><td>EUR-EURIBOR</td></tr>
<tr><td>EUR-ISDA-EURIBOR Swap Rate-11:00</td><td>EUR-EURIBOR ICE Swap Rate-11:00</td></tr>
<tr><td>EUR-ISDA-EURIBOR Swap Rate-12:00</td><td>EUR-EURIBOR ICE Swap Rate-12:00</td></tr>
<tr><td>EUR-EURONIA-OIS-COMPOUND</td><td>EUR-EURONIA-OIS Compound</td></tr>
<tr><td>EUR-EuroSTR</td><td>EUR-EuroSTR</td></tr>
<tr><td>EUR-EuroSTR Average 1W</td><td>EUR-EuroSTR Average 1W</td></tr>
<tr><td>EUR-EuroSTR Average 1M</td><td>EUR-EuroSTR Average 1M</td></tr>
<tr><td>EUR-EuroSTR Average 3M</td><td>EUR-EuroSTR Average 3M</td></tr>
<tr><td>EUR-EuroSTR Average 6M</td><td>EUR-EuroSTR Average 6M</td></tr>
<tr><td>EUR-EuroSTR Average 12M</td><td>EUR-EuroSTR Average 12M</td></tr>
<tr><td>EUR-EuroSTR Compounded Index</td><td>EUR-EuroSTR Compounded Index</td></tr>
<tr><td></td><td>EUR-EuroSTR FTSE Term</td></tr>
<tr><td>EUR-EuroSTR ICE Compounded Index</td><td>EUR-EuroSTR ICE Compounded Index</td></tr>
<tr><td>EUR-EuroSTR ICE Compounded Index 0 Floor</td><td>EUR-EuroSTR ICE Compounded Index 0 Floor</td></tr>
<tr><td>EUR-EuroSTR ICE Compounded Index 0 Floor 2D Lag</td><td>EUR-EuroSTR ICE Compounded Index 0 Floor 2D Lag</td></tr>
<tr><td>EUR-EuroSTR ICE Compounded Index 0 Floor 5D Lag</td><td>EUR-EuroSTR ICE Compounded Index 0 Floor 5D Lag</td></tr>
<tr><td>EUR-EuroSTR ICE Compounded Index 2D Lag</td><td>EUR-EuroSTR ICE Compounded Index 2D Lag</td></tr>
<tr><td>EUR-EuroSTR ICE Compounded Index 5D Lag</td><td>EUR-EuroSTR ICE Compounded Index 5D Lag</td></tr>
<tr><td></td><td>EUR-EuroSTR Term</td></tr>
<tr><td>EUR-EuroSTR-COMPOUND</td><td>EUR-EuroSTR-OIS Compound</td></tr>
<tr><td>EUR-LIBOR-BBA</td><td rowspan="2">EUR-LIBOR</td></tr>
<tr><td>EUR-LIBOR-BBA-Bloomberg</td></tr>
<tr><td>GBP-LIBOR-BBA</td><td rowspan="2">GBP-LIBOR</td></tr>
<tr><td>GBP-LIBOR-BBA-Bloomberg</td></tr>
</table>

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 ICE Compounded Index	GBP-SONIA ICE Compounded Index
GBP-SONIA ICE Compounded Index 0 Floor	GBP-SONIA ICE Compounded Index 0 Floor
GBP-SONIA ICE Compounded Index 0 Floor 2D Lag	GBP-SONIA ICE Compounded Index 0 Floor 2D Lag
GBP-SONIA ICE Compounded Index 0 Floor 5D Lag	GBP-SONIA ICE Compounded Index 0 Floor 5D Lag
GBP-SONIA ICE Compounded Index 2D Lag	GBP-SONIA ICE Compounded Index 2D Lag
GBP-SONIA ICE Compounded Index 5D Lag	GBP-SONIA ICE Compounded Index 5D Lag
GBP-SONIA Swap Rate	GBP-SONIA ICE Swap Rate
GBP-SONIA ICE Term	GBP-SONIA ICE Term
GBP-SONIA-COMPOUND	GBP-SONIA-OIS Compound
GBP-SONIA Refinitiv Term	GBP-SONIA Refinitiv Term
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
	HUF-HUFONIA-OIS Compound
IDR-JIBOR-Reuters	IDR-JIBOR
	ILS-SHIR
	ILS-SHIR-OIS Compound
ILS-TELBOR01-Reuters	ILS-TELBOR
INR-MIOIS	INR-MIBOR OIS
INR-FBIL-MIBOR-OIS-COMPOUND	INR-MIBOR-OIS Compound
INR-MIFOR	INR-MIFOR
INR-Modified MIFOR	INR-Modified MIFOR

ISK-REIBOR-Reuters	ISK-REIBOR
JPY-TIBOR-ZTIBOR	JPY-Euroyen TIBOR
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-MHBK 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 Average 30D	JPY-TONA Average 30D
JPY-TONA Average 90D	JPY-TONA Average 90D
JPY-TONA Average 180D	JPY-TONA Average 180D
JPY-TONA Compounded Index	JPY-TONA Compounded Index
JPY-TONA ICE Compounded Index	JPY-TONA ICE Compounded Index
JPY-TONA ICE Compounded Index 0 Floor	JPY-TONA ICE Compounded Index 0 Floor
JPY-TONA ICE Compounded Index 0 Floor 2D Lag	JPY-TONA ICE Compounded Index 0 Floor 2D Lag
JPY-TONA ICE Compounded Index 0 Floor 5D Lag	JPY-TONA ICE Compounded Index 0 Floor 5D Lag
JPY-TONA ICE Compounded Index 2D Lag	JPY-TONA ICE Compounded Index 2D Lag
JPY-TONA ICE Compounded Index 5D Lag	JPY-TONA ICE Compounded Index 5D Lag
JPY-TONA-OIS-COMPOUND	JPY-TONA-OIS Compound
JPY-TONA TSR-10:00	JPY-TONA TSR-10:00
JPY-TONA TSR-15:00	JPY-TONA TSR-15:00

JPY-TORF QUICK	JPY-TORF QUICK
KRW-CD-3220	KRW-CD 91D
KRW-CD-KSDA-Bloomberg	
	KRW-KOFR
	KRW-KOFR-OIS Compound
MXN-TIIE-Banxico	MXN-TIIE
MXN-TIIE-Banxico-Bloomberg	
	MXN-TIIE ON
	MXN-TIIE ON-OIS Compound
MYR-KLIBOR-BNM	MYR-KLIBOR
	MYR-MYOR
	MYR-MYOR-OIS Compound
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
	PLN-WIRON
	PLN-WIRON-OIS Compound
-	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-STIBOR-Bloomberg	SEK-STIBOR
SEK-STIBOR-SIDE	
SEK-SIOR-OIS-COMPOUND	SEK-STIBOR-OIS Compound
SEK-SWESTR	SEK-SWESTR
SEK-SWESTR Average 1W	SEK-SWESTR Average 1W
SEK-SWESTR Average 1M	SEK-SWESTR Average 1M
SEK-SWESTR Average 2M	SEK-SWESTR Average 2M
SEK-SWESTR Average 3M	SEK-SWESTR Average 3M
SEK-SWESTR Average 6M	SEK-SWESTR Average 6M
SEK-SWESTR Compounded Index	SEK-SWESTR Compounded Index
SEK-SWESTR-OIS Compound	SEK-SWESTR-OIS Compound
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
TRY-TLREF-OIS-COMPOUND	TRY-TLREF-OIS Compound
TRY-TRYIBOR-Reuters	TRY-TRLIBOR
TWD-TAIBIR01	TWD-TAIBIR01
TWD-TAIBIR02	TWD-TAIBIR02
TWD-TAIBOR-Bloomberg	TWD-TAIBOR
TWD-TAIBOR-Reuters	
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-AMERIBOR Term Structure	USD-AMERIBOR Term Structure
-	USD-AXI 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-CRITR	USD-CRITR[1]
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-FXI Term
USD-LIBOR-BBA	USD-LIBOR
USD-LIBOR-BBA-Bloomberg	
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-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 Average 30D	USD-SOFR Average 30D
USD-SOFR Average 90D	USD-SOFR Average 90D
USD-SOFR Average 180D	USD-SOFR Average 180D

[1] "USD-CRITR" was added to the 2021 Definitions in the November 10, 2021 update and subsequently removed from the 2021 Definitions in the November 18, 2022 update.

USD-SOFR CME Term	USD-SOFR CME Term
USD-SOFR Compounded Index	USD-SOFR Compounded Index
USD-SOFR ICE Compounded Index	USD-SOFR ICE Compounded Index
USD-SOFR ICE Compounded Index 0 Floor	USD-SOFR ICE Compounded Index 0 Floor
USD-SOFR ICE Compounded Index 0 Floor 2D Lag	USD-SOFR ICE Compounded Index 0 Floor 2D Lag
USD-SOFR ICE Compounded Index 0 Floor 5D Lag	USD-SOFR ICE Compounded Index 0 Floor 5D Lag
USD-SOFR ICE Compounded Index 2D Lag	USD-SOFR ICE Compounded Index 2D Lag
USD-SOFR ICE Compounded Index 5D Lag	USD-SOFR ICE Compounded Index 5D Lag
USD-SOFR ICE Swap Rate	USD-SOFR ICE Swap Rate
-	USD-SOFR ICE Term
USD-SOFR-COMPOUND	USD-SOFR-OIS Compound
USD-TBILL-H.15	USD-TBILL Auction High Rate
USD-TBILL-H.15-Bloomberg	
USD-TBILL-Secondary Market	USD-TBILL Secondary Market-Bond Equivalent Yield
ZAR-JIBAR-SAFEX	ZAR-JIBAR
ZAR-PRIME-AVERAGE	ZAR-Prime Average
	ZAR-ZARONIA
	ZAR-ZARONIA-OIS Compound

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.

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[2]
JPY-MUTANCALL-TONAR
JPY-OIS-11:00-ICAP
JPY-OIS-11:00-TRADITION
JPY-OIS-3:00-TRADITION

[2] 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[3]
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

[3] 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

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-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