2000 ISDA Definitions Cash Settlement Matrix for Early Termination and Swaptions (the “Cash Settlement Matrix”)

For a full understanding of this Cash Settlement Matrix please read exhibit 1

Currency	Cash Settlement Method - Swaptions	Exercise Business Days - Swaptions	Valuation Date - Swaptions	Cash Settlement Payment Date - Swaptions	Automatic Exercise/ Threshold Swaptions	Cash Settlement Method - Early Termination	Exercise Business Days - Early Termination	Expiration Date/ Exercise Dates - Early Termination	Valuation Business Days - Early Termination	Cash Settlement Valuation Date - Early Termination	Earliest Exercise Time & Latest Exercise Time - All	Cash Settlement Valuation Time/ Expiration Time - All
North American Currencies												
USD	Cash Price (Quotation Rate - Mid)	New York + London (LIBOR); New York	Exercise Date	Two Business Days following Exercise Date	Inapplicable	Cash Price (Quotation Rate - Mid)	New York + London (LIBOR); New York	Five Exercise Business Days prior to Cash Settlement Payment Date	New York + London (LIBOR); New York	Two Valuation Business Days prior to Cash Settlement Payment Date	9:00 a.m. - 11:00 a.m. New York time	11:00 a.m. New York time
CAD	Cash Price (Quotation Rate - Mid)	Toronto + London (LIBOR); Toronto (CDOR)	Exercise Date	Exercise Date	Inapplicable	Cash Price (Quotation Rate - Mid)	Toronto + London (LIBOR); Toronto (CDOR)	Five Exercise Business Days prior to Cash Settlement Payment Date	Toronto + London (LIBOR); Toronto (CDOR)	Cash Settlement Payment Date	9:00 a.m. - 11:00 a.m. Toronto time	11:00 a.m. Toronto time
European Currencies												
Euro	Par Yield Curve - Unadjusted (Settlement Rate: Reference Banks)	London + TARGET (LIBOR and EURIBOR)	Exercise Date	Two Business Days following Exercise Date	Inapplicable	Cash Price (Quotation Rate: Mid)	London + TARGET (LIBOR and EURIBOR)	Five Exercise Business Days prior to Cash Settlement Payment Date	London + TARGET (LIBOR and EURIBOR)	Two Valuation Business Days prior to Cash Settlement Payment Date	9:00 a.m. - 11:00 a.m. London time (LIBOR) or 9:00 a.m. - 11:00 a.m. Brussels time (EURIBOR)	11:00 a.m. London time (LIBOR) or 11:00 a.m. Brussels time (EURIBOR)
GBP	Par Yield Curve - Unadjusted (Settlement Rate: Reference Banks)	London (LIBOR)	Exercise Date	Exercise Date	Inapplicable	Cash Price (Quotation Rate: Mid)	London (LIBOR)	Five Exercise Business Days prior to Cash Settlement Payment Date	London (LIBOR)	Cash Settlement Payment Date	9:00 a.m. - 11:00 a.m. London time	11:00 a.m. London time
DKK	Par Yield Curve - Unadjusted (Settlement Rate: Reference Banks)	Copenhagen	Exercise Date	Two Business Days following Exercise Date	Inapplicable	Cash Price (Quotation Rate - Mid : Settlement Rate - n/a)	Copenhagen	Five Exercise Business Days prior to Cash Settlement Payment Date	Copenhagen	Two Valuation Business Days prior to Cash Settlement Payment Date	9:00 a.m. - 11:00 a.m. Copenhagen time	11:00 a.m. Copenhagen time
NOK	Par Yield Curve - Unadjusted (Settlement Rate: Reference Banks)	Oslo	Exercise Date	Two Business Days following Exercise Date	Inapplicable	Cash Price (Quotation Rate - Mid : Settlement Rate - n/a)	Oslo	Five Exercise Business Days prior to Cash Settlement Payment Date	Oslo	Two Valuation Business Days prior to Cash Settlement Payment Date	9:00 a.m. - 12:00 p.m. Oslo time	12:00 p.m. Oslo time
SEK	Par Yield Curve - Unadjusted (Settlement Rate: Reference Banks)	Stockholm	Exercise Date	Two Business Days following Exercise Date	Inapplicable	Cash Price (Quotation Rate - Mid : Settlement Rate - n/a)	Stockholm	Five Exercise Business Days prior to Cash Settlement Payment Date	Stockholm	Two Valuation Business Days prior to Cash Settlement Payment Date	9:00 a.m. - 11:00 a.m. Stockholm time	11:00 a.m. Stockholm time
Asian & Other Currencies												
JPY	Zero Coupon Yield - Adjusted (Settlement Rate: Other Price Source Telerate Page 17143)	Tokyo + London (Floating Rate: LIBOR); Tokyo (TIBOR)	Exercise Date	Two Business Days following Exercise Date	Inapplicable	Zero Coupon Yield - Adjusted (Settlement Rate: Other Price Source Telerate Page 17143)	Tokyo + London (Floating Rate: LIBOR); Tokyo (TIBOR)	Five Exercise Business Days prior to Cash Settlement Payment Date	Tokyo + London (Floating Rate: LIBOR); Tokyo (TIBOR)	Two Valuation Business Days prior to Cash Settlement Payment Date	9:00 a.m. - 3:00 p.m. Tokyo time	3:00 p.m. Tokyo time

Currency	Cash Settlement Method - Swaptions	Exercise Business Days - Swaptions	Valuation Date - Swaptions	Cash Settlement Payment Date - Swaptions	Automatic Exercise/ Threshold Swaptions	Cash Settlement Method - Early Termination	Exercise Business Days - Early Termination	Expiration Date/ Exercise Dates - Early Termination	Valuation Business Days - Early Termination	Cash Settlement Valuation Date - Early Termination	Earliest Exercise Time & Latest Exercise Time - All	Cash Settlement Valuation Time/ Expiration Time - All
AUD	Par Yield Curve - Unadjusted (Settlement Rate: Reference Banks)	Sydney (+ London if LIBOR)	Exercise Date	Two Business Days following Exercise Date	Inapplicable	Cash Price (Quotation Rate - Mid : Settlement Rate - n/a)	Sydney (+ London if LIBOR)	Five Exercise Business Days prior to Cash Settlement Payment Date	Sydney (+ London if LIBOR)	Two Valuation Business Days prior to Cash Settlement Payment Date	9:00 a.m. - 11:00 a.m. Sydney time	11:00 a.m. Sydney time
NZD	Par Yield Curve - Unadjusted (Settlement Rate: Reference Banks)	Auckland + Wellington	Exercise Date	Two Business Days following Exercise Date	Inapplicable	Cash Price (Quotation Rate - Mid : Settlement Rate - n/a)	Auckland + Wellington	Five Exercise Business Days prior to Cash Settlement Payment Date	Auckland + Wellington	Two Valuation Business Days prior to Cash Settlement Payment Date	9:00 a.m. - 11:00 a.m. Wellington time	11:00 a.m. Wellington time

Exhibit 1

Notes:
A history of the changes can be found in "introduction to the Cash Settlement Matrix" under "Operations Committee".
Last Updated on: 1-Jul-02