

Supplement number 1 to the 2000 ISDA® Definitions and Annex to the 2000 ISDA Definitions
(published on August 14, 2002)

Section 7.1 Rate Options.

(a) Section 7.1 is amended by adding a new Section 7.1(l) as follows:

(l) Mexican Peso.

(i) “MXN-TIIE-Banxico” means that the rate for a Reset Date will be the Tasa de Interés Interbancaria de Equilibrio (Interbank Equilibrium Interest Rate) (“TIIE”) for Mexican Pesos for a period of the Designated Maturity which is published in the “Diario Oficial de la Federación” (Official Gazette of the Federation) on the Reset Date. (The rate may be replicated as set forth under the heading “TIIE” for the Designated Maturity or its equivalent as published by the Banco de México on its internet website page, <http://www.banxico.org.mx/>, or on the Reuters Screen MEX06 Page across from the caption “TIIE” for the Designated Maturity or its equivalent, in either case as of 2:00 p.m., Mexico City time, on the day that is one Mexico City Banking Day preceding that Reset Date. In the event of any discrepancy between the rate published in the Diario Oficial de la Federación and the rate published by the Banco de México on its internet website page or on the Reuters Screen MEX06 Page on the day that is one Mexico City Banking Day preceding the Reset Date, the rate published in the Diario Oficial de la Federación will govern.) If the rate is not published in the Diario Oficial de la Federación by 11:00 a.m., Mexico City time, on the Reset Date, then the rate for that Reset Date will be determined as if the parties had specified “MXN-TIIE-Reference Banks” as the applicable Floating Rate Option. For the avoidance of doubt, if the rate is not published in the Diario Oficial de la Federación, rates replicated by the Banco de México on its internet website page or on the Reuters Screen MEX06 Page are not valid.

(ii) “MXN-TIIE-Reference Banks” means that the rate for a Reset Date will be determined on the basis of the mid-market cost of funds of the Reference Banks for Mexican Pesos for a period of the Designated Maturity commencing on that Reset Date and in a Representative Amount at approximately 11:00 a.m., Mexico City time. The Calculation Agent will request the principal Mexico City office of each of the Reference Banks to provide a quotation of its rate. If at least two quotations are provided, the rate for that Reset Date will be the arithmetic mean of the quotations. If fewer than two quotations are provided, the rate for that Reset Date will be determined by the Calculation Agent, using a representative rate.

(b) Sections 7.1(l) through Section 7.1(w) shall be amended to be Sections 7.1(m) through Section 7.1(x).

Section 6.2(h) Certain Definitions Relating to Floating Amounts.

(a) Section 6.2(h) is amended by adding, in alphabetical order, the following:

<u>Floating Rate Option</u>	<u>Day Count Fraction</u>
“MXN-TIIE-Banxico”	Actual/360
“MXN-TIIE-Reference Banks”	Actual/360

Section 7.3(c) Certain General Definitions Relating to Floating Rate Options.

(a) Section 7.3 is amended by adding a new Section 7.3(c)(xiii) as follows:

(xiii) for purposes of the “MXN-TIIE-Banxico” Floating Rate Option, the banks designated as Market Makers (“Formadores de Mercado”) by the Ministry of Finance and Public Credit, as published on the Ministry of Finance and Public Credit’s website, <http://www.shcp.gob.mx>. If fewer than five market makers are designated by the Ministry of Finance and Public Credit, the Reference Banks will be those banks so designated as market makers and other major banks in the Mexican inter-bank market as selected by the Calculation Agent. If no banks are so designated by the Ministry of Finance and Public Credit or its website <http://www.shcp.gob.mx> is unavailable, the Reference Banks will be five major banks in the Mexican inter-bank market as selected by the Calculation Agent.

(b) Sections 7.3(c)(xiii) through Section 7.3(c)(xxix) shall be amended to be Sections 7.3(c)(xiv) through Section 7.3(c)(xxx).

Supplement number 2 to the 2000 ISDA® Definitions and Annex to the 2000 ISDA Definitions (June 2000 version)

(Posted February 19, 2003)

Section 6.2(e)

- (a) Section 6.2(e) is amended by replacing the language (as defined in the June 2000 version) with the language below:

Floating Rate Option	Rate Cut-Off Date
“USD-CP-H.15”	Specify any applicable Rate Cut-Off in relevant Confirmation
“USD-Federal Funds-H.15”	Specify any applicable Rate Cut-Off in relevant Confirmation
“USD-Prime-H.15”	Specify any applicable Rate Cut-Off in relevant Confirmation

Commentary to the Amendment to Rate Cut-Off Assumption:

The ISDA Interest Rate Working Group has investigated the industry standard Rate Cut-Off for the above listed Floating Rate Options and has determined that some industry participants are relying on the assumption of a two-day Rate Cut-Off and some are not. Therefore, confirmations exchanged between the parties that do not specify a Rate Cut-Off for these Floating Rate Options do not necessarily agree and payment differences occur. Additionally, the Group also determined that the number of days for Rate Cut-Off varied across products such as OIS and basis swaps. Therefore, it is the recommendation of the Group to remove the assumed two New York City Banking Day Rate Cut-Off for the above Floating Rate Options and specify any applicable days in each Confirmation to which it applies.

Supplement Number 3 to the 2000 ISDA® Definitions and Annex to the 2000 ISDA Definitions (June 2000 Version)

(Posted March 14, 2003)

Section 7.1. Rate Options.

Section 7.1(q)(i) is amended by replacing the language (as defined in the Annex to the 2000 ISDA Definitions, June 2000 Version) with the language below:

(q) *Slovak Koruna.*

(i) "SKK-BRIBOR-NBSK07" means that the rate for a Reset Date will be the offered rate for deposits in Slovak Korunas for a period of the Designated Maturity which appears on the Reuters Screen NBSK07 Page under the heading "Average 11.00", as of 11:00 a.m., Bratislava time, on the day that is two Bratislava Banking Days preceding that Reset Date. If such rate does not appear on the Reuters Screen NBSK07 Page, the rate for that Reset Date will be determined as if the parties had specified "SKK-BRIBOR-Reference Banks" as the applicable Floating Rate Option.

Commentary to the Amendment to Rate Options:

The ISDA Interest Rate Products Working Group, a working group of the ISDA Operations Committee, was asked to address the issue of whether London and Bratislava Banking Days for fixing Bribor rates, as specified in the SKK-BRIBOR-BRBO floating rate definition in the June 2000 Annex to the 2000 ISDA Definitions, is market practice since using only Bratislava Banking Days is in line with normal convention of using only the primary financial center where the rate is published for fixing other currencies. The Group determined that initially market participants added London as an additional Banking Day for fixing this rate, due to the concern with liquidity of this currency when fixing Bribor on a day that was not a London Business Day. This issue is no longer a concern for SKK and market practice has trended to fixing Bribor without including London as a Banking Day. Therefore, London is removed as a Banking Day for fixing BRIBOR. Additionally, the original rate source BRBO page has been succeeded by NBSK07 as referred to on the now defunct BRBO page. The group believes the market has accepted the successor page and is using it without discrepancy. Therefore BRBO page is amended to NBSK07.

Any rate option language or page amendment is effective as of the date of publication, and any such amendment has no effect on historical transactions and may not be relied upon in connection with historical transactions.

Supplement number 4 to the 2000 ISDA® Definitions and Annex to the 2000 ISDA Definitions (June 2000 Version)

(Posted April 3, 2003)

Section 7.1. Rate Options.

Section 7.1(t) is amended by adding a new definition (iii) as follows:

“SEK-SIOR-OIS-COMPOUND”

Means that the rate for a Reset Date, calculated in accordance with the formula set forth below, will be the rate of return of a daily compound interest investment, (it being understood that the reference rate for the calculation of interest is the arithmetic mean of the daily rates of the day-to-day interbank SEK market in Stockholm).

“SEK-SIOR-OIS-COMPOUND” will be calculated as follows, and the resulting percentage will be rounded, if necessary, in accordance with the method set forth in Section 8.1(a) of the Definitions:

$$\left[\prod_{i=1}^{d_0} \left(1 + \frac{SIOR_i \times n_i}{360} \right) - 1 \right] \times \frac{360}{d}$$

where:

“d₀” for any Calculation Period is the number of Stockholm Banking Days in the relevant Calculation Period:

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“i” is a series of whole numbers from one to d₀, each representing the relevant Stockholm Banking Day in chronological order from, and including, the first Stockholm Banking Day in the relevant Calculation Period;

“SIOR_i”, for any day “i” in the relevant Calculation Period, is a reference rate equal to the daily fixing for Swedish Krona tomorrow next deposits as published at approximately 11:00 a.m., Stockholm time, on the day that is one Stockholm Banking Day preceding that day “i” on Reuters Screen SIDE under the heading “Fixing”. If such rate does not appear on Reuters Screen SIDE in respect of any day “i”, the rate for that day will be as agreed between the parties, acting in good faith and in a commercially reasonable manner. If the parties cannot agree, the rate for that day will be the rate displayed on Reuters Screen SIDE in respect of the first preceding Stockholm Banking Day;

“n_i” is the number of calendar days in the relevant Calculation Period on which the rate is SIOR_i; and

“d” is the number of calendar days in the relevant Calculation Period.

Commentary to the New SEK OIS Rate Options:

The ISDA Interest Rate Products Working Group, a working group of the ISDA Operations Committee, submits this definition in response to the increased volume of Overnight Index Swap (“OIS”) trading in this and other currencies which have no ISDA floating rate definition, as well as the need to standardize OIS definitions for Swapswire use. The format of this definition follows the calculation and format of other OIS Floating Rate Definitions previously defined and published in the June 2000 Annex to the 2000 ISDA Definitions, with the obvious exception of the rate source page, time and location of the rate fixing. In addition, to be consistent with most other Floating Rate Options in the 2000 Definitions, a fallback provision has been added. This fallback provision states that if the rate does not appear on the quoted page,

and the parties then cannot agree on a substitute rate, the rate from the quoted page of the previous day is observed. This is our understanding of fallback market practice. It is intentionally general, and flexible enough to accommodate local currency and rate differences, and therefore can be applied to most if not all OIS rate definitions.

Supplement number 5 to the 2000 ISDA® Definitions and Annex to the 2000 ISDA Definitions (June 2000 Version)

(Posted April 3, 2003)

Section 7.1. Rate Options.

Section 7.1(d) is amended by adding a new definition (v) as follows:

“DKK-DKKOIS-OIS-COMPOUND”

Means that the rate for a Reset Date, calculated in accordance with the formula set forth below, will be the rate of return of a daily compound interest investment (it being understood that the reference rate for the calculation of interest is the arithmetic mean of the daily rates of the day-to-day interbank DKK market in Copenhagen).

“DKK-DKKOIS-OIS-COMPOUND” will be calculated as follows, and the resulting percentage will be rounded, if necessary, in accordance with the method set forth in Section 8.1(a) of the Definitions:

$$\left[\prod_{i=1}^{d_0} \left(1 + \frac{DKKOIS_i \times n_i}{360} \right) - 1 \right] \times \frac{360}{d}$$

where:

“d₀” for any Calculation Period is the number of Copenhagen Banking Days in the relevant Calculation Period;

“i” is a series of whole numbers from one to d₀, each representing the relevant Copenhagen Banking Day in chronological order from, and including, the first Copenhagen Banking Day in the relevant Calculation Period;

“DKKOIS_i”, for any day “i” in the relevant Calculation Period, is a reference rate equal to the daily fixing for Danish Kroner tomorrow next deposits as published at approximately 11:00 a.m., Copenhagen time, on the day that is one Copenhagen Banking Day preceding that day “i” on Reuters Screen DKNA14, under the heading “T/N Rente”. If such rate does not appear on Reuters Screen DKNA14 in respect of any day “i”, the rate for that day will be as agreed between the parties, acting in good faith and in a commercially reasonable manner. If the parties cannot agree, the rate for that day will be the rate displayed on Reuters Screen DKNA14 in respect of the first preceding Copenhagen Banking Day;

“n_i” is the number of calendar days in the relevant Calculation Period on which the rate is DKKOIS_i; and

“d” is the number of calendar days in the relevant Calculation Period.

Commentary to the New DKK OIS Rate Options:

The ISDA Interest Rate Products Working Group, a working group of the ISDA Operations Committee, submits this definition in response to the increased volume of Overnight Index Swap (“OIS”) trading in this and other currencies, which have no ISDA floating rate definition, as well as the need to standardize OIS definitions for Swapwire use. The format of this definition follows the calculation and format of other OIS Floating Rate Definitions previously defined and published in the June 2000 Annex to the 2000 ISDA Definitions, with the obvious exception of the rate source page, time and location of the rate fixing. In addition, to be consistent with most other Floating Rate Options in the 2000 Definitions, a fallback provision has been added. This fallback provision states that if the rate does not appear on the quoted page, and the parties then cannot agree on a substitute rate, the rate from the quoted page of the previous day is

observed. This is our understanding of fallback market practice. It is intentionally general, and flexible enough to accommodate local currency and rate differences, and therefore can be applied to most if not all OIS rate definitions.

Supplement number 6 to the 2000 ISDA® Definitions and Annex to the 2000 ISDA Definitions (June 2000 Version)

(Posted April 3, 2003)

Section 7.1. Rate Options.

Section 7.1(w) is amended by adding a new definition (xxxi) as follows:

“USD-Federal Funds-H.15-OIS-COMPOUND” means that the rate for the Reset Date, calculated in accordance with the formula set forth below in this subparagraph, will be the rate of return of a daily compound interest investment (it being understood that the reference rate for the calculation of interest is the daily effective federal funds rate determined by the Federal Reserve as the weighted average of the rates on brokered trades).

“USD-Federal Funds-H.15-OIS-COMPOUND” will be calculated as follows, and the resulting percentage will be rounded, if necessary, in accordance with the method set forth in Section 8.1(a) of the Definitions:

$$\left[\prod_{i=1}^{d_0} \left(1 + \frac{\text{FEDFUND}_i \times n_i}{360} \right) - 1 \right] \times \frac{360}{d}$$

where:

“ d_0 ” for any Calculation Period is the number of New York Banking Days in the relevant Calculation Period;

“ i ” is a series of whole numbers from one to d_0 , each representing the relevant New York Banking Days in chronological order from, and including, the first New York Banking Day in the relevant Calculation Period;

“ FEDFUND_i ”, for any day “ i ” in the relevant Calculation Period, is a reference rate equal to the rate set forth in H.15(519) in respect of that day opposite the caption “Federal funds (effective)”, as such rate is displayed on Telerate Page 118. If such rate does not appear on Telerate Page 118 in respect of any day “ i ”, the rate for that day will be as agreed between the parties, acting in good faith and in a commercially reasonable manner. If the parties cannot agree, the rate for that day will be the rate displayed on Telerate Page 118 in respect of the first preceding New York Banking Day;

“ n_i ” is the number of calendar days in the relevant Calculation Period on which the rate is FEDFUND_i ; and

“ d ” is the number of calendar days in the relevant Calculation Period.

Commentary to the New USD OIS Rate Options:

The ISDA Interest Rate Products Working Group, a working group of the ISDA Operations Committee, submits this definition in response to the increased volume of Overnight Index Swap (“OIS”) trading in this and other currencies, which have no ISDA floating rate definition, as well as the need to standardize OIS definitions for Swapswire use. The format of this definition follows the calculation and format of other OIS Floating Rate Definitions previously defined and published in the June 2000 Annex to the 2000 ISDA Definitions, with the obvious exception of the rate source page, time and location of the rate fixing. In addition, to be consistent with most other Floating Rate Options in the 2000 Definitions, a fallback provision has been added. This fallback provision states that if the rate does not appear on the quoted page,

and the parties then cannot agree on a substitute rate, the rate from the quoted page of the previous day is observed. This is our understanding of fallback market practice. It is intentionally general, and flexible enough to accommodate local currency and rate differences, and therefore can be applied to most if not all OIS rate definitions.

Supplement number 7 to the 2000 ISDA® Definitions and Annex to the 2000 ISDA Definitions (June 2000 Version)

(Posted April 3, 2003)

Section 7.1. Rate Options.

Section 7.1(j) is amended by adding a new definition (xiv) as follows:

“JPY-TONA-OIS-COMPOUND”

Means that the rate for a Reset Date, calculated in accordance with the formula set forth below, will be the rate of return of a daily compound interest investment, (it being understood that the reference rate for the calculation of interest is the arithmetic mean of the daily rates of the day-to-day interbank JPY market in Tokyo).

“JPY-TONA-OIS-COMPOUND” will be calculated as follows, and the resulting percentage will be rounded, if necessary, in accordance with the method set forth in Section 8.1(a) of the Definitions:

$$\left[\prod_{i=1}^{d_0} \left(1 + \frac{TONAi \times n_i}{365} \right) - 1 \right] \times \frac{365}{d}$$

where:

“d₀” for any calculation period is the number of Tokyo Banking Days in the relevant Calculation Period;

“i” is a series of whole numbers from one to d₀, each representing the relevant Tokyo Banking Day in chronological order from, and including, the first Tokyo Banking Day in the relevant Calculation Period;

“TONAi”, for any day “i” in the relevant Calculation Period, is a reference rate equal to the Tokyo OverNight Average rate (TONA) as published by the Bank of Japan on Reuters Screen TONAT as of approximately 10:00 a.m., Tokyo time, on the Tokyo Banking Day next following that day “i”. If such rate does not appear on Reuters Screen TONAT in respect of any day “i”, the rate for that day will be as agreed between the parties, acting in good faith and in a commercially reasonable manner. If the parties cannot agree, the rate for that day will be the rate displayed on Reuters Screen TONAT in respect of the first preceding Tokyo Banking Day;

“n_i” is the number of calendar days in the relevant Calculation Period on which the rate is TONAi; and

“d” is the number of calendar days in the relevant Calculation Period.

Commentary to the New JPY OIS Rate Options:

The ISDA Interest Rate Products Working Group, a working group of the ISDA Operations Committee, submits this definition in response to the increased volume of Overnight Index Swap (“OIS”) trading in this and other currencies, which have no ISDA floating rate definition, as well as the need to standardize OIS definitions for Swapswire use. The format of this definition follows the calculation and format of other OIS Floating Rate Definitions previously defined and published in the June 2000 Annex to the 2000 ISDA Definitions, with the obvious exception of the rate source page, time and location of the rate fixing. In addition, to be consistent with most other Floating Rate Options in the 2000 Definitions, a fallback provision has been added. This fallback provision states that if the rate does not appear on the quoted page, and the parties then cannot agree on a substitute rate, the rate from the quoted page of the previous day is observed. This is our understanding of fallback market practice. It is intentionally general, and flexible enough to accommodate local currency and rate differences, and therefore can be applied to most if not all OIS rate definitions.

Supplement number 8 to the 2000 ISDA® Definitions and Annex to the 2000 ISDA Definitions (June 2000 Version)

(Posted August 4, 2003)

Section 7.1. Rate Options.

Section 7.1(b) is amended by adding a new definition (xi) as follows:

“CAD-CORRA-OIS-COMPOUND”

Means that the rate for a Reset Date, calculated in accordance with the formula set forth below, will be the rate of return of a daily compound interest investment, (it being understood that the reference rate for the calculation of interest is the daily Canadian Dollar overnight repurchase rates determined by the Bank of Canada as the weighted average of non-specific collateral traded through brokers).

“CAD-CORRA-OIS-COMPOUND” will be calculated as follows, and the resulting percentage will be rounded, if necessary, in accordance with the method set forth in Section 8.1(a) of the Definitions:

$$\left[\prod_{i=1}^{d_o} \left(1 + \frac{CORRA_i \times n_i}{365} \right) - 1 \right] \frac{365}{d}$$

where:

“ d_o ”, for any Calculation Period, is the number of Toronto Banking Days in the relevant Calculation Period;

“ i ” is a series of whole numbers from one to d_o , each representing the relevant Toronto Banking Day in chronological order from, and including, the first Toronto Banking Day in the relevant Calculation Period;

“ $CORRA_i$ ”, for any day i in the relevant Calculation Period, is a reference rate equal to the daily fixing for Canadian Dollar overnight repurchase rate as published at approximately 9:00 am, Toronto time, on the day that is one Toronto Banking Day following that day “ i ” on the Bank of Canada website page address <http://www.bankofcanada.ca/fmd/monmrt.htm>. If such rate does not appear on such Bank of Canada website page in respect of any day “ i ”, the rate for that day will be as agreed between the parties, acting in good faith and in a commercially reasonable manner. If the parties cannot agree, the rate for that day will be the rate displayed on the Bank of Canada website page <http://www.bankofcanada.ca/fmd/monmrt.htm> in respect of the first preceding Toronto Banking Day;

“ n_i ” is the number of calendar days in the relevant Calculation Period on which the rate is $CORRA_i$; and

“ d ” is the number of calendar days in the relevant Calculation Period

Commentary to the CAD OIS Rate Option:

The ISDA Interest Rate Products Working Group, a working group of the ISDA Operations Committee, submits this definition in response to the increased volume of Overnight Index Swap (“OIS”) trading in this and other currencies which have no ISDA floating rate definition, as well as the need to standardize OIS definitions for SwapsWire use. The format of this definition follows the calculation and format of other OIS Floating Rate Definitions previously defined and published in the June 2000 Annex to the 2000 ISDA Definitions, with the obvious exception of the rate source page, time and location of the rate fixing. In

addition, to be consistent with most other Floating Rate Options in the 2000 Definitions, a fallback provision has been added. This fallback provision states that if the rate does not appear on the quoted page, and the parties then cannot agree on a substitute rate, the rate from the quoted page of the previous day is observed. This is our understanding of fallback market practice. It is intentionally general, and flexible enough to accommodate local currency and rate differences, and therefore can be applied to most if not all OIS rate definitions.

Supplement number 9 to the 2000 ISDA® Definitions and Annex to the 2000 ISDA Definitions
(published on December 15, 2003)

Section 1.5 Financial Centers

Section 1.5 is amended by adding the following currency and financial center, in its appropriate alphabetical position:

<u>Currency</u>	<u>Financial Center</u>
Indian Rupee	Mumbai

Section 1.7 Currencies

(a) Section 1.7 is amended by adding a new Section 1.7(m)

(m) **Indian Rupee** “Indian Rupee” and “INR” each means the lawful currency of India.

(b) Sections 1.7(m) through Section 1.7(ah) are amended to be Sections 1.7(n) through Section 1.7(ai).

Section 7.1 Rate Options

(a) Section 7.1 is amended by adding a new Section 7.1(i) as follows:

(i) **Indian Rupee**

(i) “INR-MIBOR-OIS-COMPOUND” means that the rate for a Reset Date, calculated in accordance with the formula set forth below in this subparagraph, will be the rate of return of a daily compound interest investment (it being understood that the reference rate for the calculation of interest is the arithmetic mean of the daily rates of the day-to-day inter-bank INR offered rate). . For the purposes of this Rate Option, the definition of Business Day will include Saturday, provided that banks are open for general business on such Saturday.

“INR-MIBOR-OIS-COMPOUND” will be calculated as follows, and the resulting percentage will be rounded, if necessary, in accordance with method set forth in Section 8.1(a), but to the nearest one ten-thousandth of a percentage point (0.0001%):

$$\left[\prod_{i=1}^{d_0} \left(1 + \frac{R_i \times n_i}{365} \right) - 1 \right] \times \frac{365}{d}$$

where:

“d₀”, for any Calculation Period, is the number of Business Days in the relevant Calculation Period;

“i” is a series of whole numbers from one to d₀, each representing the relevant Business Days in chronological order from, and including, the first Business Day in the relevant Calculation Period;

"n_i" is the number of calendar days in the relevant Calculation Period on which the rate is R_i;

"d" is the number of calendar days in the relevant Calculation Period; and

"R_i", for any Business Day "i" in the relevant Calculation Period is the Mumbai Inter-Bank Offered Rate, as published jointly by FIMMDA and the National Stock Exchange of India for a period of the Designated Maturity which appears on Reuters Screen "MIBR=NS" under the heading "MIBOR" as of 9:40 a.m., India Standard Time on that Business Day. If such rate does not appear on Reuters Screen "MIBR=NS" as of 9:40 a.m. India Standard Time on that Business Day then the rate for that Business Day will be the MIBOR rate for a period of the Designated Maturity as published as of 9.40 a.m. on that Business Day as published by the National Stock Exchange of India on its internet website page <http://www.nseindia.com> under the "WDM" menu or as published by FIMMDA on the internet website page <http://www.fimmda.org> under the "Benchmark" menu or on such other part of the respective website as may be reorganised from time to time.

If such rate does not appear on the internet website page of FIMMDA or NSE, as of 10:40 a.m. India Standard Time on that Business Day, the rate for that Business Day will be the rate which appears on Reuters Screen "MIBR=" next to the caption "FIXING@940AM". If such rate does not appear on Reuters Screen "MIBR=" as of 10:40 a.m. India Standard Time on that Business Day, the rate for that Business Day will be determined as if the parties had specified "INR-Reference Banks" as the applicable Floating Rate Option for purposes of determining R_i.

(ii) INR-MITOR-OIS-COMPOUND

"INR-MITOR-OIS-COMPOUND" means that the rate for a Reset Date, calculated in accordance with the formula set forth below in this subparagraph, will be the rate of return of a daily compound interest investment (it being understood that the reference rate for the calculation of interest is the arithmetic mean of the daily rates of the day-to-day inter-bank INR tomorrow offered rate).

"INR-MITOR-OIS-COMPOUND" will be calculated as follows, and the resulting percentage will be rounded, if necessary, in accordance with method set forth in Section 8.1(a), but to the nearest one ten-thousandth of a percentage point (0.0001%):

$$\left[\prod_{i=1}^{d_0} \left(1 + \frac{R_i \times n_i}{365} \right) - 1 \right] \times \frac{365}{d}$$

where:

"d₀", for any Calculation Period, is the number of Business Days in the relevant Calculation Period;

"i" is a series of whole numbers from one to d₀, each representing the relevant Business Days in chronological order from, and including, the first Business Day in the relevant Calculation Period;

" n_i " is the number of calendar days in the relevant Calculation Period on which the rate is R_i ;

" d " is the number of calendar days in the relevant Calculation Period; and

" R_i ", for any Business Day " i " in the relevant Calculation Period is the Mumbai Inter-Bank Tomorrow Offered Rate, as published by FIMMDA for a period of the Designated Maturity which appears on Reuters Screen "MIFOR=" as of 10:30 a.m. India Standard Time on that Business Day. If such rate does not appear on Reuters Screen "MIFOR=" as of 11:30 a.m. India Standard Time on that Business Day then the rate for that Business Day will be the rate for a period of the Designated Maturity as published on that Business Day by FIMMDA on the internet website page <http://www.fimmda.org> under the "Benchmark" menu under the caption "MIFOR Rate" and "Rate Offer" or on such other part of the FIMMDA internet website as may be reorganised from time to time. If such rate does not appear on the FIMMDA internet website page as of 11:30 a.m. India Standard Time on that Business Day, the rate for that Business Day will be determined as if the parties had specified "INR-Reference Banks" as the applicable Floating Rate Option. In such case the Calculation Agent will ask each of the Reference Banks to provide a quotation of their offered side of INR/USD forward points for the forward sale of INR against USD for settlement on the next Business Day and the forward points so determined by the Calculation Agent will be the "Forward Points" for purposes of the following formula. The Calculation Agent will then determine the rate for that Business Day by applying the following formula:

$$\text{Floating Rate} = \{[(\text{Spot Rate} + \text{Forward Points}) / \text{Spot Rate} * (1 + \text{Fed Funds} * N1)] - 1\} * N2 * 100$$

where:

"Spot Rate" means the Reserve Bank of India's published USD/INR spot rate (expressed as a number of INR per one USD) which appears on Reuters Screen "RBIB" as of 1:00 p.m. India Standard Time on that Business Day (if such rate is not available the Calculation Agent will ask each of the Reference Banks to provide a quotation of such rate);

"Fed Funds" means the rate for overnight USD Federal funds which appears on Reuters Screen "USONFFE=" on that Business Day;

" $N1$ " means the number of days from, and including, the relevant Business Day to, but excluding, the next Business Day, divided by 360;

" $N2$ " means 365 divided by the number of days from, and including, the relevant Business Day to, but excluding, the next Business Day.

(iii) "INR-MIFOR" means that the rate for a Reset Date will be the Mumbai Inter-Bank Forward Offered Rate for a period of the Designated Maturity which appears on Reuters Screen "MIFOR=" as of 4:30 p.m. India Standard Time on the day that is two Business Days preceding the Reset Date. If such rate does not appear on Reuters Screen "MIFOR=" as of 5:30 p.m. India Standard Time on the day that is two Business Days preceding the Reset Date then the rate will be the rate for a period of the Designated Maturity as published on that Business Day on the internet website page <http://www.fimmda.org> under the "Benchmark" menu under the caption "MIFOR Rate" and "Imp

Offer” or on such other part of the FIMMDA internet website page as may be reorganised from time to time. If such rate does not appear on the FIMMDA home-page as of 5:30 p.m. India Standard Time on the day that is two Business Days preceding the Reset Date, the rate for the Reset Date will be determined as if the parties had specified “INR-Reference Banks” as the applicable Floating Rate Option. In such case the Calculation Agent will ask each of the Reference Banks to provide a quotation of their offered side of INR/USD forward points for the forward sale of INR against USD for settlement on the last day of a period equivalent to the Designated Maturity and commencing on the Reset Date and the forward points so determined by the Calculation Agent will be the “Forward Points” for purposes of the following formula. The Calculation Agent will then determine the rate for the Reset Date by applying the following formula:

$$\text{Floating Rate} = \{[(\text{Spot Rate} + \text{Forward Points}) / \text{Spot Rate} * (1 + \text{LIBOR} * \text{N1})] - 1\} * \text{N2} * 100$$

where:

“Spot Rate” means the Reserve Bank of India’s published USD/INR spot rate (expressed as a number of INR per one USD) which appears on Reuters Screen “RBIB” as of 1:00 p.m. India Standard Time on the date that is two Business Days preceding the Reset Date (if such rate is not available the Calculation Agent will ask each of the Reference Banks to provide a quotation of such rate);

“LIBOR” means USD-LIBOR-BBA for a period of the Designated Maturity commencing on the Reset Date;

“N1” means the number of days in the Calculation Period divided by 360;

“N2” means 365 divided by the number of days in the Calculation Period.

(iv) “INR-MIOIS” means that the rate for a Reset Date will be the Mumbai Inter-Bank Overnight Indexed Mid-market Rate for a period of the Designated Maturity which appears under the heading “MID” on Reuters Screen “IRS08=” as of 3:45 p.m. India Standard Time on the day that is one Business Day preceding the Reset Date. If such rate does not appear on Reuters Screen “IRS08=” as of 4:45 p.m. India Standard Time on the day that is one Business Day preceding the Reset Date, then the rate will be the rate for a period of the Designated Maturity as published on the day that is one Business Day preceding the Reset Date on the internet website page <http://www.fimmda.org> under the “Benchmark” menu under the caption “MIOIS Rate” and “Mid Rate”, or on such other part of the FIMMDA internet website page as may be reorganised from time to time. If such rate does not appear on the FIMMDA internet website as of 4:45 p.m. India Standard Time on the day that is one Business Day preceding the Reset Date, the rate for the Reset Date will be determined as if the parties had specified “INR-Reference Banks” as the applicable Floating Rate Option.

(v) “INR-BMK” means that the rate for a Reset Date will be the Indian government securities benchmark rate for a period of the Designated Maturity which is the higher of the two rates appearing under the heading “Yield” on Reuters Screen “0#INBMK=” as of 12:30 p.m., India Standard Time, on the day that is one Business Day preceding the Reset Date. If such rate does not appear on Reuters Screen “0#INBMK=” as of 1:30 p.m. India Standard Time on the day that is one Business Day preceding the Reset Date, the rate for the Reset Date will be determined as if the parties had specified “INR-Reference Banks” as the applicable Floating Rate Option.

(vi) "INR-INBMK-REUTERS" means that the rate for a Reset Date will be extrapolated or interpolated (as the case may be) in the manner described below by reference to the Indian government securities benchmark rate for a period of the Designated Maturity, which is the higher of the two rates appearing under the heading "Yield" on Reuters Screen "0#INBMK=" as of 12:30 p.m. India Standard Time on the day that is one Business Day preceding the Reset Date.

If such rate does not appear on the Reuters Screen "0#INBMK=" as of 12:30 p.m. India Standard Time on the day that is one Business Day preceding the Reset Date, the rate for the Reset Date will be determined as if the parties had specified "INR-Reference Banks" as the applicable Floating Rate Option.

The rate for a Reset Date will be calculated as follows:

(A) if the Designated Maturity is of one year, and:

(1) if the number of days from the Reset Date to the maturity of the 1-year benchmark security is greater than 365 days, then the rate for a Reset Date shall be determined through the use of straight-line extrapolation by reference to the benchmark rates of the 1-year and 2-year benchmark securities; or

(2) If the number of days from the Reset Date to the maturity of the 1-year benchmark security is less than 365 days, then the rate for a Reset Date shall be determined through the use of straight-line interpolation by reference to the benchmark rates of the 1-year and 2-year benchmark securities; or

(B) if the Designated Maturity is greater than one year, then the rate for a Reset Date shall be determined through the use of straight-line interpolation by reference to two relevant benchmark securities, one of which shall be the benchmark security where the number of days from Reset Date to maturity of that benchmark security is next shorter than the Designated Maturity, and the other shall be a benchmark security where the number of days from Reset Date to maturity of that benchmark security is next longer than the Designated Maturity.

(vii) "INR-CMT" means that the rate for a Reset Date will be the Indian Constant Maturity Treasury rate for a period of the Designated Maturity which appears under the heading "Value" on Reuters Screen "0#INCMT=" as of 4:40 p.m. India Standard Time on the day that is one Business Day preceding the Reset Date. If such rate does not appear on Reuters Screen "0#INCMT=" as of 5:40 p.m. India Standard Time on the day that is one Business Day preceding the Reset Date, the rate for the Reset Date will be determined as if the parties had specified "INR-Reference Banks" as the applicable Floating Rate Option.

(viii) "INR-REFERENCE BANKS" means that the rate for a Reset Date will be determined on the basis of quotations of the relevant rate (or the components used to determine the rate as described in the relevant Floating Rate Option) on the date and at approximately the time at which the rate should have appeared on the relevant Reuters Screen, internet website page or Telerate page, for a period of the Designated Maturity commencing on the Reset Date and in a Representative Amount. The Calculation Agent will request the Mumbai office of each of the Reference Banks to provide a quotation of its rate (or component thereof). If at least two such quotations are provided, the rate for the Reset Date will be the arithmetic mean of the quotations. If fewer than two quotations are provided as requested, the rate for the Reset Date will be determined by the Calculation Agent in its reasonable discretion.

(b) Sections 7.1(i) through (x) shall be amended to be Sections 7.1(j) through (y).

Section 6.2(h) Certain Definitions relating to Floating Amounts

(a) Section 6.2(h) is amended by adding, in alphabetical order, the following:

<u>Floating Rate Option</u>	<u>Day Count Fraction</u>
“INR-MIBOR-OIS-COMPOUND”	Actual/365 (Fixed)
“INR-MITOR-OIS-COMPOUND”	Actual/365 (Fixed)
“INR-MIFOR”	Actual/365 (Fixed)
“INR-MIOIS”	Actual/365 (Fixed)
“INR-BMK”	Actual/365 (Fixed)
“INR-INBMK-REUTERS”	Actual/365 (Fixed)
“INR-CMT”	Actual/365 (Fixed)

Section 7.2 Certain Published and Displayed Sources

(a) Section 7.2 is amended by adding a new Section 7.2 (i) as follows:

(i) “FIMMDA” means the Fixed Income Money Market and Derivatives Association of India.

Section 7.3(c) Certain General Definitions relating to Floating Rate Options

(a) Section 7.3(c) is amended by adding a new Section 7.3(xii) as follows:

(xii) For the purposes of any “INR-MIBOR-OIS-COMPOUND”, “INR-MITOR-OIS-COMPOUND”, “INR-MIFOR”, “INR-MIOIS”, “INR-BMK”, “INR-INBMK-REUTERS” or “INR-CMT” Floating Rate Option, five major banks in Mumbai from the panel of constituent banks who regularly have contributed quotes to Reuters (or the other publisher of such rate) that would be used in determining the relevant rate or components of such rate.

(b) Sections 7.3(c)(xii) through Section 7.3(c)(xxx) will be amended to be Sections 7.3(c)(xiii) through Section 7.3(c)(xxxi).

Supplement number 10 to the 2000 ISDA® Definitions and Annex to the 2000 ISDA Definitions
(published on December 18, 2003)

Section 1.5 Financial Centers

- (a) Section 1.5 is amended by adding the following currency and financial center, in its appropriate alphabetical position:

<u>Currency</u>	<u>Financial Center</u>
Taiwanese Dollar	Taipei

Section 1.7. Currencies.

- (a) Section 1.7 is amended by adding a new Section 1.7(ag)

(ag) Taiwanese Dollar. “Taiwanese Dollar”, “New Taiwanese Dollar” and “TWD” each means the lawful currency of the Republic of China.

- (b) Sections 1.7(ag) through Section 1.7(ai) are amended to be Sections 1.7(ah) through Section 1.7(aj).

Section 6.2(h) Certain Definitions relating to Floating Amounts

- (a) Section 6.2(h) is amended by adding, in alphabetical order, the following:

<u>Floating Rate Option</u>	<u>Day Count Fraction</u>
“TWD-Telerate-6165”	Actual/365 (Fixed)
“TWD-TWCPBA”	Actual/365 (Fixed)
“TWD-Reference Dealers”	Actual/365 (Fixed)

Section 7.1. Rate Options.

- (a) Section 7.1 is amended by adding a new Section 7.1(x) as follows:

(x) Taiwanese Dollar:

(i) “TWD-Telerate-6165” means that the rate for a Reset Date will be the Taiwan Secondary Markets Bills Rates for a period of the Designated Maturity which appears to the right of the caption “Fixings” on the Telerate Page 6165 as of 11:00 a.m., Taipei time, on the day that is two Taipei Banking Days preceding that Reset Date. If such rate does not appear on the Telerate Page 6165, the rate for that Reset Date will be determined as if the parties had specified “TWD-TWCPBA” as the applicable Floating Rate Option.

(ii) “TWD-TWCPBA” means that the rate for a Reset Date will be the Taiwan Secondary Markets Bills Rates for a period of the Designated Maturity which appears to the right of the caption “Fixings@11.00” on the Reuters Screen TWCPBA Page as of 11:00 a.m., Taipei time, on the day that is two Taipei Banking Days preceding that Reset Date. If such rate does not appear on

Reuters Screen TWCPBA Page, the rate for that Reset Date will be determined as if the parties had specified "TWD-Reference Dealers" as the applicable Floating Rate Option.

(iii) "TWD-Reference Dealers" means that the rate for a Reset Date will be determined on the basis of the Taiwan Secondary Markets Bills Rates offered by the Reference Dealers at approximately 11:00 a.m., Taipei time, on the day that is two Taipei Banking Days preceding that Reset Date to prime banks in the Taipei interbank market for a period of the Designated Maturity commencing on that Reset Date and in a Representative Amount. The Calculation Agent will request the principal Taipei office of each of the Reference Dealers to provide a quotation of its rate. If at least four quotations are provided, the rate for that Reset Date will be the arithmetic mean of the quotations. If fewer than four quotations are provided as requested, the rate for the Reset Date will be determined by the Calculation Agent.

(b) Sections 7.1(x) through Section 7.1(z) shall be amended to be Sections 7.1(w) through Section 7.1(aa).

Section 7.3 Certain General Definitions relating to Floating Rate Options.

(a) Section 7.3(f) is amended by adding a new Section 7.3(f)(i) as follows:

(i) for the purposes of any "TWD-Telerate-6165", "TWD-TWCPBA" and "TWD-Reference Dealers" Floating Rate Option, five leading dealers in Secondary Market Bills in Taipei.

(b) Sections 7.3(f)(i) through Section 7.3(v) will be amended to be Sections 7.3(f)(ii) through Section 7.3(c)(vi).

Supplement number 11 to the 2000 ISDA Definitions and Annex to the 2000 ISDA Definitions
(published on December 26, 2003)

Section 6.2(h) Certain Definitions relating to Floating Amounts

(a) Section 6.2(h) is amended by adding, in alphabetical order, the following:

Floating Rate Option

Day Count Fraction

“KRW-CD-KSDA-Bloomberg”

Actual/365 (Fixed)

“KRW-CD-3220”

Actual/365 (Fixed)

Section 7.1. Rate Options.

(a) Section 7.1 is amended by adding a new Section 7.1(l) as follows:

(l) ***Korean Won.***

(i) “KRW-CD-KSDA-Bloomberg” means that the rate for a Reset Date will be the Korean bond rate for 91 day certificates of deposit published by the Korean Securities Dealers Association which appears on Bloomberg Screen KSDA4 Page under the heading “15:30 Value” as of 3:30 p.m. Seoul time, on the day that is one Seoul Banking Day preceding that Reset Date. If such rate does not appear on the Bloomberg Screen KSDA4 Page by 4:30 p.m. Seoul time on that day, the rate for that Reset Date will be the Korean bond rate for 91 day certificates of deposit published by the Korean Securities Dealers Association which appears on Check Screen Page 3220 under the caption “TODAY 15:30” as of 4:30 p.m. Seoul time on the day. If such rate does not appear on the Check Screen Page 3220 by 4:30 p.m. Seoul time on that day, the rate for that Reset Date will be the arithmetic mean of the secondary market final closing rates for 91 day CDs quoted by the Reference Dealers as of 4:30 p.m. Seoul time on the day that is one Seoul Banking Day preceding that Reset Date, as set out below.

The Calculation Agent will request the Seoul office of each of the Reference Dealers to provide a quotation of its rate. If at least four quotations are provided, the rate for that Reset Date will be the arithmetic mean of the quotations. If fewer than four quotations are provided as requested, the rate for that Reset Date will be determined by the Calculation Agent. .

(ii) “KRW-CD-3220” means that the rate for a Reset Date will be the Korean bond rate for 91 day certificates of deposit published by the Korean Securities Dealers Association which appears on Check Screen Page 3220 under the caption “TODAY 15:30” as of 3:30 p.m. Seoul time on the day that is one Seoul Banking Day preceding that Reset Date. If such rate does not appear on Check Screen Page 3220 by 4:30 p.m. Seoul time on that day, the rate for that Reset Date will be determined on the basis of the secondary market final closing rates for 91 day CDs quoted by the Reference Dealers as of 4:30 p.m. Seoul time on the day that is one Seoul Banking Day preceding that Reset Date, as set out below.

The Calculation Agent will request the Seoul office of each of the Reference Dealers to provide a quotation of its rate. If at least four quotations are provided, the rate for that Reset Date

will be the arithmetic mean of the quotations . If fewer than four quotations are provided as requested the rate for that Reset Date will be determined by the Calculation Agent.

(b) Sections 7.1(l) through Section 7.1(z) shall be amended to be Sections 7.1(m) through Section 7.1(aa).

Section 7.2 Certain Published and Displayed Sources

(a) Section 7.2 is amended by adding a new Section 7.2(j) as follows:

(j) “Check Screen” means, when used in connection with any designated page and any Floating Rate Option, the display page so designated by the Korea Securities Computer Corporation (or such other page as may replace that page on that service for the purpose of displaying rates or prices comparable to that Floating Rate Option).

Section 7.3(f) Certain General Definitions relating to Floating Rate Options

(a) Section 7.3(f) is amended by adding a new Section 7.3(f)(i) as follows:

(i) for the purposes of any “KRW-CD-KSDA-Bloomberg” or “KRW-CD-3220” Floating Rate Option, five major dealers in negotiable KRW Certificates of Deposit.

(b) Sections 7.3(f)(i) through Section 7.3(vi) will be amended to be Sections 7.3(f)(ii) through Section 7.3(c)(vii).

Supplement number 12 to the 2000 ISDA® Definitions and Annex to the 2000 ISDA Definitions
(published on January 5, 2004)

Section 6.2(h) Certain Definitions relating to Floating Amounts

(a) Section 6.2(h) is amended by adding the following:

Floating Rate Option

Day Count Fraction

“THB-THBFX-Reuters”

Actual/365 (Fixed)

(a) Section 7.1(z) is amended by adding a new Section 7.1(z)(iii) as follows:

(iii) “**THB-THBFX-REUTERS**” means that the rate for a Reset Date will be the synthetic rate for deposits in Thai Baht derived from the swap offered points for a period of the Designated Maturity which appears on the Reuters Screen THBFX Page as of 11:00 a.m., Bangkok time on the day that is two Bangkok Banking Days preceding that Reset Date. If such rate does not appear on the Reuters Screen THBFX Page, the rate for that Reset Date will be determined as if the parties had specified “THB-SOR-Reference Banks” as the applicable Floating Rate Option, but with the following variations:

(a) in the definitions of “Spot Rate” and “Forward Points” references to “Singapore time” and “Singapore Banking Days” will be deemed to be references to “Bangkok time” and “Bangkok Banking Days”, respectively;

(b) for the purposes of determining the “Spot Rate” and “Forward Points”, the Reference Banks will be the Bangkok offices of five major banks specified in a Confirmation for the Swap Transaction, or if none is specified, five major banks in the Bangkok interbank market selected by the Calculation Agent;

(c) for the purposes of “USD Rate”, references to “Telerate Page 7311” will be deemed to be references to “Reuters Screen SIBOR= Page”.

Supplement number 13 to the 2000 ISDA® Definitions and Annex to the 2000 ISDA Definitions
(published on February 23, 2004)

Section 6.2(h). Certain Definitions relating to Floating Amounts.

Section 6.2(h) is amended by adding the following in alphabetical order:

Floating Rate Option

AUD-AONIA-OIS-COMPOUND

Day Count Fraction

Actual/365 Fixed

Section 7.1(a). Rate Options.

(a) Section 7.1(a) is amended by adding a new Section 7.1(a)(i) as follows:

“AUD-AONIA-OIS-COMPOUND” means that the rate for a Reset Date, calculated in accordance with the formula set forth below in this subparagraph, will be the rate of return of a daily compound interest investment (it being understood that the reference rate for the calculation of interest is the Australian Dollar interbank overnight cash rate as determined below).

“AUD-AONIA-OIS-COMPOUND” will be calculated as follows, and the resulting percentage will be rounded, if necessary, in accordance with the method set forth in Section 8.1(a), but to the nearest one ten-thousandth of a percentage point (0.0001%):

$$\left[\prod_{i=1}^{d_0} \left(1 + \frac{\text{AONIA}_i \times n_i}{365} \right) - 1 \right] \times \frac{365}{d}$$

where:

“ d_0 ”, for any Calculation Period is the number of Sydney Banking Days in the relevant Calculation Period;

“ i ” is a series of whole numbers from one to d_0 , each representing the relevant Sydney Banking Days in chronological order from, and including, the first Sydney Banking Day in the relevant Calculation Period;

“ AONIA_i ”, for any day “ i ” in the relevant Calculation Period, is a reference rate equal to the interbank overnight cash rate in respect of that day calculated by the Reserve Bank of Australia, as such rate is displayed on Reuters Screen RBA30 Page. If such rate does not appear on Reuters Screen RBA30 Page in respect of any day “ i ”, the rate for that day will be as agreed between the parties, acting in good faith and in a commercially reasonable manner. If the parties cannot agree, the rate for that day will be the rate displayed on Reuters Screen RBA30 Page in respect of the first preceding Sydney Banking Day;

“ n_i ” is 1, except where the Sydney Banking Day is the day immediately preceding a day which is not a Sydney Banking Day, in which case it is the number of calendar days from, and including, that Sydney Banking Day to, but excluding, the next Sydney Banking Day; and

“ d ” is the number of calendar days in the relevant Calculation Period.

(b) Section 7.1(a)(i)-(v) are re-numbered as clauses (a)(ii)-(vi).

Supplement number 14 to the 2000 ISDA® Definitions and Annex to the 2000 ISDA Definitions
(published on June 15, 2004)

Article 10 Option Transactions/Swapoption

Article 10 is amended by adding a new Section 10.3 as follows:

Section 10.3. Swapoption Straddle. "Swapoption Straddle" means a Swap Transaction comprising two Swapoptions that is identified in the related Confirmation or Confirmations as a "Swapoption Straddle" or "Straddle".

Article 12 EXERCISE OF OPTIONS

Article 12 is amended by adding a new Section 12.10 as follows:

Section 12.10. Exercise of Swapoption Straddles.

- (a) **Cash Settlement.** If "Cash" or "Cash Settlement" is specified for a Swapoption Straddle in the related Confirmation, that Transaction gives Buyer the right to cause Seller to pay to it the Cash Settlement Amount, if any, in respect of (i) the Payer Swap and (ii) the Receiver Swap. If, in the related Confirmation, Option Style is indicated as European, then upon exercise by the Buyer of the option relating to the Payer Swap or Receiver Swap, the remaining option relating to the Payer Swap or Receiver Swap, as the case may be, not exercised shall be deemed expired. If, in the related Confirmation, Option Style is indicated as American or Bermuda, then upon exercise by Buyer of the option relating to the Payer Swap or Receiver Swap on an Exercise Date, the remaining option relating to the Payer Swap or Receiver Swap, as the case may be, not exercised shall remain in full force and effect and may only be exercised on subsequent Exercise Date(s) in accordance with the provisions of this Section 12.10(a).
- (b) **Physical Settlement.** If "Physical" or "Physical Settlement" is specified for a Swapoption Straddle in the related Confirmation, that Transaction gives Buyer the right to cause (i) the Payer Swap and (ii) the Receiver Swap to become effective. If, in the related Confirmation Option Style is indicated as European, then upon exercise by Buyer of the option relating to the Payer Swap or Receiver Swap, the remaining option relating to the Payer Swap or Receiver Swap, as the case may be, not exercised shall be deemed expired. If, in the related Confirmation Option Style is indicated as either American or Bermuda, then upon exercise by Buyer of the option relating to the Payer Swap or Receiver Swap on an Exercise Date, the remaining Payer Option or Receiver Option, as the case may be, not exercised shall remain in full force and effect and may only be exercised on any subsequent Exercise Date(s) in accordance with the provisions of this Section 12.10(b).
- (c) **Payer Swap.** For the purposes of this Section 12.10, "Payer Swap" means, the Underlying Swap Transaction for which Buyer has irrevocably elected upon exercise to be the Fixed Rate Payer

- (d) **Receiver Swap.** For the purposes of this Section 12.10, "Receiver Swap" means, the Underlying Swap Transaction for which Buyer has irrevocably elected upon exercise to be the Floating Rate Payer.

Exhibit II-E to the 2000 ISDA Definitions is amended and restated as follows:

- (a) The title of Exhibit II-E to the 2000 ISDA Definitions is amended and restated as follows:

**Additional Provisions for a
Confirmation of a Swap Transaction
that is a Swaption or Swaption Straddle¹**

- (b) Section (4) of Exhibit II-E to the 2000 ISDA Definitions is amended and restated as follows:

4. The particular terms of the Underlying Swap Transaction to which the Swaption [Straddle] relates are as follows:

[Include provisions from the relevant form of Confirmation for the type of Swap Transaction to which the Swaption relates, as set forth in Exhibits II-A through II-D to the 2000 ISDA Definitions, amended, in the case of a Swaption Straddle, as follows:

Effective Date:	[] Valuation Business Days following the] Exercise Date
Fixed Rate Payer:	Buyer or Seller, as determined by the Buyer on the Exercise Date
Fixed Rate Payer Payment Dates:	[], commencing the next [] [or] [] immediately following the Effective Date and ending on the Termination Date[, subject to adjustment in accordance with the [Following/Modified Following/Preceding] Business Day Convention
Floating Rate Payer:	Buyer or Seller, as determined by the Buyer on the Exercise Date
Floating Rate Payer Payment Dates:	[], commencing the next [] [or] [] immediately following the Effective Date and ending on the Termination Date[, subject to adjustment in accordance with the

¹ Swaption Straddles Transactions are usually documented in one Confirmation. If users decide to document Swaption Straddle Transactions in two separate Swaption Transaction Confirmations, they may wish to consider adding an additional provision to both relevant Swaption Confirmations as follows:

This Swaption Transaction is linked to a corresponding Swaption Transaction under our Reference Number [] (the "Corresponding Transaction"). This Swaption Transaction and the Corresponding Transaction together constitute a Swaption Straddle Transaction and are subject to Section 12.10 of the 2000 ISDA Definitions.

[Following/Modified Following/Preceding] Business Day
Convention]]

Commentary to the Swaption Straddle Template:

The ISDA Interest Rate Products Working Group (the IRWG), a working group of the ISDA Operations Committee, submits this Swaption Straddle Template following an in-depth review of the issues preventing timely confirmation of Swaption Straddle Transactions among dealing banks in the derivatives industry. These include differences in the way these products are documented, for example as one transaction or two transactions, and ambiguity regarding the number of options available to the Buyer and the terms under which they are available for exercise. The number of options and terms under which they are available to the Buyer was agreed in consultation with the WG's respective front office staff and subsequently validated by both the Trading Practices Committee and the Documentation Committee. Additionally, it was also agreed that documenting swaption straddles in one swaption straddle confirmation (versus two Swaption Confirmations) is strongly recommended as it is less subject to ambiguity and is conducive to straight through processing. The IRWG further agreed that since Swaption Straddle transactions are substantially similar to Swaption transactions, leveraging the Swaption template (Exhibit II-E of the Definitions) to create a Straddle template made most efficient use of existing Definitions.

Supplement Number 15 to the 2000 ISDA® Definitions and Annex to the 2000 ISDA Definitions

(published on June 15, 2004)

Section 6.2(h) Certain Definitions relating to Floating Amounts

(a) Section 6.2(h) is amended by adding the following in alphabetical order:

Floating Rate Option

Day Count Fraction

NZD-NZIONA-OIS-COMPOUND

Actual/365 (Fixed)

Section 7.1 Rate Options

(a) Section 7.1(n) is amended by adding a new Section 7.1 (n)(v) as follows:

(v) "NZD-NZIONA-OIS-COMPOUND" means that the rate for a Reset Date, calculated in accordance with the formula set forth below in this subparagraph, will be the rate of return of a daily compound interest investment (it being understood that the reference rate for the calculation of interest is the New Zealand Dollar official cash rate as determined below).

"NZD-NZIONA-OIS-COMPOUND" will be calculated as follows, and the resulting percentage will be rounded, if necessary, in accordance with the method set forth in Section 8.1(a), but to the nearest one ten-thousandth of a percentage point (0.0001%):

$$\left[\prod_{i=1}^{d_o} \left(1 + \frac{NZIONA_i \times n_i}{365} \right) - 1 \right] \frac{365}{d}$$

where:

" d_o ", for any Calculation Period, is the number of ESAS Settlement Days in the relevant Calculation Period;

" i " is a series of whole numbers from one to d_o , each representing the relevant ESAS Settlement Days in chronological order from, and including, the first ESAS Settlement Day in the relevant Calculation Period;

" $NZIONA_i$ ", for any day " i " in the relevant Calculation Period, is a reference rate equal to the official cash rate in respect of that day set by the Reserve Bank of New Zealand, as such rate is displayed on Reuters Screen RBNZ02 Page as of 10:00 a.m., Wellington time, on day " i ". If such rate does not appear on Reuters Screen RBNZ02 in respect of any day " i ", the rate for that day will be as agreed between the parties, acting in good faith and in a commercially reasonable manner. If the parties cannot agree, the rate for that day will be the rate displayed on Reuters Screen RBNZ02 Page in respect of the first preceding ESAS Settlement Day;

" n_i " is 1, except where the ESAS Settlement Day is the day immediately preceding a day which is not an ESAS Settlement Day, in which case it is the number of calendar days from, and including, that ESAS Settlement Day to, but excluding, the next ESAS Settlement Day;

"ESAS Settlement Day" is a day on which the Reserve Bank of New Zealand's Exchange Settlement Account System is open; and

"d" is the number of calendar days in the Calculation Period.

**Supplement Number 16 to the 2000 ISDA® Definitions and the Annex to the 2000 ISDA
Definitions**

(published on June 28, 2004)

Section 6.2(h) Certain Definitions relating to Floating Amounts

(a) Section 6.2(h) is amended by adding the following in alphabetical order:

Floating Rate Option

Day Count Fraction

"HKD-HONIX-OIS-COMPOUND" Actual/365 (Fixed)

Section 7.1 Rate Options

(a) Section 7.1(g) is amended by adding a new Section 7.1 (g)(v) as follows:

(v) "HKD-HONIX-OIS-COMPOUND" means that the rate for a Reset Date, calculated in accordance with the formula set forth below in this subparagraph, will be the rate of return of a daily compound interest investment (it being understood that the reference rate for the calculation of interest is the arithmetic mean of the daily rates of the day-to-day interbank HKD money market in Hong Kong as determined below).

"HKD-HONIX-OIS-COMPOUND" will be calculated as follows, and the resulting percentage will be rounded, if necessary, in accordance with the method set forth in Section 8.1(a):

$$\left[\prod_{i=1}^{d_o} \left(1 + \frac{HONIX_i \times n_i}{365} \right) - 1 \right] \frac{365}{d}$$

where:

" d_o ", for any Calculation Period, is the number of Hong Kong Banking Days in the relevant Calculation Period;

" i " is a series of whole numbers from one to d_o , each representing the relevant Hong Kong Banking Days in chronological order from, and including, the first Hong Kong Banking Day in the relevant Calculation Period;

" $HONIX_i$ ", for any day " i " in the relevant Calculation Period, is a reference rate equal to the overnight rate as calculated by the Hong Kong Brokers' Association and appearing on Telerate Page 35488 as at 5:30pm Hong Kong time, in respect of that day. If such rate does not appear on the Telerate Page 35488 in respect of any day " i ", the rate for that day will be as agreed between the parties, acting in good faith and in a commercially reasonable manner. If the parties cannot agree, the rate for that day will be the rate displayed on Telerate Page 35488 in respect of the first preceding Hong Kong Banking Day;

" n_i " is 1, except where the Hong Kong Banking Day is the day immediately preceding a day which is not a Hong Kong Banking Day, in which case it is the number of calendar days from, and including, that Hong Kong Banking Day to, but excluding, the next Hong Kong Banking Day; and

" d " is the number of calendar days in the relevant Calculation Period.

Supplement number 17 to the 2000 ISDA® Definitions and Annex to the 2000 ISDA Definitions
(published on July 1, 2004)

Section 6.2(h) Certain Definitions relating to Floating Amounts

(a) Section 6.2(h) is amended by adding, in alphabetical order, the following:

Floating Rate Option

"SGD-SONAR-OIS-COMPOUND"

Day Count Fraction

Actual/365 (Fixed)

Section 7.1 Rate Options.

(a) Section 7.1(s) is amended by adding a new definition 7.1(s)(v) as follows:

(v) "SGD-SONAR-OIS-COMPOUND" means that the rate for a Reset Date, calculated in accordance with the formula set forth below in this subparagraph, will be the rate of return of a daily compound interest investment (it being understood that the reference rate for the calculation of interest is the Singapore Dollar daily overnight swap offer reference rate as determined below).

"SGD-SONAR-OIS-COMPOUND" will be calculated as follows, and the resulting percentage will be rounded, if necessary, in accordance with the method set forth in Section 8.1(a):

$$\left[\prod_{i=1}^{d_o} \left(1 + \frac{\text{SONAR}_i \times n_i}{365} \right) - 1 \right] \frac{365}{d}$$

where:

" d_o ", for any Calculation Period, is the number of Singapore Banking Days in the relevant Calculation Period;

" i " is a series of whole numbers from one to d_o , each representing the relevant Singapore Banking Days in chronological order from, and including, the first Singapore Banking Day in the relevant Calculation Period;

"SONAR", for any day " i " in the relevant Calculation Period, is a reference rate equal to the overnight rate as calculated by the Association of Banks in Singapore and appearing on Telerate Page 50157 under the heading "SOR FIXING" as of 11:00 am, Singapore time, in respect of that day. If such rate does not appear on Telerate Page 50157 in respect of any day " i ", the rate for that day will be as agreed between the parties, acting in good faith and in a commercially reasonable manner. If the parties cannot agree, the rate for that day will be the rate displayed on Telerate Page 50157 in respect of the first preceding Singapore Banking Day;

" n_i " is 1, except where the Singapore Banking Day is the day immediately preceding a day which is not a Singapore Banking Day, in which case it is the number of calendar days from, and including, that Singapore Banking Day to, but excluding, the next Singapore Banking Day; and

" d " is the number of calendar days in the relevant Calculation Period.

Supplement Number 18 to the 2000 ISDA® Definitions and the Annex to the 2000 ISDA Definitions

(published on July 7, 2004)

Section 6.2(h) Certain Definitions relating to Floating Amounts

(a) Section 6.2(h) is amended by adding the following in alphabetical order:

Floating Rate Option

"JPY-TIBOR- 17096"

"JPY-TIBOR-17097"

"JPY-TIBOR-DTIBOR01"

Day Count Fraction

Actual/360

Actual/365 Fixed

Actual/365 Fixed

Section 7.1 Rate Options

(a) Section 7.1(k) is amended by adding new Sections 7.1 (k)(xv)- (xvii) as follows:

(xv) "JPY-TIBOR- 17096" means that the rate for a Reset Date will be the rate for deposits in Yen for a period of the Designated Maturity which appears on the Telerate Page 17096 as of 11:00 a.m., Tokyo time, on the day that is two Tokyo Banking Days preceding that Reset Date. If such rate does not appear on the Telerate Page 17096, the rate for that Reset Date will be determined as if the parties had specified "JPY-TIBOR-TIBM-Reference Banks" as the applicable Floating Rate Option.

(xvi) "JPY-TIBOR-17097" means that the rate for a Reset Date will be the rate published by the Japanese Bankers Association (Zenginkyo) for domestic deposits in Japanese Yen for a period of the Designated Maturity which appears on the Telerate Page 17097 as of 11:00 a.m., Tokyo Time, on the day that is two Tokyo Banking Days preceding the Reset Date.

If such rate does not appear on the Telerate Page 17097, the rate for that Reset Date shall be the rate published by the Japanese Bankers Association (Zenginkyo) for domestic deposits in Japanese Yen for a period of the Designated Maturity which appears on Reuters Screen DTIBOR01 Page as of 11:00 a.m., Tokyo time, on the day that is two Tokyo Banking Days preceding the Reset Date.

If such rate does not appear on Reuters Screen DTIBOR01 Page, the rate for that Reset Date will be determined as if the parties had specified "JPY-TIBOR-ZTIBOR" as applicable for the Floating Rate Option, *provided, however*, that the rate obtained under such method shall be adjusted by multiplying 365/360.

(xvii) "JPY-TIBOR-DTIBOR01" means that the rate for a Reset Date will be the rate published by the Japanese Bankers Association (Zenginkyo) for domestic deposits in Japanese Yen for a period of the Designated Maturity which appears on Reuters Screen DTIBOR01 Page as of 11:00 a.m., Tokyo Time, on the day that is two Tokyo Banking Days preceding the Reset Date.

If such rate does not appear on Reuters Screen DTIBOR01 Page, the rate for that Reset Date shall be the rate published by the Japanese Bankers Association (Zenginkyo) for domestic deposits in Japanese Yen for a period of the Designated Maturity which appears on Telerate Page 17097 as of 11:00 a.m., Tokyo time, on the day that is two Tokyo Banking Days preceding the Reset Date.

If such rate does not appear on Telerate Page 17097, the rate for that Reset Date will be determined as if the parties had specified "JPY-TIBOR-ZTIBOR" as applicable for the Floating Rate Option, *provided, however*, that the rate obtained under such method shall be adjusted by multiplying 365/360.

Section 7.3(c) Certain General Definitions relating to Floating Rate Options

- (a) Section 7.3(c) is amended by adding a new Section 7.3(c)(xxxii) as follows:

(xxxii) for the purposes of “JPY-TIBOR-TIBM-Reference Banks” Floating Rate Option, ten major banks in the Tokyo interbank market.

Supplement number 19 to the 2000 ISDA® Definitions and Annex to the 2000 ISDA Definitions

(published on August 27, 2004)

Section 6.2(h) Certain Definitions relating to Floating Amounts

(a) Section 6.2(h) is amended by adding, in alphabetical order, the following:

Floating Rate Option

Day Count Fraction

"USD-BMA Municipal Swap Index" Actual/Actual

"USD-S&P Index-High Grade" Actual/Actual

Section 7.1 Rate Options.

(a) Section 7.1(aa) is amended by adding a new definition 7.1(aa) (xxxii) and (xxxiii) as follows:

(xxxii) "USD-BMA Municipal Swap Index" means that the rate for a Reset Date will be level of the index which is issued weekly and which is compiled from the weekly interest rate resets of tax-exempt variable rate issues included in a database maintained by Municipal Market Data which meet specific criteria established from time to time by The Bond Market Association® and issued on Wednesday of each week, or if any Wednesday is not a U.S. Government Securities Business Day, the next succeeding U.S. Government Securities Business Day.

If such index is no longer published, the rate for that Reset Date will be determined as if the parties had specified "USD-S&P Index-High Grade" as the applicable Floating Rate Option.

Unless otherwise specified in a relevant Confirmation, if "USD-BMA Municipal Swap Index" is specified as the applicable Floating Rate Option:

- (i) Reset Date is defined as weekly, every Thursday (or any other day specified by The Bond Market Association), or if any Thursday is not a U.S. Government Securities Business Day, the next succeeding U.S. Government Securities Business Day.
- (ii) Method of Averaging is Weighted Average.

(xxxiii) "USD-S&P Index-High Grade" means that the rate for a Reset Date will be the level of the "S&P Weekly High Grade Index" (formerly the J.J. Kenny Index) maintained by Standard & Poor's Securities Evaluations Inc. for the Designated Maturity as published on the day which is one U.S. Government Securities Business Day immediately preceding the Reset Date. If the S&P Weekly High Grade Index is no longer available, the rate for that Reset Date will be the prevailing rate determined by the Calculation Agent in consultation with the other party for tax-exempt state and local government bonds meeting the then-current The Bond Market Association criteria.

Unless otherwise specified in a relevant Confirmation, if " USD-S&P Index-High Grade " is specified as the applicable Floating Rate Option:

- (i) Reset Date is defined as weekly, on every Thursday, or if any Thursday is not a U.S. Government Securities Business Day, the next succeeding U.S. Government Securities Business Day.
- (ii) Method of Averaging is Weighted Average.

Commentary to the New Rate Options:

The ISDA Interest Rate Products Working Group, a working group of the ISDA Operations Committee, submits this definition after confirming the standard market practice for derivatives indexed against The Bond Market Association's municipal swap rate. This definition clarifies that if the date on which the rate is applied (published on Wednesday for value Thursday for a 7 day period through following Wednesday) is not a New York Government Securities Day then the rate published on Wednesday is applied to a six day period starting Friday, and the current rate period extends to eight days. Additionally, in order to further promote straight through processing, a standard definition for Reset Date, Floating Rate Day Count Fraction and Method of Averaging is incorporated into the Floating Rate Option such that if nothing to the contrary is stated in the relevant Confirmation, these standard terms will apply. Users of this rate should note that apart from certain arrangements with Garban-Intercapital plc and Reuters in relation to collecting information for publication on certain ISDAFIX® pages, ISDA has no relation with, is not affiliated with and has not received compensation from any of the organizations that have created or publish or provide the information that serves as a basis for the rates referred to in this Supplement, the 2000 ISDA Definitions or the Annex to the 2000 ISDA Definitions. Users of this rate may need to independently consult a vendor and enter into a legal relationship with such vendor to gain access to an applicable information source.

Supplement number 20 to the 2000 ISDA® Definitions and Annex to the 2000 ISDA Definitions

(published on January 3, 2005)

Article 18 ISDA Settlement Matrix

The 2000 ISDA Definitions are amended by adding Article 18 as follows:

ARTICLE 18

ISDA SETTLEMENT MATRIX

Section 18.1. Application of the ISDA Settlement Matrix. In respect of (a) a Swap Transaction involving one currency to which Cash Settlement and (i) Optional Early Termination; or (ii) Mandatory Early Termination is applicable; and (b) a Swaption to which Cash Settlement or Physical Settlement is applicable, if the currency of the Notional Amount of the Swap Transaction, or Underlying Swap Transaction is included within the ISDA Settlement Matrix, as of the Trade Date of that Swap Transaction, or Underlying Swap Transaction, then the elections contained therein detailed in the ISDA Settlement Matrix relating to exercise and settlement for transactions denominated in that currency shall be deemed to apply to the Swap Transaction, or Underlying Swap Transaction. If the relevant Confirmation specifies exercise or settlement provisions such specified provisions shall prevail.

Section 18.2 "ISDA Settlement Matrix" means the "2000 ISDA Definitions Settlement Matrix for Early Termination and Swaptions" or its successor, as amended and supplemented from time to time and published by ISDA on its website at www.isda.org.

Section 18.3 Automatic/Fallback Exercise Notwithstanding Section 12.9 herein, if "Fallback Exercise" or "Automatic Exercise" is specified as applicable to a currency in the ISDA Settlement Matrix, the Settlement Rate used to determine whether a Swaption is deemed to be exercised pursuant to Section 12.7 or Section 12.8, as the case may be, will be the Settlement Rate specified in the relevant Confirmation, and if the Settlement Rate is not so specified:

- (a) Where Cash Settlement is specified to be applicable to a Swaption or Swaption Straddle, the Settlement Rate will be determined in accordance with the provisions of this subparagraph (a):
 - (i) The mid-market swap rate for the relevant currency and term of the Underlying Swap Transaction as it appears on the relevant ISDAFIX Page; or
 - (ii) If the relevant currency and term of the Underlying Swap Transaction is not quoted on any ISDAFIX Page, the Settlement Rate specified in the ISDA Settlement Matrix for the Cash Settlement Method for that currency; or
 - (iii) If the relevant currency and term of the Underlying Swap Transaction is not quoted on any ISDAFIX Page and the Cash Settlement Method is Cash Price, the Settlement Rate will be Cash Settlement Reference Banks.

- (b) Where Physical Settlement is specified to be applicable to a Swaption or Swaption Straddle, the Settlement Rate will be determined in accordance with the provisions of this subparagraph:

(i) The Settlement Rate shall be the par swap rate for swaps in a currency in which the Relevant Swap Transaction is denominated for a period equivalent to the remaining Term of the Relevant Swap Transaction which appears on the relevant ISDAFIX Page as of the Expiration Time on the Expiration Date (i.e. “ISDA Source” with references to the “Cash Settlement Valuation Time” and “Cash Settlement Valuation Date” being replaced by “Expiration Time” and “Expiration Date”, respectively); and

(ii) If the Underlying Swap Transaction is denominated in Japanese Yen and if a par swap rate for swaps in Japanese Yen for a period equivalent to the remaining Term of the Relevant Swap Transaction does not appear on the relevant ISDAFIX Page, the Settlement Rate shall be the par swap rate for Japanese Yen swaps for a period equivalent to the remaining Term of the Relevant Swap Transaction which appears on the Telerate Screen Page 17143 as of the Expiration Time on the Expiration Date; and

(iii) If a par swap rate for swaps in the currency in which the Relevant Swap Transaction is denominated for a period equivalent to the remaining Term of the Relevant Swap Transaction, does not appear on the relevant ISDAFIX Page (or an ISDAFIX Page is not available for such currency) and if the Underlying Swap Transaction is denominated in Japanese Yen and a par swap rate for swaps in Japanese Yen for a period equivalent to the remaining Term of the Relevant Swap Transaction, does not appear on the Telerate Screen Page 17143 (i.e. if no Settlement Rate is determined under paragraphs (b)(i), or (b)(iii) above), the Settlement Rate will be the rate determined by the Calculation Agent on the basis of the par swap rates quoted by the Cash Settlement Reference Banks using “mid” as the relevant Quotation Rate, as of the Expiration Time on the Expiration Date, for swaps in the currency in which the Relevant Swap Transaction is denominated, for a period equivalent to the remaining Term of the Relevant Swap Transaction and with dealers in the relevant market of the highest credit standing which satisfy all the credit criteria which such Cash Settlement Reference Banks apply generally at the time in deciding whether to offer or make an extension of credit. If five quotations are provided as requested, the Settlement Rate will be calculated by eliminating the highest and lowest rates and taking the arithmetic mean of the remaining rates. If at least three, but fewer than five, quotations are provided, the Settlement Rate will be the arithmetic mean of the quotations. If fewer than three quotations are provided as requested, the Calculation Agent will determine the Settlement Rate.

Commentary:

Unless otherwise agreed, where parties incorporate the 2000 ISDA Definitions into a document they will be deemed to have incorporated the version of the ISDA Settlement Matrix most recently published as at the date on which they enter into the relevant transaction or agreement, as the ISDA Settlement Matrix has been amended or supplemented through that date.

If the parties wish to incorporate a different version of the ISDA Settlement Matrix, or exclude amendments and supplements made to the most recently published version of the ISDA Settlement Matrix, they should specify a particular version of the ISDA Settlement Matrix by reference to a date or an "amended and supplemented through" date.