





Currency	Benchmark	Floating Rate Option names	Benchmark Administrator	Permanent Cessation Fallbacks – 2021 Definitions (introduced in Version 1.0, effective October 4, 2021, unless specified otherwise)	Permanent Cessation Fallbacks – 2006 Definitions	Fallback-related Announcements	Other ISDA related materials
	Australian Dollar interbank overnight cash rate ( <b>AONIA</b> )	<p><u>2006 Definitions</u> AUD-AONIA; AUD-AONIA-OIS-COMPOUND; AUD-AONIA-OIS-COMPOUND-SwapMarker;</p> <p><u>2021 Definitions</u> AUD-AONIA; AUD-AONIA-OIS Compound</p>	<u>Reserve Bank of Australia</u>	<ol style="list-style-type: none"> <li>1. RBA Recommended Rate</li> <li>2. Calculation Agent Alternative Rate Determination</li> </ol>	<p>AUD-AONIA and AUD-AONIA-OIS-COMPOUND:</p> <ol style="list-style-type: none"> <li>1. RBA Recommended Rate</li> <li>2. Modified Calculation Agent determination</li> </ol> <p>For AUD-AONIA, introduced in Supplement 74, effective May 13, 2021.</p> <p>For AUD-AONIA-OIS-COMPOUND, introduced in Supplement 77, effective July 6, 2021.</p> <p>AUD-AONIA-OIS-COMPOUND-SwapMarker</p> <ol style="list-style-type: none"> <li>1. Agreement between the parties</li> <li>2. Previous day's rate</li> </ol> <p>For AUD-AONIA-OIS-COMPOUND-SwapMarker introduced in the first version of the 2006</p>	N/A	N/A


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					Definitions, effective January 12, 2007.		
	<u>Bank Bill Swap Rate (BBSW)</u>	<p><u>2006 Definitions</u> AUD-BBR-AUBBSW; AUD-BBR-BBSW; AUD-BBR-BBSW-Bloomberg</p> <p><u>2021 Definitions</u> AUD-BBSW; AUD-BBSW Bid</p>	<u>Australian Securities Exchange (ASX)</u>	<ol style="list-style-type: none"> <li>1. Fallback Rate (AONIA) i.e. the term adjusted AONIA plus the BBSW spread (the <b>Adjustment Spread</b>) published by Bloomberg Index Services Limited for the Designated Maturity</li> <li>2. AONIA + the Adjustment Spread</li> <li>3. RBA Recommended Rate + the Adjustment Spread</li> </ol>	<ol style="list-style-type: none"> <li>1. Fallback Rate (AONIA) i.e. the term adjusted AONIA plus the BBSW spread (the <b>Adjustment Spread</b>) published by Bloomberg Index Services Limited for the Designated Maturity</li> <li>2. AONIA + the Adjustment Spread</li> <li>3. RBA Recommended Rate + the Adjustment Spread</li> </ol> <p>Introduced in Supplement 70, effective January 25, 2021.</p> <p><i>These fallbacks can be applied to 2006</i></p>	N/A	N/A


Currency	Benchmark	Floating Rate Option names	Benchmark Administrator	Permanent Cessation Fallbacks – 2021 Definitions (introduced in Version 1.0, effective October 4, 2021, unless specified otherwise)	Permanent Cessation Fallbacks – 2006 Definitions	Fallback-related Announcements	Other ISDA related materials
					<i>transactions pre-dating Supplement 70 via adherence to the 2020 IBOR Fallbacks Protocol.</i>		
	<u>Canadian Dollar Offered Rate (CDOR)</u>	<p><u>2006 Definitions</u> CAD-BA-CDOR; CAD-BA-CDOR-Bloomberg</p> <p><u>2021 Definitions</u> CAD-CDOR</p>	<u>Refinitiv</u>	<ol style="list-style-type: none"> <li>Fallback Rate (CORRA) i.e. the term adjusted CORRA plus the CDOR spread (the <b>Adjustment Spread</b>) published by Bloomberg Index Services Limited for the Designated Maturity</li> <li>CORRA + the Adjustment Spread</li> <li>CAD Recommended Rate + the Adjustment Spread</li> <li>BOC Target Rate + the Adjustment Spread</li> </ol>	<ol style="list-style-type: none"> <li>Fallback Rate (CORRA) i.e. the term adjusted CORRA plus the CDOR spread (the <b>Adjustment Spread</b>) published by Bloomberg Index Services Limited for the Designated Maturity</li> <li>CORRA + the Adjustment Spread</li> <li>CAD Recommended Rate + the Adjustment Spread</li> <li>BOC Target Rate + the Adjustment Spread</li> </ol>	<p><u>Refinitiv CDOR Cessation Notice</u></p> <p><u>Refinitiv CDOR Consultation Outcome Statement</u></p> <p><u>OSC CDOR Authorization</u></p> <p><u>AMF CDOR Authorization</u></p> <p><u>Bank of Canada CDOR Statement</u></p> <p><u>Bloomberg Announcement on Spread Adjustment Fixing</u></p>	<p><u>ISDA Tenor Cessation Guidance – 6m and 12m CDOR</u></p> <p><u>ISDA CDOR Cessation Guidance</u></p>

Currency	Benchmark	Floating Rate Option names	Benchmark Administrator	Permanent Cessation Fallbacks – 2021 Definitions (introduced in Version 1.0, effective October 4, 2021, unless specified otherwise)	Permanent Cessation Fallbacks – 2006 Definitions	Fallback-related Announcements	Other ISDA related materials
					<p>Introduced in Supplement 70, effective January 25, 2021.</p> <p><i>These fallbacks can be applied to 2006 transactions pre-dating Supplement 70 via adherence to the 2020 IBOR Fallbacks Protocol.</i></p>	<p><u>Refinitiv announcement regarding cessation of 6m and 12m CDOR</u></p> <p><u>Bloomberg announcement regarding fallback spread for 6m and 12m CDOR</u></p>	
	<p><u>Canadian Overnight Repo Rate Average (CORRA)</u></p>	<p><u>2006 Definitions</u> CAD-CORRA; CAD-CORRA-OIS-COMPOUND</p> <p><u>2021 Definitions</u> CAD-CORRA; CAD-CORRA-OIS Compound</p>	<p><u>Bank of Canada</u></p>	<p>1. CAD Recommended Rate</p> <p>2. BOC Target Rate</p>	<p>1. CAD Recommended Rate</p> <p>2. BOC Target Rate</p> <p>For CAD-CORRA, introduced in Supplement 74, effective May 13, 2021. For CAD-CORRA-OIS-COMPOUND, introduced in Supplement 77, effective July 6, 2021.</p>	<p>N/A</p>	<p>N/A</p>

Currency	Benchmark	Floating Rate Option names	Benchmark Administrator	Permanent Cessation Fallbacks – 2021 Definitions (introduced in Version 1.0, effective October 4, 2021, unless specified otherwise)	Permanent Cessation Fallbacks – 2006 Definitions	Fallback-related Announcements	Other ISDA related materials
	<u>Swiss Franc London Interbank Offered Rate (CHF LIBOR)</u>	<p><u>2006 Definitions</u> CHF-LIBOR-BBA; CHF-LIBOR-BBA-Bloomberg</p> <p><u>2021 Definitions</u> CHF-LIBOR</p>	<u>ICE Benchmark Administration (IBA)</u>	<ol style="list-style-type: none"> <li>Fallback Rate (SARON) i.e. the term adjusted SARON plus the Swiss Franc LIBOR spread (the <b>Adjustment Spread</b>) published by Bloomberg Index Services Limited for the Designated Maturity</li> <li>SARON + the Adjustment Spread</li> <li>NWG Recommended Rate + the Adjustment Spread</li> <li>Modified SNB Policy Rate + the Adjustment Spread</li> </ol>	<ol style="list-style-type: none"> <li>Fallback Rate (SARON) i.e. the term adjusted SARON plus the Swiss Franc LIBOR spread (the <b>Adjustment Spread</b>) published by Bloomberg Index Services Limited for the Designated Maturity</li> <li>SARON + the Adjustment Spread</li> <li>NWG Recommended Rate + the Adjustment Spread</li> <li>Modified SNB Policy Rate + the Adjustment Spread</li> </ol> <p>Introduced in Supplement 70, effective January 25, 2021.</p>	<p><u>FCA Announcement on the Future of the LIBOR Benchmarks</u></p> <p><u>IBA Press Release</u></p> <p><u>ICE LIBOR Feedback Statement on Consultation on Potential Cessation</u></p> <p><u>Bloomberg Announcement on the Spread Adjustment Fixing</u></p>	<u>ISDA Guidance</u>


Currency	Benchmark	Floating Rate Option names	Benchmark Administrator	Permanent Cessation Fallbacks – 2021 Definitions (introduced in Version 1.0, effective October 4, 2021, unless specified otherwise)	Permanent Cessation Fallbacks – 2006 Definitions	Fallback-related Announcements	Other ISDA related materials
					<i>These fallbacks can be applied to 2006 transactions pre-dating Supplement 70 via adherence to the 2020 IBOR Fallbacks Protocol.</i>		
	<u>Swiss Average Rate Overnight (SARON)</u>	<p><u>2006 Definitions</u> CHF-SARON; CHF-SARON-OIS-COMPOUND</p> <p><u>2021 Definitions</u> CHF-SARON; CHF-SARON-OIS Compound</p>	<u>SIX Index AG</u>	<ol style="list-style-type: none"> <li>NWG Recommended Rate</li> <li>Modified SNB Policy Rate</li> </ol>	<ol style="list-style-type: none"> <li>NWG Recommended Rate</li> <li>Modified SNB Policy Rate</li> </ol> <p>For CHF-SARON, introduced in Supplement 74, effective May 13, 2021. For CHF-SARON-OIS-COMPOUND, introduced in Supplement 77, effective July 6, 2021.</p>	N/A	N/A
	<u>CNH Hong Kong Interbank Offered Rate (HIBOR)</u>	<p><u>2006 Definitions</u> CNH-HIBOR-TMA</p> <p><u>2021 Definitions</u> CNH-HIBOR</p>	<u>Treasury Markets Association</u>	Generic Fallback Provisions	CNH-HIBOR-Reference Banks i.e. a dealer poll of 4 major banks in the Hong Kong interbank market (if fewer than two quotations are provided, the arithmetic	N/A	<b>ISDA Summary of Generic Fallback Provisions</b>

Currency	Benchmark	Floating Rate Option names	Benchmark Administrator	Permanent Cessation Fallbacks – 2021 Definitions (introduced in Version 1.0, effective October 4, 2021, unless specified otherwise)	Permanent Cessation Fallbacks – 2006 Definitions	Fallback-related Announcements	Other ISDA related materials
					<p>mean of the rates quoted by major banks in Hong Kong for loans in CNH for settlement in Hong Kong to leading European banks, selected by the Calculation Agent).</p> <p>Introduced in Supplement 34, effective August 23, 2014.</p>		
	<p><u>Shanghai Interbank Offered Rate (SHIBOR)</u></p>	<p><u>2006 Definitions</u> CNY-SHIBOR-Reuters; CNY-SHIBOR-OIS-Compounding</p> <p><u>2021 Definitions</u> CNY-SHIBOR; CNY-SHIBOR-OIS Compound</p>	<p><u>China Foreign Exchange Trade System &amp; National Interbank Funding Center authorized by the People’s Bank of China</u></p>	Generic Fallback Provisions	<p>1. Dealer poll of 4 leading dealers in the relevant interbank market</p> <p>2. Calculation Agent determination</p> <p>Introduced in Supplement 30, effective February 27, 2012.</p>	N/A	<p>ISDA Summary of Generic Fallback Provisions</p>
	<p><u>Czech Overnight Index Average (CZEONIA)</u></p>	<p><u>2006 Definitions</u> N/A</p> <p><u>2021 Definitions</u></p>	<p><u>Czech National Bank</u></p>	<p>1. CZK Recommended Rate</p> <p>2. Calculation Agent Alternative Rate Determination</p>	N/A	N/A	N/A

Currency	Benchmark	Floating Rate Option names	Benchmark Administrator	Permanent Cessation Fallbacks – 2021 Definitions (introduced in Version 1.0, effective October 4, 2021, unless specified otherwise)	Permanent Cessation Fallbacks – 2006 Definitions	Fallback-related Announcements	Other ISDA related materials
		CZK-CZEONIA; CZK-CZEONIA-OIS Compound					
	<u>Prague Interbank Offered Rate (PRIBOR)</u>	<p>2006 Definitions CZK-PRIBOR-PRBO</p> <p>2021 Definitions CZK-PRIBOR</p>	<u>Czech Financial Benchmark Facility s.r.o.</u>	Generic Fallback Provisions	<p>CZK-PRIBOR-Reference Banks i.e. a dealer poll of 4 major banks in the Prague interbank market (if fewer than two quotations are provided, the arithmetic mean of the rates quoted by major banks in Prague for loans in CZK to leading European banks, selected by the Calculation Agent)</p> <p>Introduced in the first version of the 2006 Definitions, effective January 12, 2007.</p>	N/A	ISDA Summary of Generic Fallback Provisions
	<u>Copenhagen Interbank Offered Rate (CIBOR)</u>	<p>2006 Definitions DKK-CIBOR-DKNA13; DKK-CIBOR-DKNA13 - Bloomberg; DKK-CIBOR2-DKNA13; DKK-CIBOR2-Bloomberg</p>	<u>Danish Financial Benchmark Facility</u>	1. Fallback Rate (DESTR) i.e. the term adjusted DESTR plus the CIBOR spread (the <b>Adjustment Spread</b> ) published by Bloomberg Index Services	DKK-CIBOR-Reference Banks i.e. a dealer poll of 4 major banks in the Copenhagen interbank market (if fewer than two quotations are provided, the arithmetic	<u>Upcoming changes to the CIBOR and Tom/Next benchmarks</u>	N/A




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		<u>2021 Definitions</u> DKK-CIBOR; DKK-CIBOR2		Limited for the Designated Maturity  2. DESTR + the Adjustment Spread  3. DKK Recommended Rate + the Adjustment Spread  4. Danmarks Nationalbank Current Account Rate + the Adjustment Spread  Introduced in Version 7.0 of the 2021 Definitions, effective November 18, 2022.  <i>Note that the fallbacks as set out in Version 7.0 can be applied to transactions using previous versions of the 2021 Definitions via adherence to the November 2022 Benchmarks Module to the 2021 Fallbacks Protocol.</i>	mean of the rates quoted by major banks in Copenhagen for loans in DKK to leading European banks, selected by the Calculation Agent)  For DKK-CIBOR-DKNA13, DKK-CIBOR-DKNA13 - Bloomberg and DKK-CIBOR2-DKNA13, introduced in the first version of the 2006 Definitions, effective January 12, 2007. For DKK-CIBOR2-Bloomberg, introduced in Supplement 27, effective July 11, 2011.  <i>Note that the fallbacks as set out in the 2021 Definitions can be applied to 2006 transactions via adherence to the November 2022 Benchmarks Module to the 2021 Fallbacks Protocol.</i>		

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	<u>Denmark Short Term Rate (DESTR)</u>	<u>2006 Definitions</u> N/A  <u>2021 Definitions</u> DKK-DESTR; DKK-DESTR-OIS Compound	<u>Danmarks Nationalbank</u>	1. DKK Recommended Rate  2. Danmarks Nationalbank Current Account Rate  Introduced in Version 6.0 of the 2021 Definitions, effective May 27, 2022.	N/A	N/A	N/A
	<u>Euro Interbank Offered Rate (EURIBOR)</u>	<u>2006 Definitions</u> EUR-EURIBOR-Reuters  <u>2021 Definitions</u> EUR-EURIBOR	<u>European Money Markets Institute (EMMI)</u>	1. Fallback Rate (EuroSTR) i.e. the term adjusted EuroSTR plus the EURIBOR spread (the <b>Adjustment Spread</b> ) published by Bloomberg Index Services Limited for the Designated Maturity  2. EuroSTR + the Adjustment Spread  3. ECB Recommended Rate + the Adjustment Spread  4. Modified EDFR + the Adjustment Spread	1. Fallback Rate (EuroSTR) i.e. the term adjusted EuroSTR plus the EURIBOR spread (the <b>Adjustment Spread</b> ) published by Bloomberg Index Services Limited for the Designated Maturity  2. EuroSTR + the Adjustment Spread  3. ECB Recommended Rate + the Adjustment Spread	N/A	N/A

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					<p>4. Modified EDFR + the Adjustment Spread</p> <p>Introduced in Supplement 70, effective January 25, 2021.</p> <p><i>These fallbacks can be applied to 2006 transactions pre-dating Supplement 70 via adherence to the 2020 IBOR Fallbacks Protocol.</i></p>		
	<p><u>EUR</u> <u>EURIBOR</u> <u>ICE Swap</u> <u>Rates</u></p>	<p><u>2006 Definitions</u> EUR-ISDA-EURIBOR Swap Rate-11:00; EUR-ISDA-EURIBOR Swap Rate-12:00</p> <p><u>2021 Definitions</u> EUR-EURIBOR ICE Swap Rate-11:00; EUR-EURIBOR ICE Swap Rate-12:00</p>	<p><u>IBA</u></p>	<p>Generic Fallback Provisions</p>	<p>EUR-Annual Swap Rate-Reference Banks i.e. a dealer poll of 4 major banks in the Eurozone interbank market</p> <p>Introduced in the first version of the 2006 Definitions, effective January 12, 2007.</p>	<p>N/A</p>	<p><b>ISDA</b> <b>Summary of</b> <b>Generic</b> <b>Fallback</b> <b>Provisions</b></p>

Currency	Benchmark	Floating Rate Option names	Benchmark Administrator	Permanent Cessation Fallbacks – 2021 Definitions (introduced in Version 1.0, effective October 4, 2021, unless specified otherwise)	Permanent Cessation Fallbacks – 2006 Definitions	Fallback-related Announcements	Other ISDA related materials
	<u>Euro short-term rate (€STR / EuroSTR)</u>	<p><u>2006 Definitions</u> EUR-EuroSTR; EUR-EuroSTR-COMPOUND</p> <p><u>2021 Definitions</u> EUR-EuroSTR; EUR-EuroSTR-OIS Compound</p>	<u>European Central Bank</u>	<ol style="list-style-type: none"> <li>EUR Recommended Rate</li> <li>Modified EDFR</li> </ol>	<ol style="list-style-type: none"> <li>EUR Recommended Rate</li> <li>Modified EDFR</li> </ol> <p>Introduced in Supplement 59, effective October 1, 2019.</p>	N/A	N/A
	<u>Term rate based on the euro short-term rate, known as EFTERM® (Term EuroSTR)</u>	<p><u>2006 Definitions</u> N/A</p> <p><u>2021 Definitions</u> EUR-EuroSTR Term</p>	<u>European Money Markets Institute (EMMI)</u>	<ol style="list-style-type: none"> <li>Term EuroSTR Recommended Rate</li> <li>Calculation Agent Alternative Rate Determination</li> </ol> <p>Introduced in Version 7.0 of the 2021 Definitions, effective November 18, 2022.</p>	N/A	N/A	N/A
	<u>Euro London Interbank Offered Rate (Euro LIBOR)</u>	<p><u>2006 Definitions</u> EUR-LIBOR-BBA; EUR-LIBOR-BBA-Bloomberg</p> <p><u>2021 Definitions</u></p>	<u>IBA</u>	<ol style="list-style-type: none"> <li>Fallback Rate (EuroSTR) i.e. the term adjusted EuroSTR plus the Euro LIBOR spread (the <b>Adjustment Spread</b>) published by Bloomberg</li> </ol>	<ol style="list-style-type: none"> <li>Fallback Rate (EuroSTR) i.e. the term adjusted EuroSTR plus the Euro LIBOR spread (the <b>Adjustment</b></li> </ol>	<u>FCA Announcement on the Future of the LIBOR Benchmarks</u>	<u>ISDA Guidance</u>

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		EUR-LIBOR		<ul style="list-style-type: none"> <li>1. Index Services Limited for the Designated Maturity</li> <li>2. EuroSTR + the Adjustment Spread</li> <li>3. ECB Recommended Rate + the Adjustment Spread</li> <li>4. Modified EDFR + the Adjustment Spread</li> </ul>	<ul style="list-style-type: none"> <li>1. <b>Spread</b>) published by Bloomberg Index Services Limited for the Designated Maturity</li> <li>2. EuroSTR + the Adjustment Spread</li> <li>3. ECB Recommended Rate + the Adjustment Spread</li> <li>4. Modified EDFR + the Adjustment Spread</li> </ul> <p>Introduced in Supplement 70, effective January 25, 2021.</p> <p><i>These fallbacks can be applied to 2006 transactions pre-dating Supplement 70 via adherence to the 2020 IBOR Fallbacks Protocol.</i></p>	<p><a href="#"><u>IBA Press Release</u></a></p> <p><a href="#"><u>ICE LIBOR Feedback Statement on Consultation on Potential Cessation</u></a></p> <p><a href="#"><u>Bloomberg Announcement on the Spread Adjustment Fixing</u></a></p>	

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	<u>Sterling London Interbank Offered Rate (GBP LIBOR)</u>	<p><u>2006 Definitions</u> GBP-LIBOR-BBA; GBP-LIBOR-BBA-Bloomberg</p> <p><u>2021 Definitions</u> GBP-LIBOR</p>	<u>IBA</u>	<ol style="list-style-type: none"> <li>Fallback Rate (SONIA) i.e. the term adjusted SONIA plus the Sterling LIBOR spread (the <b>Adjustment Spread</b>) published by Bloomberg Index Services Limited for the Designated Maturity</li> <li>SONIA + the Adjustment Spread</li> <li>GBP Recommended Rate + the Adjustment Spread</li> <li>UK Bank Rate + the Adjustment Spread</li> </ol>	<ol style="list-style-type: none"> <li>Fallback Rate (SONIA) i.e. the term adjusted SONIA plus the Sterling LIBOR spread (the <b>Adjustment Spread</b>) published by Bloomberg Index Services Limited for the Designated Maturity</li> <li>SONIA + the Adjustment Spread</li> <li>GBP Recommended Rate + the Adjustment Spread</li> <li>UK Bank Rate + the Adjustment Spread</li> </ol> <p>Introduced in Supplement 70, effective January 25, 2021.</p>	<p><u>FCA Announcement on Cessation of 1- and 6-month Synthetic Sterling LIBOR</u></p> <p><u>FCA Announcement on the Future of the LIBOR Benchmarks</u></p> <p><u>IBA Press Release</u></p> <p><u>ICE LIBOR Feedback Statement on Consultation on Potential Cessation</u></p> <p><u>Bloomberg Announcement on the Spread Adjustment Fixing</u></p>	<u>ISDA Guidance</u>


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					<i>These fallbacks can be applied to 2006 transactions pre-dating Supplement 70 via adherence to the 2020 IBOR Fallbacks Protocol.</i>		
	<u>GBP LIBOR ICE Swap Rate (GBP LIBOR ISR)</u>	<u>2006 Definitions</u> GBP-ISDA-Swap Rate  <u>2021 Definitions</u> GBP-LIBOR ICE Swap Rate		<p>If the Permanent Cessation Trigger is an Index Cessation Event with respect to the Underlying Benchmark<sup>1</sup> (“Permanent Cessation Trigger (1)”):</p> <p>Calculation Agent determination</p> <p>If the Permanent Cessation Trigger is an Index Cessation Event with respect to the applicable tenor of GBP LIBOR (“Permanent Cessation Trigger (2)”) or if both Permanent Cessation Trigger 1 and Permanent Cessation Trigger 2 have occurred:</p> <ol style="list-style-type: none"> <li>1. Published GBP ISR Fallback Rate</li> </ol>	<p>If the Permanent Cessation Trigger is an Index Cessation Event with respect to the applicable tenor of GBP LIBOR:</p> <ol style="list-style-type: none"> <li>1. Published GBP ISR Fallback Rate</li> <li>2. Calculated GBP ISR Fallback Rate</li> </ol> <p>in each case for the Designated Maturity, determined by reference to the GBP SONIA ICE Swap Rate, and calculated/published as of 11:00 London time</p>	<u>IBA Feedback Statement on future permanent cessation of GBP LIBOR ICE Swap Rate®</u>	<p><u>ISDA Guidance</u></p> <p><u>Template Form of Amendment for adoption of GBP LIBOR ICE Swap Rate Fallback Provisions in Confirmations for legacy transactions</u></p> <p><u>Template Form of Amendment for adoption of GBP LIBOR ICE Swap</u></p>


<sup>1</sup> Being the mid-price for the fixed leg of a fixed-for-floating Sterling swap transaction with a floating leg of Sterling LIBOR.


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				<p>2. Calculated GBP ISR Fallback Rate</p> <p>in each case for the Designated Maturity, determined by reference to the GBP SONIA ICE Swap Rate, and calculated/published as of 11:00 London time</p> <p>3. Calculation Agent determination</p> <p>Introduced in Version 2.0, effective September 30, 2021.</p>	<p>3. Calculation Agent determination</p> <p>Introduced in Supplement 82, effective August 6, 2021.</p>		<p><a href="#">Rate, USD LIBOR ICE Swap Rate and JPY LIBOR Tokyo Swap Rate Fallback Provisions in Confirmations for legacy transactions incorporating either the 2006 ISDA Definitions or the 2021 ISDA Interest Rate Derivatives Definitions</a></p> <p><a href="#">FAQs</a></p>
	<p><a href="#">Sterling Overnight Index Average rate (SONIA)</a></p>	<p><a href="#">2006 Definitions</a> GBP-SONIA; GBP-SONIA-COMPOUND</p> <p><a href="#">2021 Definitions</a> GBP-SONIA; GBP-SONIA-OIS Compound</p>	<p><a href="#">Bank of England</a></p>	<p>1. GBP Recommended Rate</p> <p>2. UK Bank Rate</p>	<p>1. GBP Recommended Rate</p> <p>2. UK Bank Rate</p>	<p>N/A</p>	<p>N/A</p>





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					For GBP-SONIA, introduced in Supplement 74, effective May 13, 2021. For GBP-SONIA-COMPOUND, introduced in Supplement 77, effective July 6, 2021.		
	<u>Term Sterling Overnight Index Average rate (ICE Term SONIA)</u>	<u>2006 Definitions</u> GBP-SONIA ICE Term  <u>2021 Definitions</u> GBP-SONIA ICE Term	<u>IBA</u>	1. ICE Term SONIA Recommended Rate  2. Calculation Agent Alternative Rate Determination  Introduced in Version 2.0, effective September 30, 2021.	1. ICE Term SONIA Recommended Rate  2. Calculation Agent determination  Introduced in Supplement 81, effective August 4, 2021.	N/A	N/A
	<u>Term Sterling Overnight Index Average rate (Refinitiv Term SONIA)</u>	<u>2006 Definitions</u> GBP-SONIA Refinitiv Term  <u>2021 Definitions</u> GBP-SONIA Refinitiv Term	<u>Refinitiv</u>	1. Refinitiv Term SONIA Recommended Rate  2. Calculation Agent Alternative Rate Determination  Introduced in Version 2.0, effective September 30, 2021.	1. Refinitiv Term SONIA Recommended Rate  2. Calculation Agent determination  Introduced in Supplement 81, effective August 4, 2021.	N/A	N/A

Currency	Benchmark	Floating Rate Option names	Benchmark Administrator	Permanent Cessation Fallbacks – 2021 Definitions (introduced in Version 1.0, effective October 4, 2021, unless specified otherwise)	Permanent Cessation Fallbacks – 2006 Definitions	Fallback-related Announcements	Other ISDA related materials
					2021.		
	<u>Hong Kong Inter-bank Offered Rate (HIBOR)</u>	<u>2006 Definitions</u> HKD-HIBOR-HKAB; HKD-HIBOR-HKAB-Bloomberg  <u>2021 Definitions</u> HKD-HIBOR	<u>Treasury Markets Associations (TMA)</u>	<ol style="list-style-type: none"> <li>1. Fallback Rate (HONIA) i.e. the term adjusted HONIA plus the HIBOR spread (the <b>Adjustment Spread</b>) published by Bloomberg Index Services Limited for the Designated Maturity</li> <li>2. HONIA + the Adjustment Spread</li> <li>3. HKD Recommended Rate + the Adjustment Spread</li> </ol>	<ol style="list-style-type: none"> <li>1. Fallback Rate (HONIA) i.e. the term adjusted HONIA plus the HIBOR spread (the <b>Adjustment Spread</b>) published by Bloomberg Index Services Limited for the Designated Maturity</li> <li>2. HONIA + the Adjustment Spread</li> <li>3. HKD Recommended Rate + the Adjustment Spread</li> </ol> <p>Introduced in Supplement 70, effective January 25, 2021.</p> <p><i>These fallbacks can be applied to 2006</i></p>	N/A	N/A


Currency	Benchmark	Floating Rate Option names	Benchmark Administrator	Permanent Cessation Fallbacks – 2021 Definitions (introduced in Version 1.0, effective October 4, 2021, unless specified otherwise)	Permanent Cessation Fallbacks – 2006 Definitions	Fallback-related Announcements	Other ISDA related materials
					<i>transactions pre-dating Supplement 70 via adherence to the 2020 IBOR Fallbacks Protocol.</i>		
	<u>Hong Kong Dollar Overnight Index Average Rate (HONIA)</u>	<u>2006 Definitions</u> HKD-HONIA  <u>2021 Definitions</u> HKD-HONIA; HKD-HONIA-OIS Compound	<u>Treasury Markets Associations (TMA)</u>	1. HKD Recommended Rate  2. Calculation Agent Alternative Rate Determination	1. HKD Recommended Rate  2. Calculation Agent determination  Introduced in Supplement 74, effective May 13, 2021.	N/A	N/A
	<u>Budapest Interbank Offered Rate (BUBOR)</u>	<u>2006 Definitions</u> HUF-BUBOR-Reuters  <u>2021 Definitions</u> HUF-BUBOR	<u>Central Bank of Hungary</u>	Generic Fallback Provisions	HUF-BUBOR-Reference Banks i.e. a dealer poll of major banks in the Budapest interbank market as specified in the BUBOR Regulation (if fewer than 4 quotations are provided, the rate for deposits in Hungarian Forint for a period of the Designated Maturity which was most recently	N/A	ISDA Summary of Generic Fallback Provisions

Currency	Benchmark	Floating Rate Option names	Benchmark Administrator	Permanent Cessation Fallbacks – 2021 Definitions (introduced in Version 1.0, effective October 4, 2021, unless specified otherwise)	Permanent Cessation Fallbacks – 2006 Definitions	Fallback-related Announcements	Other ISDA related materials
					published by the National Bank of Hungary pursuant to the BUBOR Regulation).  Introduced in the first version of the 2006 Definitions, effective January 12, 2007.		
	<u>Hungarian Forint Overnight Index Average rate (HUFONIA)</u>	<u>2006 Definitions</u> N/A  <u>2021 Definitions</u> HUF-HUFONIA; HUF-HUFONIA-OIS Compound		Generic Fallback Provisions	N/A	N/A	ISDA Summary of Generic Fallback Provisions
	<u>Jakarta Interbank Offered Rate (JIBOR)</u>	<u>2006 Definitions</u> IDR-JIBOR-Reuters  <u>2021 Definitions</u> IDR-JIBOR	<u>Bank Indonesia</u>	Generic Fallback Provisions	1. Index mutually agreed between the parties  2. Dealer poll of 5 Reference Banks  Introduced in Supplement 43, effective September 5, 2014.	N/A	ISDA Summary of Generic Fallback Provisions

Currency	Benchmark	Floating Rate Option names	Benchmark Administrator	Permanent Cessation Fallbacks – 2021 Definitions (introduced in Version 1.0, effective October 4, 2021, unless specified otherwise)	Permanent Cessation Fallbacks – 2006 Definitions	Fallback-related Announcements	Other ISDA related materials
	<u>Shekel overnight Interest Rate (SHIR)</u>	<u>2006 Definitions</u> N/A  <u>2021 Definitions</u> ILS-SHIR; ILS-SHIR-OIS Compound	<u>The Bank of Israel</u>	Generic Fallback Provisions	N/A	N/A	ISDA Summary of Generic Fallback Provisions
	<u>Tel Aviv Inter-Bank Offered Rate (TELBOR)</u>	<u>2006 Definitions</u> ILS-TELBOR01-Reuters  <u>2021 Definitions</u> ILS-TELBOR		<ol style="list-style-type: none"> <li>Fallback Rate (SHIR) i.e. the term adjusted SHIR plus the TELBOR spread (the <b>Adjustment Spread</b>) published by Bloomberg Index Services Limited for the Designated Maturity</li> <li>SHIR + the Adjustment Spread</li> <li>Generic Fallback Provisions</li> </ol> <p>Introduced in Version 7.0, effective November 18, 2022.</p> <p><i>Note that the fallbacks as set out in Version 7.0 can be applied to transactions using previous versions of the 2021 Definitions via adherence to the November 2022 Benchmarks Module to the 2021</i></p>	ILS-TELBOR-Reference Banks i.e. a dealer poll of 5 major banks in the Tel Aviv interbank market (if fewer than two quotations are provided, Calculation Agent determination using a representative rate)  Introduced in the first version of the 2006 Definitions, effective January 12, 2007.  <i>Note that the fallbacks as set out in the 2021 Definitions can be applied to 2006 transactions via adherence to the November 2022 Benchmarks Module</i>	N/A	ISDA Summary of Generic Fallback Provisions

Currency	Benchmark	Floating Rate Option names	Benchmark Administrator	Permanent Cessation Fallbacks – 2021 Definitions (introduced in Version 1.0, effective October 4, 2021, unless specified otherwise)	Permanent Cessation Fallbacks – 2006 Definitions	Fallback-related Announcements	Other ISDA related materials
				<i>Fallbacks Protocol.</i>	<i>to the 2021 Fallbacks Protocol.</i>		
	<u>Mumbai Interbank Forward Outright Rate (MIFOR)</u>	<u>2006 Definitions</u> INR-MIFOR  <u>2021 Definitions</u> INR-MIFOR	<u>Financial Benchmark India Pvt. Ltd (FBIL)</u>	<ol style="list-style-type: none"> <li>Fallback Rate (MIFOR) i.e. the rate, provided by Financial Benchmarks India Pvt Limited (or a successor), based on (i) transactions in the USD/INR FX swap market and (ii) a USD interest rate calculated by reference to Fallback Rate (SOFR)<sup>2</sup></li> <li>INR Recommended Rate</li> </ol> <p>Introduced in Version 4.0 of the 2021 Definitions, effective December 16, 2021.</p> <p><i>Note that the fallbacks as set out in Version 4.0 can be applied to transactions using previous versions of the 2021 Definitions via adherence to the December 2021</i></p>	<ol style="list-style-type: none"> <li>Fallback Rate (MIFOR) i.e. the rate, provided by Financial Benchmarks India Pvt Limited (or a successor), based on (i) transactions in the USD/INR FX swap market and (ii) a USD interest rate calculated by reference to Fallback Rate (SOFR)</li> <li>INR Recommended Rate</li> </ol> <p>Introduced in Supplement 90, effective December 16, 2021.</p>	N/A	N/A

<sup>2</sup> Being the term adjusted SOFR plus the USD LIBOR spread published by Bloomberg Index Services Limited for the Designated Maturity. For the purposes of the MIFOR, SOR, PHIREF and THBFX rows of this table, references to “Fallback Rate (SOFR)” include any fallbacks to Fallback Rate (SOFR) for the Designated Maturity that may apply pursuant to the Permanent Cessation Fallbacks for USD LIBOR.

Currency	Benchmark	Floating Rate Option names	Benchmark Administrator	Permanent Cessation Fallbacks – 2021 Definitions (introduced in Version 1.0, effective October 4, 2021, unless specified otherwise)	Permanent Cessation Fallbacks – 2006 Definitions	Fallback-related Announcements	Other ISDA related materials
				<i>Benchmarks Module to the 2021 Fallbacks Protocol.</i>	<i>Note that these fallbacks can be applied to 2006 transactions entered into pre-Supplement 90 via adherence to the December 2021 Benchmarks Module to the 2021 Fallbacks Protocol.</i>		
	<u>Modified MIFOR</u> <sup>3</sup>	<u>2006 Definitions</u> INR-Modified MIFOR  <u>2021 Definitions</u> INR-Modified MIFOR		1. Modified MIFOR Recommended Rate  2. Calculation Agent Alternative Rate Determination  Introduced in Version 2.0, effective September 30, 2021.	1. Modified MIFOR Recommended Rate  2. Modified Calculation Agent determination  Introduced in Supplement 85, effective September 9, 2021.	N/A	N/A
	<u>Euroyen TIBOR</u>	<u>2006 Definitions</u> JPY-TIBOR-ZTIBOR  <u>2021 Definitions</u> JPY-Euroyen TIBOR	<u>JBATA</u>	1. Fallback Rate (TONA) i.e. the term adjusted TONA plus the Euroyen TIBOR spread (the <b>Adjustment Spread</b> ) published by Bloomberg Index Services	1. Fallback Rate (TONA) i.e. the term adjusted TONA plus the Euroyen TIBOR spread (the	N/A	N/A

<sup>3</sup> Note that Modified MIFOR is the identified alternative for MIFOR. However, this alternative is not the fallback. Instead, FBIL will calculate and publish an Adjusted MIFOR that will be implemented as the contractual fallback for MIFOR.

Currency	Benchmark	Floating Rate Option names	Benchmark Administrator	Permanent Cessation Fallbacks – 2021 Definitions (introduced in Version 1.0, effective October 4, 2021, unless specified otherwise)	Permanent Cessation Fallbacks – 2006 Definitions	Fallback-related Announcements	Other ISDA related materials
				<p>Limited (or an ISDA-approved/appointed successor) for the Designated Maturity</p> <p>2. TONA + the Adjustment Spread</p> <p>3. JPY Recommended Rate + the Adjustment Spread</p>	<p><b>Adjustment Spread</b>) published by Bloomberg Index Services Limited (or an ISDA-approved/appointed successor) for the Designated Maturity</p> <p>2. TONA + the Adjustment Spread</p> <p>3. JPY Recommended Rate + the Adjustment Spread</p> <p>Introduced in Supplement 70, effective January 25, 2021.</p> <p><i>These fallbacks can be applied to 2006 transactions pre-dating Supplement 70 via adherence to the 2020 IBOR Fallbacks Protocol.</i></p>		



Currency	Benchmark	Floating Rate Option names	Benchmark Administrator	Permanent Cessation Fallbacks – 2021 Definitions (introduced in Version 1.0, effective October 4, 2021, unless specified otherwise)	Permanent Cessation Fallbacks – 2006 Definitions	Fallback-related Announcements	Other ISDA related materials
	Yen London Interbank Offered Rate (JPY LIBOR)	<p><u>2006 Definitions</u> JPY-LIBOR-FRASET; JPY-LIBOR-BBA; JPY-LIBOR-BBA-Bloomberg</p> <p><u>2021 Definitions</u> JPY-LIBOR</p>	<u>IBA</u>	<ol style="list-style-type: none"> <li>Fallback Rate (TONA) i.e. the term adjusted TONA plus the Yen LIBOR spread (the <b>Adjustment Spread</b>) published by Bloomberg Index Services Limited (or an ISDA-approved/appointed successor) for the Designated Maturity</li> <li>TONA + the Adjustment Spread</li> <li>JPY Recommended Rate + the Adjustment Spread</li> </ol>	<ol style="list-style-type: none"> <li>Fallback Rate (TONA) i.e. the term adjusted TONA plus the Yen LIBOR spread (the <b>Adjustment Spread</b>) published by Bloomberg Index Services Limited (or an ISDA-approved/appointed successor) for the Designated Maturity</li> <li>TONA + the Adjustment Spread</li> <li>JPY Recommended Rate + the Adjustment Spread</li> </ol> <p>Introduced in Supplement 70, effective January 25, 2021.</p> <p><i>These fallbacks can be applied to 2006</i></p>	<p><u>FCA Announcement on the Future of the LIBOR Benchmarks</u></p> <p><u>IBA Press Release</u></p> <p><u>ICE LIBOR Feedback Statement on Consultation on Potential Cessation</u></p> <p><u>Bloomberg Announcement on the Spread Adjustment Fixing</u></p>	<u>ISDA Guidance</u>

Currency	Benchmark	Floating Rate Option names	Benchmark Administrator	Permanent Cessation Fallbacks – 2021 Definitions (introduced in Version 1.0, effective October 4, 2021, unless specified otherwise)	Permanent Cessation Fallbacks – 2006 Definitions	Fallback-related Announcements	Other ISDA related materials
					<i>transactions pre-dating Supplement 70 via adherence to the 2020 IBOR Fallbacks Protocol.</i>		
	<u>Tokyo Swap Rate (for swaps referencing JPY LIBOR) (JPY LIBOR TSR)</u>	<p><u>2006 Definitions</u> JPY-TSR-Reuters-10:00; JPY-TSR-Reuters-15:00</p> <p><u>2021 Definitions</u> JPY-LIBOR TSR-10:00; JPY-LIBOR TSR-15:00</p>	<u>Refinitiv Asia Pacific Limited</u>	<p>If the Permanent Cessation Trigger is an Index Cessation Event with respect to the Underlying Benchmark<sup>4</sup> (“Permanent Cessation Trigger (1)”):</p> <ol style="list-style-type: none"> <li>1. Temporary Non-Publication Fallback – Reference Banks i.e. a dealer poll of 5 leading swap dealers in the relevant interbank market, with a fallback to Calculation Agent Alternative Rate Determination if a sufficient number of quotations is not obtained</li> </ol> <p>If the Permanent Cessation Trigger is an Index Cessation Event with</p>	<p>If the Permanent Cessation Trigger is an Index Cessation Event with respect to 6-month JPY LIBOR:</p> <ol style="list-style-type: none"> <li>1. Published JPY TSR Fallback Rate</li> <li>2. Calculated JPY TSR Fallback Rate</li> </ol> <p>in each case for the Designated Maturity, determined by reference to the JPY TONA Tokyo Swap Rate-10:00/ JPY TONA Tokyo Swap Rate-15:00 (as applicable), and</p>	<u>Refinitiv Announcement</u>	<p><u>ISDA Guidance</u></p> <p><u>Fallbacks for the JPY LIBOR Tokyo Swap Rate - statement</u></p> <p><u>Template Form of Amendment for adoption of GBP LIBOR ICE Swap Rate, USD LIBOR ICE Swap Rate and JPY LIBOR Tokyo Swap Rate</u></p>

<sup>4</sup> Being the 10:00/15:00 (as applicable) semi-annual swap rate (known as the ‘Tokyo Swap Rate (for swaps referencing 6-month JPY LIBOR)’) for Yen swap transactions with a floating leg of JPY LIBOR.



Currency	Benchmark	Floating Rate Option names	Benchmark Administrator	Permanent Cessation Fallbacks – 2021 Definitions (introduced in Version 1.0, effective October 4, 2021, unless specified otherwise)	Permanent Cessation Fallbacks – 2006 Definitions	Fallback-related Announcements	Other ISDA related materials
				<p><u>respect to 6-month JPY LIBOR (“Permanent Cessation Trigger (2)” or if both Permanent Cessation Trigger 1 and Permanent Cessation Trigger 2 have occurred:</u></p> <ol style="list-style-type: none"> <li>1. Published JPY TSR Fallback Rate</li> <li>2. Calculated JPY TSR Fallback Rate</li> </ol> <p>in each case for the Designated Maturity, determined by reference to JPY TONA Tokyo Swap Rate-10:00/ JPY TONA Tokyo Swap Rate-15:00 (as applicable), and calculated/published at or around 10:30/15:30 (as applicable) Tokyo time</p> <ol style="list-style-type: none"> <li>3. Calculation Agent determination</li> </ol> <p>Introduced in Version 3.0 of the 2021 Definitions, effective November 10, 2021.</p>	<p>calculated/published at or around 10:30/15:30 (as applicable) Tokyo time</p> <ol style="list-style-type: none"> <li>3. Calculation Agent determination</li> </ol> <p>Introduced in Supplement 88, effective November 10, 2021.</p>		<p><u>Fallback Provisions in Confirmations for legacy transactions incorporating either the 2006 ISDA Definitions or the 2021 ISDA Interest Rate Derivatives Definitions (published November 10, 2021)</u></p> <p><u>Template Form of Amendment for adoption of JPY LIBOR Tokyo Swap Rate Fallback Provisions in Confirmations for legacy transactions incorporating</u></p>


Currency	Benchmark	Floating Rate Option names	Benchmark Administrator	Permanent Cessation Fallbacks – 2021 Definitions (introduced in Version 1.0, effective October 4, 2021, unless specified otherwise)	Permanent Cessation Fallbacks – 2006 Definitions	Fallback-related Announcements	Other ISDA related materials
							<p>either the <a href="#">2006 ISDA Definitions</a> or the <a href="#">2021 ISDA Interest Rate Derivatives Definitions</a> (published November 22, 2021)</p> <p><a href="#">FAQs</a></p> <p><a href="#">FAQs (Japanese translation)</a></p>
	<p><a href="#">Tokyo Interbank Offered Rate (TIBOR)</a></p>	<p><a href="#">2006 Definitions</a> JPY-TIBOR-TIBM (All Banks)- Bloomberg;  JPY-TIBOR-17097  <a href="#">2021 Definitions</a> JPY-TIBOR</p>	<p><a href="#">Japanese Bankers Association TIBOR Administrator (JBATA)</a></p>	<p>1. Fallback Rate (TONA) i.e. the term adjusted TONA plus the Yen TIBOR spread (the <b>Adjustment Spread</b>) published by Bloomberg Index Services Limited (or an ISDA-approved/appointed successor) for the Designated Maturity</p>	<p>1. Fallback Rate (TONA) i.e. the term adjusted TONA plus the Yen TIBOR spread (the <b>Adjustment Spread</b>) published by Bloomberg Index Services Limited (or an ISDA-</p>	N/A	N/A

Currency	Benchmark	Floating Rate Option names	Benchmark Administrator	Permanent Cessation Fallbacks – 2021 Definitions (introduced in Version 1.0, effective October 4, 2021, unless specified otherwise)	Permanent Cessation Fallbacks – 2006 Definitions	Fallback-related Announcements	Other ISDA related materials
				<ul style="list-style-type: none"> <li>2. TONA + the Adjustment Spread</li> <li>3. JPY Recommended Rate + the Adjustment Spread</li> </ul>	<ul style="list-style-type: none"> <li>approved/appointed successor) for the Designated Maturity</li> <li>2. TONA + the Adjustment Spread</li> <li>3. JPY Recommended Rate + the Adjustment Spread</li> </ul> <p>Introduced in Supplement 70, effective January 25, 2021.</p> <p><i>These fallbacks can be applied to 2006 transactions pre-dating Supplement 70 via adherence to the 2020 IBOR Fallbacks Protocol.</i></p>		
	<u>Tokyo Swap Rate (for swaps)</u>	N/A <sup>5</sup>	<u>Refinitiv Asia Pacific Limited</u>	N/A	N/A	Refinitiv Announcement	ISDA Guidance

<sup>5</sup> JPY TIBOR TSR is not directly referenced in either of the 2021 Definitions or the 2006 Definitions however it will potentially be relevant as the Settlement Rate for a swaption referencing one of the Euroyen TIBOR Floating Rate Options, please refer to the ISDA guidance for further information.


Currency	Benchmark	Floating Rate Option names	Benchmark Administrator	Permanent Cessation Fallbacks – 2021 Definitions (introduced in Version 1.0, effective October 4, 2021, unless specified otherwise)	Permanent Cessation Fallbacks – 2006 Definitions	Fallback-related Announcements	Other ISDA related materials
	<u>referencing JPY TIBOR (JPY TIBOR TSR)</u>						
	<u>Tokyo Overnight Average Rate (TONA)</u>	<u>2006 Definitions</u> JPY-TONA; JPY-TONA-OIS-COMPOUND  <u>2021 Definitions</u> JPY-TONA; JPY-TONA-OIS Compound	<u>Bank of Japan</u>	1. JPY Recommended Rate  2. Calculation Agent Alternative Rate Determination	1. JPY Recommended Rate  2. Calculation Agent determination  For JPY-TONA, introduced in Supplement 74, effective May 13, 2021. For JPY-TONA-OIS-COMPOUND, introduced in Supplement 77, effective July 6, 2021.	N/A	N/A
	<u>Tokyo Term Risk Free Rate (TORF)</u>	<u>2006 Definitions</u> JPY-TORF QUICK  <u>2021 Definitions</u> JPY-TORF QUICK	<u>QUICK Benchmarks Inc.</u>	1. TORF Recommended Rate  2. Calculation Agent Alternative Rate Determination  Introduced in Version 2.0, effective September 30, 2021.	1. TORF Recommended Rate  2. Calculation Agent determination  Introduced in Supplement 83, effective August 25, 2021.	N/A	N/A

Currency	Benchmark	Floating Rate Option names	Benchmark Administrator	Permanent Cessation Fallbacks – 2021 Definitions (introduced in Version 1.0, effective October 4, 2021, unless specified otherwise)	Permanent Cessation Fallbacks – 2006 Definitions	Fallback-related Announcements	Other ISDA related materials
	<u>The rate for 91 day certificates of deposit in Korean Won</u>	<u>2006 Definitions</u> KRW-CD-KSDA-Bloomberg; KRW-CD-3220  <u>2021 Definitions</u> KRW-CD 91D	<u>Korea Financial Investment Association</u>	Generic Fallback Provisions	Reference Dealers  <i>Note: if KRW-CD-KSDA-Bloomberg is the Rate Option, the first fallback is to KRW-CD-3220.</i>  Introduced in Supplement 49, effective April 18, 2016.	N/A	ISDA Summary of Generic Fallback Provisions
	<u>Korea Overnight Financing Repo Rate (KOFR)</u>	<u>2006 Definitions</u> N/A  <u>2021 Definitions</u> KRW-KOFR; KRW-KOFR-OIS Compound	<u>Korea Securities Depository</u>	Generic Fallback Provisions  Introduced in Version 7.0, effective November 18, 2022.	N/A	N/A	ISDA Summary of Generic Fallback Provisions
	<u>Interbank Equilibrium Interest Rate (TIIE)</u>	<u>2006 Definitions</u> MXN-TIIE-Banxico; MXN-TIIE-Banxico-Bloomberg  <u>2021 Definitions</u> MXN-TIIE	<u>Bank of Mexico</u>	Generic Fallback Provisions	MXN-TIIE-Reference Banks i.e. a dealer poll of banks designated as Market Makers by the Ministry of Finance and Public Credit, with a further fallback to Calculation Agent determination if fewer than two quotations are provided	<u>Notes from the 6th Meeting of the Working Group on Alternative Reference Rates in Mexico (GTTR)</u>	ISDA Summary of Generic Fallback Provisions


Currency	Benchmark	Floating Rate Option names	Benchmark Administrator	Permanent Cessation Fallbacks – 2021 Definitions (introduced in Version 1.0, effective October 4, 2021, unless specified otherwise)	Permanent Cessation Fallbacks – 2006 Definitions	Fallback-related Announcements	Other ISDA related materials
					Introduced in the first version of the 2006 Definitions, effective January 12, 2007.		
	Kuala Lumpur Interbank Offered Rate ( <b>KLIBOR</b> )	<p><u>2006 Definitions</u> MYR-KLIBOR-BNM</p> <p><u>2021 Definitions</u> MYR-KLIBOR</p>	<u>Bank Negara Malaysia (BNM)</u>	<p><u>If Fallback Rate (MYOR) for the Designated Maturity does not exist and has not previously existed:</u></p> <ol style="list-style-type: none"> <li>Calculation Agent Alternative Rate Determination i.e. the Calculation Agent determines a “commercially reasonable” rate taking into account all available information that it in good faith considers relevant</li> </ol> <p><u>If Fallback Rate (MYOR) for the Designated Maturity exists:</u></p> <ol style="list-style-type: none"> <li>Fallback Rate (MYOR) i.e. the term adjusted MYOR plus the KLIBOR spread (the <b>Adjustment Spread</b>) published by Bloomberg Index Services Limited for</li> </ol>	<p><u>If Fallback Rate (MYOR) for the Designated Maturity does not exist and has not previously existed:</u></p> <ol style="list-style-type: none"> <li>A “commercially reasonable” rate determined by the Calculation Agent taking into account rates implemented by CCPs and/or futures exchanges</li> </ol> <p><u>If Fallback Rate (MYOR) for the Designated Maturity exists:</u></p> <ol style="list-style-type: none"> <li>Fallback Rate (MYOR) i.e. the term adjusted MYOR plus the</li> </ol>	<u>BNM announcement on launch of MYOR</u>	N/A




Currency	Benchmark	Floating Rate Option names	Benchmark Administrator	Permanent Cessation Fallbacks – 2021 Definitions (introduced in Version 1.0, effective October 4, 2021, unless specified otherwise)	Permanent Cessation Fallbacks – 2006 Definitions	Fallback-related Announcements	Other ISDA related materials
				<p>the Designated Maturity</p> <ol style="list-style-type: none"> <li>2. MYOR + the Adjustment Spread</li> <li>3. BNM Recommended Rate + the Adjustment Spread</li> <li>4. BNM Policy Rate + the Adjustment Spread</li> </ol> <p>Introduced in Version 4.0 of the 2021 Definitions, effective December 16, 2021.</p> <p><i>Note that the fallbacks as set out in Version 4.0 can be applied to transactions using previous versions of the 2021 Definitions via adherence to the December 2021 Benchmarks Module to the 2021 Fallbacks Protocol.</i></p>	<p>KLIBOR spread (the <b>Adjustment Spread</b>) published by Bloomberg Index Services Limited for the Designated Maturity</p> <ol style="list-style-type: none"> <li>2. MYOR + the Adjustment Spread</li> <li>3. BNM Recommended Rate + the Adjustment Spread</li> <li>4. BNM Policy Rate + the Adjustment Spread</li> </ol> <p>Introduced in Supplement 90, effective December 16, 2021.</p> <p><i>Note that these fallbacks can be applied to 2006 transactions entered into pre-Supplement 90 via adherence to the December</i></p>		

Currency	Benchmark	Floating Rate Option names	Benchmark Administrator	Permanent Cessation Fallbacks – 2021 Definitions (introduced in Version 1.0, effective October 4, 2021, unless specified otherwise)	Permanent Cessation Fallbacks – 2006 Definitions	Fallback-related Announcements	Other ISDA related materials
					<i>2021 Benchmarks Module to the 2021 Fallbacks Protocol.</i>		
	Malaysia Overnight Rate ( <b>MYOR</b> )	<u>2006 Definitions</u> N/A  <u>2021 Definitions</u> MYR-MYOR; MYR-MYOR-OIS Compound		1. BNM Recommended Rate  2. BNM Policy Rate  Introduced in Version 7.0 of the 2021 Definitions, effective November 18, 2022.	N/A	N/A	N/A
	Norwegian Interbank Offered Rate ( <b>NIBOR</b> )	<u>2006 Definitions</u> NOK-NIBOR-OIBOR; NOK-NIBOR-NIBR-Bloomberg  <u>2021 Definitions</u> NOK-NIBOR	<u>Norske Finansielle Referanser AS (NoRe)</u>	1. Fallback Rate (NOWA) i.e. the term adjusted NOWA plus the NIBOR spread (the <b>Adjustment Spread</b> ) published by Bloomberg Index Services Limited for the Designated Maturity  2. NOWA + the Adjustment Spread  3. NOK Recommended Rate + the Adjustment Spread  4. NB Policy Rate + the Adjustment Spread  Introduced in Version 4.0 of the	1. Fallback Rate (NOWA) i.e. the term adjusted NOWA plus the NIBOR spread (the <b>Adjustment Spread</b> ) published by Bloomberg Index Services Limited for the Designated Maturity  2. NOWA + the Adjustment Spread  3. NOK Recommended	N/A	N/A


Currency	Benchmark	Floating Rate Option names	Benchmark Administrator	Permanent Cessation Fallbacks – 2021 Definitions (introduced in Version 1.0, effective October 4, 2021, unless specified otherwise)	Permanent Cessation Fallbacks – 2006 Definitions	Fallback-related Announcements	Other ISDA related materials
				<p>2021 Definitions, effective December 16, 2021.</p> <p><i>Note that the fallbacks as set out in Version 4.0 can be applied to transactions using previous versions of the 2021 Definitions via adherence to the December 2021 Benchmarks Module to the 2021 Fallbacks Protocol.</i></p>	<p>Rate + the Adjustment Spread</p> <p>4. NB Policy Rates + the Adjustment Spread</p> <p>Introduced in Supplement 90, effective December 16, 2021.</p> <p><i>Note that these fallbacks can be applied to 2006 transactions entered into pre-Supplement 90 via adherence to the December 2021 Benchmarks Module to the 2021 Fallbacks Protocol.</i></p>		
	<u>Norwegian Overnight Weighted Average (NOWA)</u>	<p><u>2006 Definitions</u> NOK-NOWA; NOK-NOWA-OIS Compound</p> <p><u>2021 Definitions</u> NOK-NOWA; NOK-NOWA-OIS Compound</p>	<u>Norges Bank</u>	<p>1. NOK Recommended Rate</p> <p>2. NB Policy Rate</p>	<p>1. NOK Recommended Rate</p> <p>2. NB Policy Rate</p> <p>For NOK-NOWA, introduced in Supplement 74, effective May 13, 2021.</p>	N/A	N/A

Currency	Benchmark	Floating Rate Option names	Benchmark Administrator	Permanent Cessation Fallbacks – 2021 Definitions (introduced in Version 1.0, effective October 4, 2021, unless specified otherwise)	Permanent Cessation Fallbacks – 2006 Definitions	Fallback-related Announcements	Other ISDA related materials
					For NOK-NOWA-OIS Compound, introduced in Supplement 77, effective July 6, 2021.		
	<u>Bank Bill Benchmark rate (BKBM)</u>	<p><u>2006 Definitions</u> NZD-BBR-BID; NZD-BBR-FRA</p> <p><u>2021 Definitions</u> NZD-BKBM Bid; NZD-BKBM FRA</p>	<u>New Zealand Financial Markets Association (NZFMA)</u>	<ol style="list-style-type: none"> <li>Fallback Rate (NZIONA) i.e. the term adjusted NZIONA plus the NZD-BKBM Bid/ NZD-BKBM FRA (as applicable) spread (the <b>Adjustment Spread</b>) published by Bloomberg Index Services Limited for the Designated Maturity</li> <li>NZIONA + the Adjustment Spread</li> <li>RBNZ Recommended Rate + the Adjustment Spread</li> </ol> <p>Introduced in Version 4.0 of the 2021 Definitions, effective December 16, 2021.</p> <p><i>Note that the fallbacks as set out in Version 4.0 can be applied to transactions using previous versions of the 2021 Definitions via</i></p>	<ol style="list-style-type: none"> <li>Fallback Rate (NZIONA) i.e. the term adjusted NZIONA plus the spread relating to the bid/forward rate agreement rate for BKBM (as applicable) (the <b>Adjustment Spread</b>) published by Bloomberg Index Services Limited for the Designated Maturity</li> <li>NZIONA + the Adjustment Spread</li> <li>RBNZ Recommended Rate + the Adjustment Spread</li> </ol>	N/A	N/A


Currency	Benchmark	Floating Rate Option names	Benchmark Administrator	Permanent Cessation Fallbacks – 2021 Definitions (introduced in Version 1.0, effective October 4, 2021, unless specified otherwise)	Permanent Cessation Fallbacks – 2006 Definitions	Fallback-related Announcements	Other ISDA related materials
				<i>adherence to the December 2021 Benchmarks Module to the 2021 Fallbacks Protocol.</i>	Introduced in Supplement 90, effective December 16, 2021.  <i>Note that these fallbacks can be applied to 2006 transactions entered into pre-Supplement 90 via adherence to the December 2021 Benchmarks Module to the 2021 Fallbacks Protocol.</i>		
	<u>New Zealand Dollar official cash rate (NZIONA)</u>	<u>2006 Definitions</u> NZD-NZIONA; NZD-NZIONA-OIS-COMPOUND  <u>2021 Definitions</u> NZD-NZIONA; NZD-NZIONA-OIS Compound	<u>Reserve Bank of New Zealand</u>	1. RBNZ Recommended Rate  2. Calculation Agent Alternative Rate Determination	1. RBNZ Recommended Rate  2. Calculation Agent determination  For NZD-NZIONA, introduced in Supplement 74, effective May 13, 2021. For NZD-NZIONA-OIS-COMPOUND, introduced in Supplement 77, effective July 6, 2021.	N/A	N/A



Currency	Benchmark	Floating Rate Option names	Benchmark Administrator	Permanent Cessation Fallbacks – 2021 Definitions (introduced in Version 1.0, effective October 4, 2021, unless specified otherwise)	Permanent Cessation Fallbacks – 2006 Definitions	Fallback-related Announcements	Other ISDA related materials
	<u>Philippine interbank reference rate (PHIREF)</u>	<p><u>2006 Definitions</u> PHP-PHIREF-Bloomberg</p> <p><u>2021 Definitions</u> PHP-PHIREF</p>	<u>Bankers Association of the Philippines (BAP)</u>	<p><u>If Fallback Rate (PHIREF) for the Designated Maturity does not exist and has not previously existed:</u></p> <ol style="list-style-type: none"> <li>Rate determined by the Calculation Agent taking into consideration all available information that it in good faith deems relevant</li> </ol> <p><u>If Fallback Rate (PHIREF) for the Designated Maturity exists:</u></p> <ol style="list-style-type: none"> <li>Fallback Rate (PHIREF) i.e. the rate, provided by the Bankers Association of the Philippines (or a successor), based on (i) transactions in the USD/PHP FX swap market and (ii) a USD interest rate calculated by reference to Fallback Rate (SOFR)</li> <li>PHP Recommended Rate</li> <li>Calculation Agent Alternative Rate Determination</li> </ol>	<p><u>If Fallback Rate (PHIREF) for the Designated Maturity does not exist and has not previously existed:</u></p> <ol style="list-style-type: none"> <li>Rate determined by the Calculation Agent taking into consideration all available information that it in good faith deems relevant</li> </ol> <p><u>If Fallback Rate (PHIREF) for the Designated Maturity exists:</u></p> <ol style="list-style-type: none"> <li>Fallback Rate (PHIREF) i.e. the rate, provided by the Bankers Association of the Philippines (or a successor), based on (i) transactions in the USD/PHP FX swap market and (ii) a USD interest rate calculated by</li> </ol>	<u>BAP Announcement on PHIREF</u>	N/A

Currency	Benchmark	Floating Rate Option names	Benchmark Administrator	Permanent Cessation Fallbacks – 2021 Definitions (introduced in Version 1.0, effective October 4, 2021, unless specified otherwise)	Permanent Cessation Fallbacks – 2006 Definitions	Fallback-related Announcements	Other ISDA related materials
				<p>Introduced in Version 4.0 of the 2021 Definitions, effective December 16, 2021.</p> <p><i>Note that the fallbacks as set out in Version 4.0 can be applied to transactions using previous versions of the 2021 Definitions via adherence to the December 2021 Benchmarks Module to the 2021 Fallbacks Protocol.</i></p>	<p>reference to Fallback Rate (SOFR)</p> <ol style="list-style-type: none"> <li>2. PHP Recommended Rate</li> <li>3. Modified Calculation Agent determination</li> </ol> <p>Introduced in Supplement 90, effective December 16, 2021.</p> <p><i>Note that these fallbacks can be applied to 2006 transactions entered into pre-Supplement 90 via adherence to the December 2021 Benchmarks Module to the 2021 Fallbacks Protocol.</i></p>		
	<p><u>Warsaw Interbank Offered Rate (WIBOR)</u></p>	<p><u>2006 Definitions</u> PLN-WIBOR-WIBO</p> <p><u>2021 Definitions</u> PLN-WIBOR</p>	<p><u>GPW Benchmark S.A.</u></p>	<p>Generic Fallback Provisions</p>	<p>PLN-WIBOR-Reference Banks i.e. a dealer poll of 5 major banks in the Warsaw interbank</p>	<p><u>Steering Committee of the National Working Group has selected WIRD®</u></p>	<p><b>ISDA Summary of Generic Fallback Provisions</b></p>


Currency	Benchmark	Floating Rate Option names	Benchmark Administrator	Permanent Cessation Fallbacks – 2021 Definitions (introduced in Version 1.0, effective October 4, 2021, unless specified otherwise)	Permanent Cessation Fallbacks – 2006 Definitions	Fallback-related Announcements	Other ISDA related materials
					<p>market (if fewer than two quotations are provided, the arithmetic mean of the rates quoted by major banks in Warsaw for loans in PLN to leading European banks, selected by the Calculation Agent)</p> <p>Introduced in Supplement 53, effective September 8, 2017.</p>	<p><u>as an alternative interest rate benchmark</u></p> <p><u>Roadmap of WIBOR cessation</u></p>	
	<p>Warsaw Interest Rate Overnight (<b>WIRON</b>)</p>	<p><u>2006 Definitions</u> N/A</p> <p><u>2021 Definitions</u> PLN-WIRON; PLN-WIRON-OIS Compound</p>	<p><u>GPW Benchmark S.A.</u></p>	Generic Fallback Provisions	N/A	N/A	<p>ISDA Summary of Generic Fallback Provisions</p>
	<p>Romanian Interbank Offer Rate (<b>ROBOR</b>)</p>	<p><u>2006 Definitions</u> RON-RBOR-Reuters</p>	<p><u>National Bank of Romania</u></p>	Generic Fallback Provisions	Calculation Agent determination		<p>ISDA Summary of Generic Fallback Provisions</p>



Currency	Benchmark	Floating Rate Option names	Benchmark Administrator	Permanent Cessation Fallbacks – 2021 Definitions (introduced in Version 1.0, effective October 4, 2021, unless specified otherwise)	Permanent Cessation Fallbacks – 2006 Definitions	Fallback-related Announcements	Other ISDA related materials
		<u>2021 Definitions</u> RON-ROBOR			<u>Introduced in Supplement 14, effective June 5, 2009.</u>		
	<u>Moscow Prime Offered Rate (MosPrime)</u>	<u>2006 Definitions</u> RUB-MOSPRIME-NFEA  <u>2021 Definitions</u> RUB-MosPrime	<u>National Finance Association (NFA)</u>	<ol style="list-style-type: none"> <li>Fallback Rate (RUONIA) i.e. RUONIA, compounded in arrears with a two business day observation period shift, plus the RUONIA Spread, as determined by the Calculation Agent</li> <li>RUB Recommended Rate</li> <li>CBR Key Rate</li> </ol> <p>Introduced in Version 7.0 of the 2021 Definitions, effective November 18, 2022.</p> <p><i>Note that the fallbacks as set out in Version 7.0 can be applied to transactions using previous versions of the 2021 Definitions via adherence to the November 2022 Benchmarks Module to the 2021 Fallbacks Protocol.</i></p>	<ol style="list-style-type: none"> <li>RUB-MOSPRIME-Reference Banks i.e. a dealer poll of 5 major banks in the Moscow interbank market</li> <li>Calculation Agent determination</li> </ol> <p>Introduced in Supplement 4, effective January 29, 2008.</p> <p><i>Note that the fallbacks as set out in the 2021 Definitions can be applied to 2006 transactions via adherence to the November 2022 Benchmarks Module to the 2021 Fallbacks Protocol.</i></p>	<p><u>NFA Cessation Announcement (April)</u></p> <p><u>NFA Cessation Announcement follow-up (August)</u></p>	ISDA Guidance

Currency	Benchmark	Floating Rate Option names	Benchmark Administrator	Permanent Cessation Fallbacks – 2021 Definitions (introduced in Version 1.0, effective October 4, 2021, unless specified otherwise)	Permanent Cessation Fallbacks – 2006 Definitions	Fallback-related Announcements	Other ISDA related materials
	<u>Russian Ruble Overnight Index Average rate (RUONIA)</u>	<u>2006 Definitions</u> RUB-RUONIA-OIS-COMPOUND  <u>2021 Definitions</u> RUB-RUONIA; RUB-RUONIA-OIS Compound	<u>Central Bank of the Russian Federation</u>	1. RUB Recommended Rate 2. CBR Key Rate  Introduced in Version 7.0 of the 2021 Definitions, effective November 18, 2022.	MosPrime with a Designated Maturity of one day  Introduced in Supplement 37, effective October 15, 2013.	N/A	N/A
	<u>Saudi Arabian Interbank Offered Rate (SAIBOR)</u>	<u>2006 Definitions</u> SAR-SRIOR-SUAA  <u>2021 Definitions</u> SAR-SAIBOR	<u>Refinitiv Benchmark Services (UK) Ltd</u>	Generic Fallback Provisions	SAR-SRIOR-Reference Banks i.e. a dealer poll of 4 major banks in the Riyadh interbank market (if fewer than two quotations are provided, the arithmetic mean of the rates quoted by major banks in Riyadh for loans in SAR to leading European banks, selected by the Calculation Agent)  Introduced in the first version of the 2006 Definitions, effective January 12, 2007.	N/A	ISDA Summary of Generic Fallback Provisions
	<u>Stockholm Interbank Offered Rate (STIBOR)</u>	<u>2006 Definitions</u> SEK-STIBOR-SIDE; SEK-STIBOR-Bloomberg; SEK-SIOR-OIS-COMPOUND	<u>Swedish Financial Benchmark Facility</u>	1. Fallback Rate (SWESTR) i.e. (in respect of SEK-STIBOR-OIS Compound) SWESTR and (in respect of SEK-STIBOR) the term	1. Fallback Rate (SWESTR) i.e. (in respect of SEK-SIOR-OIS-COMPOUND)	N/A	N/A


Currency	Benchmark	Floating Rate Option names	Benchmark Administrator	Permanent Cessation Fallbacks – 2021 Definitions (introduced in Version 1.0, effective October 4, 2021, unless specified otherwise)	Permanent Cessation Fallbacks – 2006 Definitions	Fallback-related Announcements	Other ISDA related materials
		<p><u>2021 Definitions</u> SEK-STIBOR; SEK-STIBOR-OIS Compound</p>		<p>adjusted SWESTR plus the STIBOR spread (either relating to STIBOR for the Designated Maturity or the day-to-day fixing of STIBOR, as applicable) (the <b>Adjustment Spread</b>) published by Bloomberg Index Services Limited</p> <ol style="list-style-type: none"> <li>2. SWESTR + the Adjustment Spread</li> <li>3. SEK Recommended Rate + the Adjustment Spread</li> <li>4. Sveriges Riksbank Policy Rate + the Adjustment Spread</li> </ol> <p>Introduced in Version 4.0 of the 2021 Definitions, effective December 16, 2021.</p> <p><i>Note that the fallbacks as set out in Version 4.0 can be applied to transactions using previous versions of the 2021 Definitions via adherence to the December 2021</i></p>	<p>SWESTR and (in respect of SEK-STIBOR-SIDE and SEK-STIBOR-Bloomberg) the term adjusted SWESTR plus the STIBOR spread (either relating to STIBOR for the Designated Maturity or the day-to-day fixing of STIBOR, as applicable) (the <b>Adjustment Spread</b>) published by Bloomberg Index Services Limited</p> <ol style="list-style-type: none"> <li>2. SWESTR + the Adjustment Spread</li> <li>3. SEK Recommended Rate + the Adjustment Spread</li> </ol>		

Currency	Benchmark	Floating Rate Option names	Benchmark Administrator	Permanent Cessation Fallbacks – 2021 Definitions (introduced in Version 1.0, effective October 4, 2021, unless specified otherwise)	Permanent Cessation Fallbacks – 2006 Definitions	Fallback-related Announcements	Other ISDA related materials
				<i>Benchmarks Module to the 2021 Fallbacks Protocol.</i>	<p>4. Sveriges Riksbank Policy Rate + the Adjustment Spread</p> <p>Introduced in Supplement 90, effective December 16, 2021.</p> <p><i>Note that these fallbacks can be applied to 2006 transactions entered into pre-Supplement 90 via adherence to the December 2021 Benchmarks Module to the 2021 Fallbacks Protocol.</i></p>		
	<u>Swedish Krona Short Term Rate (SWESTR)</u>	<p><u>2006 Definitions</u> SEK-SWESTR; SEK-SWESTR-OIS Compound</p> <p><u>2021 Definitions</u> SEK-SWESTR; SEK-SWESTR-OIS Compound</p>	<u>Sveriges Riksbank</u>	<p>1. SEK Recommended Rate</p> <p>2. Sveriges Riksbank Policy Rate</p> <p>Introduced in Version 4.0 of the 2021 Definitions, effective December 16, 2021.</p>	<p>1. SEK Recommended Rate</p> <p>2. Sveriges Riksbank Policy Rate</p> <p>Introduced in Supplement 89, effective December 16, 2021.</p>	N/A	N/A
	<u>Singapore Dollar Swap</u>	<u>2006 Definitions</u> SGD-SOR-VWAP	<u>ABS Co</u>	1. Fallback Rate (SOR) i.e. the rate, provided by ABS Benchmarks	1. Fallback Rate (SOR) i.e. the rate, provided by ABS	<u>ABS/SC-STIS Announcement on Key Settings</u>	<b>[Pending finalisation of</b>

Currency	Benchmark	Floating Rate Option names	Benchmark Administrator	Permanent Cessation Fallbacks – 2021 Definitions (introduced in Version 1.0, effective October 4, 2021, unless specified otherwise)	Permanent Cessation Fallbacks – 2006 Definitions	Fallback-related Announcements	Other ISDA related materials
	<u>Offer Rate (SOR)<sup>6</sup></u>	<u>2021 Definitions</u> SGD-SOR		<p>Administration Co Pte. Ltd. (or a successor), based on (i) transactions in the USD/SGD FX swap market and (ii) a USD interest rate calculated by reference to Fallback Rate (SOFR)</p> <p>2. MAS Recommended Rate</p> <p>3. SORA</p>	<p>Benchmarks Administration Co Pte. Ltd. (or a successor), based on (i) transactions in the USD/SGD FX swap market and (ii) a USD interest rate calculated by reference to Fallback Rate (SOFR)</p> <p>2. MAS Recommended Rate</p> <p>3. SORA</p> <p>Introduced in Supplement 70, effective January 25, 2021.</p> <p><i>These fallbacks can be applied to 2006 transactions pre-dating Supplement 70 via</i></p>	<p>of the MAS <u>Recommended Rate and Supplementary Guidance for Active Transition of Legacy Wholesale Market SOR Contracts to SORA</u></p> <p><u>SC-STS Consultation on Adjustment Spreads for the Conversion of Legacy SOR Contracts to SORA</u></p> <p><u>Consultation on Adjustment Spreads for the Conversion of Legacy SOR</u></p>	<b>Fallback Rate SOR guidance.</b>

<sup>6</sup> Note that SORA is the identified alternative for SOR. However, this alternative is not the fallback. Instead, ABS Co will calculate and publish a Fallback Rate (SOR) that will be implemented as the contractual fallback for SOR.


Currency	Benchmark	Floating Rate Option names	Benchmark Administrator	Permanent Cessation Fallbacks – 2021 Definitions (introduced in Version 1.0, effective October 4, 2021, unless specified otherwise)	Permanent Cessation Fallbacks – 2006 Definitions	Fallback-related Announcements	Other ISDA related materials
					<i>adherence to the 2020 IBOR Fallbacks Protocol.</i>	<p><u>Contracts to SORA</u></p> <p><u>Consultation on Adjustment Spreads for the Transition of Legacy SOR Contracts in Wholesale Markets</u></p> <p><u>Adjustment Spreads for the Conversion of Legacy SOR Contracts to SORA – Response to Consultation Feedback</u></p> <p><u>Industry Steering Committee Finalises the Key Settings of the MAS Recommended Rate and Supplementary</u></p>	


Currency	Benchmark	Floating Rate Option names	Benchmark Administrator	Permanent Cessation Fallbacks – 2021 Definitions (introduced in Version 1.0, effective October 4, 2021, unless specified otherwise)	Permanent Cessation Fallbacks – 2006 Definitions	Fallback-related Announcements	Other ISDA related materials
						<a href="#">Guidance for Active Transition of Legacy Wholesale Market SOR Contracts to SORA</a>	
	<u>Singapore Overnight Rate Average (SORA)</u>	<u>2006 Definitions</u> SGD-SORA; SGD-SORA-COMPOUND  <u>2021 Definitions</u> SGD-SORA; SGD-SORA-OIS Compound	<u>Monetary Authority of Singapore</u>	1. MAS Recommended Rate 2. Calculation Agent Alternative Rate Determination	1. MAS Recommended Rate 2. Calculation Agent determination  For SGD-SORA, introduced in Supplement 74, effective May 13, 2021. For SGD-SORA-COMPOUND, introduced in Supplement 77, effective July 6, 2021.	N/A	N/A
	<u>Thai Baht Interest Rate</u>	<u>2006 Definitions</u> THB-THBFX-Reuters  <u>2021 Definitions</u>	<u>Bank of Thailand</u>	1. Fallback Rate (THBFX) i.e. the rate, provided by the Bank of Thailand (or a successor), based on (i)	1. Fallback Rate (THBFX) i.e. the rate, provided by the Bank of	<u>Transition Roadmap of Thai Reference Rate From THBFX to</u>	N/A  <b>To include THBFX</b>


Currency	Benchmark	Floating Rate Option names	Benchmark Administrator	Permanent Cessation Fallbacks – 2021 Definitions (introduced in Version 1.0, effective October 4, 2021, unless specified otherwise)	Permanent Cessation Fallbacks – 2006 Definitions	Fallback-related Announcements	Other ISDA related materials
	Fixing (THBFIX) <sup>7</sup>	THB-THBFIX		<p>transactions in the USD/THB FX swap market and (ii) a USD interest rate calculated by reference to Fallback Rate (SOFR)</p> <ol style="list-style-type: none"> <li>2. BOT Recommended Rate</li> <li>3. THOR</li> </ol>	<p>Thailand (or a successor), based on (i) transactions in the USD/THB FX swap market and (ii) a USD interest rate calculated by reference to Fallback Rate (SOFR)</p> <ol style="list-style-type: none"> <li>2. BOT Recommended Rate</li> <li>3. THOR</li> </ol> <p>Introduced in Supplement 70, effective January 25, 2021.</p> <p><i>These fallbacks can be applied to 2006 transactions pre-dating Supplement 70 via adherence to the 2020</i></p>	<p><u>That Overnight Repurchase Rate (THOR)</u></p> <p><u>THBFIX Fallback Rates Factsheet</u></p>	<p><b>cessation guidance once published</b></p>

<sup>7</sup> Note that THOR is the identified alternative for THBFIX. However, this alternative is not the fallback. Instead, the Bank of Thailand will calculate and publish a Fallback Rate (THBFIX) that will be implemented as the contractual fallback for THBFIX.



Currency	Benchmark	Floating Rate Option names	Benchmark Administrator	Permanent Cessation Fallbacks – 2021 Definitions (introduced in Version 1.0, effective October 4, 2021, unless specified otherwise)	Permanent Cessation Fallbacks – 2006 Definitions	Fallback-related Announcements	Other ISDA related materials
					<i>IBOR Fallbacks Protocol.</i>		
	<u>Thai Overnight Repurchase Rate (THOR)</u>	<u>2006 Definitions</u> THB-THOR; THB-THOR-COMPOUND  <u>2021 Definitions</u> THB-THOR; THB-THOR-OIS Compound		1. BOT Recommended Rate  2. Calculation Agent Alternative Rate Determination	1. BOT Recommended Rate  2. Calculation Agent determination  For THB-THOR, introduced in Supplement 74, effective May 13, 2021. For THB-THOR-COMPOUND, introduced in Supplement 77, effective July 6, 2021.	N/A	N/A
	<u>Turkish Lira Overnight Reference Rate (TLREF)</u>	<u>2006 Definitions</u> TRY-TLREF-OIS-COMPOUND  <u>2021 Definitions</u> TRY-TLREF; TRY-TLREF-OIS Compound	<u>Borsa Istanbul</u>	Generic Fallback Provisions Note that for the purpose of the Alternative Continuation Fallback “Alternative Post-Nominated Index”, the definition of Relevant Nominating Body shall include the TLREF Committee  Introduced in Version 6.0 of the 2021 Definitions, effective May 27, 2022.	1. Agreement between the parties  2. Previous day’s rate  Introduced in Supplement 63, effective 30 March, 2021.	N/A	ISDA Summary of Generic Fallback Provisions

Currency	Benchmark	Floating Rate Option names	Benchmark Administrator	Permanent Cessation Fallbacks – 2021 Definitions (introduced in Version 1.0, effective October 4, 2021, unless specified otherwise)	Permanent Cessation Fallbacks – 2006 Definitions	Fallback-related Announcements	Other ISDA related materials
				[Note that TRY-TLREF-OIS Compound was included in Version 1.0 with the unmodified Generic Fallback Provisions as the Permanent Cessation Fallback]			
	<u>Turkish Lira Interbank Offer Rate (TRLIBOR)</u>	<p><u>2006 Definitions</u> TRY-TRYIBOR-Reuters</p> <p><u>2021 Definitions</u> TRY-TRLIBOR</p>	<u>Banks Association of Türkiye (BAT)</u>	Generic Fallback Provisions	<p>TRY-TRYIBOR-Reference Banks i.e. a dealer poll of 5 major banks in the Istanbul interbank market (if fewer than two quotations are provided, the arithmetic mean of the rates quoted by major banks in Istanbul for loans in TRY to leading European banks, selected by the Calculation Agent)</p> <p>Introduced in Supplement 3, effective December 12, 2007.</p>	<u>BAT Cessation Announcement</u>	<p><u>ISDA Guidance</u></p> <p>ISDA Summary of Generic Fallback Provisions</p>
	<u>Taipei Interbank Offered Rate (TAIBOR)</u>	<p><u>2006 Definitions</u> TWD-TAIBOR-Reuters; TWD-TAIBOR-Bloomberg</p> <p><u>2021 Definitions</u></p>	<u>The Bankers Association of the Republic of China</u>	Generic Fallback Provisions	1. Dealer poll of 14 prime banks in the Taipei interbank market	N/A	ISDA Summary of Generic Fallback Provisions

Currency	Benchmark	Floating Rate Option names	Benchmark Administrator	Permanent Cessation Fallbacks – 2021 Definitions (introduced in Version 1.0, effective October 4, 2021, unless specified otherwise)	Permanent Cessation Fallbacks – 2006 Definitions	Fallback-related Announcements	Other ISDA related materials
		TWD-TAIBOR			2. Calculation Agent determination  Introduced in Supplement 43, effective September 5, 2014.		
	U.S. Dollar London Interbank Offered Rate <b>(USD LIBOR)</b>	<u>2006 Definitions</u> USD-LIBOR-BBA; USD-LIBOR-BBA-Bloomberg  <u>2021 Definitions</u> USD-LIBOR	<u>IBA</u>	<ol style="list-style-type: none"> <li>Fallback Rate (SOFR) i.e. the term adjusted SOFR plus the U.S. Dollar LIBOR spread (the <b>Adjustment Spread</b>) published by Bloomberg Index Services Limited for the Designated Maturity</li> <li>SOFR + the Adjustment Spread</li> <li>Fed Recommended Rate + the Adjustment Spread</li> <li>OBFR + the Adjustment Spread</li> <li>FOMC Target Rate + the Adjustment Spread</li> </ol>	<ol style="list-style-type: none"> <li>Fallback Rate (SOFR) i.e. the term adjusted SOFR plus the U.S. Dollar LIBOR spread (the <b>Adjustment Spread</b>) published by Bloomberg Index Services Limited for the Designated Maturity</li> <li>SOFR + the Adjustment Spread</li> <li>Fed Recommended Rate + the Adjustment Spread</li> </ol>	<p><u>FCA Announcement on the Future of the LIBOR Benchmarks</u></p> <p><u>IBA Press Release</u></p> <p><u>ICE LIBOR Feedback Statement on Consultation on Potential Cessation</u></p> <p><u>Bloomberg Announcement on the Spread Adjustment</u></p>	<u>ISDA Guidance</u>

Currency	Benchmark	Floating Rate Option names	Benchmark Administrator	Permanent Cessation Fallbacks – 2021 Definitions (introduced in Version 1.0, effective October 4, 2021, unless specified otherwise)	Permanent Cessation Fallbacks – 2006 Definitions	Fallback-related Announcements	Other ISDA related materials
					<p>4. OBFR + the Adjustment Spread</p> <p>5. FOMC Target Rate + the Adjustment Spread</p> <p>Introduced in Supplement 70, effective January 25, 2021.</p> <p><i>These fallbacks can be applied to 2006 transactions pre-dating Supplement 70 via adherence to the 2020 IBOR Fallbacks Protocol.</i></p>	<u>Fixing</u>	
	<p>USD LIBOR ICE Swap Rate 11:00 <b>(USD LIBOR ISR 11:00)</b></p> <p>USD LIBOR ICE Swap Rate 15:00</p>	<p><u>2006 Definitions</u> USD-ISDA-Swap Rate; USD-ISDAFIX3-Swap Rate; USD-ISDA-Swap Rate-3:00; USD-ISDAFIX3-Swap Rate-3:00</p> <p><u>2021 Definitions</u></p>		<p><u>If the Permanent Cessation Trigger is an Index Cessation Event with respect to the Underlying Benchmark<sup>8</sup> (“Permanent Cessation Trigger (1)”):</u></p> <p>Temporary Non-Publication Fallback – Reference Banks i.e. a dealer poll of 5 leading swap dealers in the NYC</p>	<p><u>If the Permanent Cessation Trigger is an Index Cessation Event with respect to the applicable tenor of USD LIBOR:</u></p> <p>1. Published USD ISR Fallback Rate for the Designated Maturity provided</p>		<p><u>Template Form of Amendment for adoption of GBP LIBOR ICE Swap Rate, USD LIBOR ICE Swap Rate and JPY</u></p>

<sup>8</sup> Being the 11:00/15:00 (as applicable) semi-annual swap rate for U.S. Dollar swap transactions with a floating leg of U.S. Dollar LIBOR.

Currency	Benchmark	Floating Rate Option names	Benchmark Administrator	Permanent Cessation Fallbacks – 2021 Definitions (introduced in Version 1.0, effective October 4, 2021, unless specified otherwise)	Permanent Cessation Fallbacks – 2006 Definitions	Fallback-related Announcements	Other ISDA related materials
	<u>(USD LIBOR ISR 15:00)</u>	USD-LIBOR ICE Swap Rate- 11:00; USD-LIBOR ICE Swap Rate- 15:00		<p>interbank market, with a fallback to Calculation Agent Alternative Rate Determination if a sufficient number of quotations is not obtained</p> <p><u>If the Permanent Cessation Trigger is an Index Cessation Event with respect to the applicable tenor of USD LIBOR (“Permanent Cessation Trigger (2)”) or if both Permanent Cessation Trigger (1) and Permanent Cessation Trigger (2) have occurred:</u></p> <ol style="list-style-type: none"> <li>1. Published USD ISR Fallback Rate for the Designated Maturity provided as of 11:00/15:00 NYC time<sup>9</sup></li> <li>2. Calculated USD ISR Fallback Rate for the Designated Maturity calculated as of</li> </ol>	<p>as of 11:00/15:00 NYC time<sup>10</sup></p> <ol style="list-style-type: none"> <li>2. Calculated USD ISR Fallback Rate for the Designated Maturity calculated as of 11:00/15:00 NYC time</li> </ol> <p>in each case, determined by reference to the USD SOFR ICE Swap Rate</p> <ol style="list-style-type: none"> <li>3. Calculation Agent determination</li> </ol> <p>Introduced in Supplement 88, effective November 10, 2021.</p> <p><i>These fallbacks can be applied to 2006 transactions entered into</i></p>		<p><u>LIBOR Tokyo Swap Rate Fallback Provisions in Confirmations for legacy transactions incorporating either the 2006 ISDA Definitions or the 2021 ISDA Interest Rate Derivatives Definitions (published November 10, 2021)</u></p> <p><u>Template Form of Amendment for adoption of USD LIBOR</u></p>

<sup>9</sup> USD LIBOR ICE Swap Rate 15:00 includes an additional fallback in both the 2006 Definitions and the 2021 Definitions: if the published rate is not provided as of 15:00 but the published rate was provided as of 11:00, then the rate provided as of 11:00 is used.

<sup>10</sup> USD LIBOR ICE Swap Rate 15:00 includes an additional fallback in both the 2006 Definitions and the 2021 Definitions: if the published rate is not provided as of 15:00 but the published rate was provided as of 11:00, then the rate provided as of 11:00 is used.


Currency	Benchmark	Floating Rate Option names	Benchmark Administrator	Permanent Cessation Fallbacks – 2021 Definitions (introduced in Version 1.0, effective October 4, 2021, unless specified otherwise)	Permanent Cessation Fallbacks – 2006 Definitions	Fallback-related Announcements	Other ISDA related materials
				<p>11:00/15:00 NYC time</p> <p>in each case, determined by reference to the USD SOFR ICE Swap Rate</p> <p>3. Calculation Agent determination</p> <p>Introduced in Version 3.0, effective November 10, 2021.</p> <p><i>Note that the fallbacks as set out in Version 3.0 can be applied to transactions using previous versions of the 2021 Definitions via adherence to the June 2022 Benchmarks Module to the 2021 Fallbacks Protocol.</i></p>	<i>pre-Supplement 88 via adherence to the June 2022 Benchmarks Module to the 2021 Fallbacks Protocol.</i>		<p><u>ICE Swap Rate Fallback Provisions in Confirmations for legacy transactions incorporating either the 2006 ISDA Definitions or the 2021 ISDA Interest Rate Derivatives Definitions</u> (published November 22, 2021)</p> <p><u>Template Form of Amendment for adoption of USD LIBOR ICE Swap Rate Fallback Provisions in Confirmations for legacy transactions</u></p>

Currency	Benchmark	Floating Rate Option names	Benchmark Administrator	Permanent Cessation Fallbacks – 2021 Definitions (introduced in Version 1.0, effective October 4, 2021, unless specified otherwise)	Permanent Cessation Fallbacks – 2006 Definitions	Fallback-related Announcements	Other ISDA related materials
							<p><u>incorporating the 2000 ISDA Definitions, the 2006 ISDA Definitions or the 2021 ISDA Interest Rate Derivatives Definitions or Confirmations referencing the “USD LIBOR ICE Swap Rate” (published June 15, 2022)</u></p> <p><u>Table of differences between the June 2022 USD ISR Fallbacks Module, the Template Form of</u></p>

Currency	Benchmark	Floating Rate Option names	Benchmark Administrator	Permanent Cessation Fallbacks – 2021 Definitions (introduced in Version 1.0, effective October 4, 2021, unless specified otherwise)	Permanent Cessation Fallbacks – 2006 Definitions	Fallback-related Announcements	Other ISDA related materials
							<p><a href="#">Amendment for adoption of USD LIBOR ISR Fallbacks in legacy transactions published November 2021 and the updated Template Form of Amendment for adoption of USD LIBOR ISR Fallbacks in legacy transactions.</a></p> <p><a href="#">FAQs (updated June 15, 2022)</a></p> <p><a href="#">ISDA Guidance</a></p>



Currency	Benchmark	Floating Rate Option names	Benchmark Administrator	Permanent Cessation Fallbacks – 2021 Definitions (introduced in Version 1.0, effective October 4, 2021, unless specified otherwise)	Permanent Cessation Fallbacks – 2006 Definitions	Fallback-related Announcements	Other ISDA related materials
	<u>Secured Overnight Financing Rate (SOFR)</u>	<u>2006 Definitions</u> USD-SOFR; USD-SOFR-COMPOUND  <u>2021 Definitions</u> USD-SOFR; USD-SOFR-OIS Compound	<u>Federal Reserve Bank of New York</u>	1. Fed Recommended Rate  2. OBFR  3. FOMC Target Rate	1. Fed Recommended Rate  2. OBFR  3. FOMC Target Rate  For USD-SOFR, introduced in Supplement 74, effective May 13, 2021. For USD-SOFR-COMPOUND, introduced in Supplement 77, effective July 6, 2021.	N/A	N/A
	<u>Term Secured Overnight Financing Rate (CME Term SOFR)</u>	<u>2006 Definitions</u> USD-SOFR CME Term  <u>2021 Definitions</u> USD-SOFR CME Term	<u>CME Group Benchmark Administration Limited</u>	1. CME Term SOFR Recommended Rate  2. Calculation Agent Alternative Rate Determination  Introduced in Version 2.0, effective September 30, 2021.	1. CME Term SOFR Recommended Rate  2. Calculation Agent determination  Introduced in Supplement 84, effective September 8, 2021.	N/A	N/A
	<u>Term Secured Overnight Financing</u>	<u>2006 Definitions</u> N/A  <u>2021 Definitions</u>	<u>IBA</u>	1. ICE Term SOFR Recommended Rate	N/A	N/A	N/A

Currency	Benchmark	Floating Rate Option names	Benchmark Administrator	Permanent Cessation Fallbacks – 2021 Definitions (introduced in Version 1.0, effective October 4, 2021, unless specified otherwise)	Permanent Cessation Fallbacks – 2006 Definitions	Fallback-related Announcements	Other ISDA related materials
	<u>Rate (ICE Term SOFR)</u>	USD-SOFR ICE Term		2. Calculation Agent Alternative Rate Determination  Introduced in Version 6.0 of the 2021 Definitions, effective May 27, 2022.			
	<u>Johannesburg Interbank Average Rate (JIBAR)</u>	<u>2006 Definitions</u> ZAR-JIBAR-SAFEX  <u>2021 Definitions</u> ZAR-JIBAR	<u>The South African Reserve Bank</u>	Generic Fallback Provisions	ZAR-JIBAR-Reference Banks i.e. a dealer poll of 4 major banks in the Johannesburg interbank market, with a further fallback to Calculation Agent determination if fewer than two quotations are provided  Introduced in the first version of the 2006 Definitions, effective January 12, 2007.	N/A	ISDA Summary of Generic Fallback Provisions