

Main Elements and Purposes of the ISDA Benchmarks Supplement and related Protocol

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Requirements of the EU Benchmarks Regulation (Regulation (EU) 2016/1011 of the European Parliament and of the Council of June 8, 2016.

Article 28(2)

Article 29(1)

Purpose of the ISDA Benchmark Supplement

Relevant ISDA definitional booklets

**Amendment of the 2006 ISDA Definitions – 2006 ISDA Definitions
Benchmarks Annex**

**Amendment of the 2002 ISDA Equity Derivatives Definitions – 2002 ISDA
Equity Derivatives Definitions Benchmark Annex**

**Amendment of the 1998 FX and Currency Option Definitions – 1998 FX and
Currency Options Definitions Benchmark Annex**

**Amendment of the 2005 ISDA Commodity Definitions – 2005 ISDA
Commodity Definitions Benchmark Annex**

Implementation of the ISDA Benchmarks Supplement

ISDA 2018 Benchmarks Supplement Protocol

- **Protocol Participants**
- **Protocol Covered Confirmation**
- **Covered ISDA Definitions Booklets**
- **Governing Master Agreement**
- **PCC Principal / PCC Agent**
- **Conditions of effectiveness of protocol: Adherence Letter / Adherence Cut-off Date / Questionnaires / Possible election of ISDA Amend**
- **Legacy Election**
- **New Protocol Covered Confirmations / Legacy Protocol Covered Confirmations**
- **Matched PCC / Matched PCC Parties / Matched Questionnaires**
- **Questionnaire Exchange Cut-off Date.**
- **Implementation Date**
- **Legacy Election Match Date**