

ISDA DEFINITIONS - RATE CROSS-REFERENCE CHART

In the definitions of individual floating rate options contained in the 2000 ISDA Definitions, typically only one Information Vendor is referred to due to the need to provide for one authoritative source in the event of a dispute. However, ISDA wishes to emphasize that users of the 2000 ISDA Definitions are free, as a matter of operational convenience, to obtain rate information from sources other than the one listed in a specific floating rate option (including from other Information Vendors). In many cases the Information Vendors obtain the rate or other information directly from the sponsor of the rate, minimizing the likelihood of any discrepancy. If, however, there should be a discrepancy between the source actually used and the source referred to in the floating rate option definition, the latter will prevail.

ISDA, working with several Information Vendors, has prepared the following table to assist users of the 2000 ISDA Definitions in identifying other sources for certain of the rates defined in the 2000 ISDA Definitions. For each rate listed the source referred to in the 2000 ISDA Definitions is indicated in ***bold italics***. Where another source publishes the relevant rate or information necessary for calculating the relevant rate, that other source is indicated in the appropriate column. That source can be used to obtain such rate or information, subject to the treatment of any discrepancy, as discussed above. If no reference for a rate is included in a column, the Information Vendor does not provide any source for that particular rate. If a floating rate option contained in the 2000 ISDA Definitions is not included on this cross-reference chart, that floating rate option is only published by one vendor.

The underlying rates, percentages, yields, currencies, times and days for each relevant reference rate remain as otherwise specified in the Definitions.

1-ISDA RATE DEFINITION	2-BLOOMBERG	3-REUTERS	4-TELERATE	5-OTHER SOURCE	6-SPONSOR
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Australian Dollar

AUD-BBR-BBSW	BTMM AU UNDER THE HEADING "BBSW"	<i>BBSW</i>	50331		AUSTRALIAN FINANCIAL MARKETS ASSOCIATION
AUD-BBR-BBSY (BID)	AFMB UNDER THE HEADING "BID"	<i>BBSY</i>	50334		AUSTRALIAN FINANCIAL MARKETS ASSOCIATION
AUD-LIBOR-BBA	BTMM AU UNDER THE HEADING "LIBOR"		<i>3740</i>		BRITISH BANKERS ASSOCIATION

Canadian Dollar

CAD-BA-CDOR	BTMM CA UNDER THE HEADING "C\$BAs"	<i>CDOR</i>	3197 to the right of the word "Average" under the column heading for the appropriate maturity		INVESTMENT DEALERS ASSOCIATION
CAD-LIBOR-BBA	BTMM CA UNDER THE HEADING "C\$LIBOR"	CADLIBOR	<i>3740</i>		BRITISH BANKERS ASSOCIATION

1-ISDA RATE DEFINITION	2-BLOOMBERG	3-REUTERS	4-TELERATE	5-OTHER SOURCE	6-SPONSOR
CAD-REPO-CORRA			3115 to the right of the heading "COBRA"	BANK OF CANADA'S WEBSITE UNDER HEADING "FINANCIAL STATISTICS - MONEY MARKET YIELDS"	BANK OF CANADA

Czech Koruna

CZK-PRIBOR-PRBO	BTMM CZ UNDER THE HEADING "PRIBOR"	PRBO	16005		CZECH NATIONAL BANK
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Danish Krone

DKK-CIBOR-DKNA13	BTMM DE UNDER THE HEADING CIBOR	DKNA 13, CIBOR=	20772		DANISH CENTRAL BANK
DKK-CIBOR2-DKNA13	DETNT/N <INDEX> 7	DKNA 13	20772		DANISH CENTRAL BANK
DKK-CITA-DKNA14-COMPOUND	BTMM DE UNDER THE HEADING "TOM/NEXT INDEX"	DKNA 14	20803		DANISH CENTRAL BANK

Euro

EUR-EURIBOR-ACT/365	EBF UNDER THE HEADING "EURIBOR ACT/365"	EURIBOR365=	249		EUROPEAN BANKING FEDERATION
EUR-EONIA-OIS-COMPOUND	BTMM EU CORRESPONDING TO EONIA UNDER THE HEADING "EFFECTIVE O/N"	EONIA, EONIA=	247		EUROPEAN CENTRAL BANK
EUR-EURONIA-OIS-COMPOUND	BTMM EU CORRESPONDING TO EURONIA UNDER THE HEADING "EFFECTIVE O/N"		3367 UNDER THE HEADING "EURO OVERNIGHT INDEX"		WHOLESALE MARKETS BROKERS' ASSOCIATION
EUR-TAM-CDC	TAM <INDEX> Q 3	CDCINDEX1 OPPOSITE THE CAPTION "TAM"	47459		CDC MARCHES
EUR-TEC10-CNO	TEC1 <INDEX> Q	CNOTE10	47457		COMITÉ DE NORMALISATION OBLIGATAIRE
EUR-TEC5-CNO	TEC5 <INDEX> Q	CNOTE5	47457		COMITÉ DE NORMALISATION OBLIGATAIRE
EUR-ANNUAL SWAP RATE-10:00	BTMM EU CORRESPONDING TO "1Y" UNDER THE HEADING "EURO SWAPS"		42281 UNDER THE HEADING "10:00 LDN TIME VS 6M EURIBOR" AND THE HEADING "MEAN"		IFR

1-ISDA RATE DEFINITION	2-BLOOMBERG	3-REUTERS	4-TELERATE	5-OTHER SOURCE	6-SPONSOR
EUR-ANNUAL SWAP RATE-3 MONTH		EUR3MIRS	42284 UNDER THE HEADING "MEAN"		IFR
EUR-TMM-CDC-COMPOUND	TMM <INDEX> Q	CDCINDEXI OPPOSITE THE CAPTION "TMM"	47459		ASSOCIATION FRANÇAISE DES BANQUES
EUR-EURIBOR-Telerate		EURIBOR01	248		
EUR-EONIA-AVERAGE	BTMM EU CORRESPONDING TO EONIA UNDER THE HEADING "EFFECTIVE O/N"	EONIA	247		EUROPEAN CENTRAL BANK

Hong Kong Dollar

HKD-HIBOR-HIBOR=	BTMM HK UNDER THE HEADING "HIBOR"	HIBOR1=R FOR DESIGNATED MATURITIES OF ONE MONTH TO SIX MONTHS OR HIBOR2=R FOR DESIGNATED MATURITIES OF SEVEN MONTHS TO ONE YEAR, IN EACH CASE ACROSS FROM THE CAPTION "FIXING@11:00"	9898		HONG KONG ASSOCIATION OF BANKS
HKD-HIBOR-HKAB	BTMM HK UNDER THE HEADING "HIBOR"	HIBOR=	9898		HONG KONG ASSOCIATION OF BANKS

Hungarian Forint

HUF-BUBOR-Reuters		BUBOR	47679		
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Indonesian Rupiah

IDR-SOR-Telerate		JIBOR=	44178		
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Japanese Yen

JPY-LIBOR-BBA	BTMM JN UNDER THE HEADING "LIBOR FIX"	LIBOR01	3750		BRITISH BANKERS ASSOCIATION
JPY-TIBOR-TIBM (ALL BANKS)	BTMM JN UNDER THE HEADING "TIBOR FIX"	TIBM PAGE UNDER THE CAPTION "AVERAGE OF ALL BANKS"	19097		JAPANESE BANKERS ASSOCIATION
JPY-TIBOR-ZTIBOR	ALLX EUYN	ZTIBOR	23070		JAPANESE BANKERS ASSOCIATION

1-ISDA RATE DEFINITION	2-BLOOMBERG	3-REUTERS	4-TELERATE	5-OTHER SOURCE	6-SPONSOR
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Malaysian Ringgit

MYR-KLIBOR-BNM	BTMM MA UNDER THE HEADING "KLIBOR"	KLIBOR	8456		BANK NEGARA MALAYSIA
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Mexican Peso

MXN-TIE-Banxico	BTMM MX UNDER THE HEADING "TIE"	MEX06 ACROSS FROM THE CAPTION "TIE"	58915	"DIARIO OFICIAL DE LA FEDERACIÓN" (OFFICIAL GAZETTE OF THE FEDERATION)	BANCO DE MEXICO
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New Zealand Dollar

NZD-BBR-FRA	NZFM 1	BKBM PAGE OPPOSITE THE CAPTION "FRA"	2484		NEW ZEALAND FINANCIAL MARKETS ASSOCIATION
NZD-BBR-Telerate		BKBM	2484		

Norwegian Krone

NOK-NIBOR-NIBR	BTMM NOR UNDER THE HEADING "NIBOR FIX"	NIBR	20784		DEN NORSKE BANK
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Polish Zloty

PLZ-WIBOR-WIBO	BTMM PD UNDER THE HEADING "INTERBANK"	WIBO	39635		WARSAW BANK
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Saudi Arabian Riyal

SAR-SRIOR-SUAA	BTMM SR UNDER THE HEADING "INTERBANK OFFER"	SUAA PAGE ACROSS FROM THE CAPTION "AVG."	25227		NATIONAL COMMERCIAL BANK
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Singapore Dollar

SGD-SIBOR-Telerate		SIBP	7310 UNDER THE HEADING "FIXING"		
SGD-SOR-Telerate		SGDDFIX=ABSG	50157 UNDER THE HEADING "SOR FIXING"		

South African Rand

ZAR-JIBAR-SAFEX	BTMM SA UNDER THE HEADING JIBAR	SAFEY PAGE UNDER THE CAPTION "YIELD"	\$\$ZAR.SAF%B1M \$\$ZAR.SAF%B3M \$\$ZAR.SAF%B6M \$\$ZAR.SAF%B1Y		SOUTH AFRICAN FUTURES EXCHANGE
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1-ISDA RATE DEFINITION	2-BLOOMBERG	3-REUTERS	4-TELERATE	5-OTHER SOURCE	6-SPONSOR
ZAR-PRIME-AVERAGE	BTMM SA UNDER THE HEADING "LENDING RATES" OPPOSITE THE CAPTION "PRIME"	SAFEY PAGE UNDER THE CAPTION "AVERAGE PRIME RATE"	\$\$ZAR.SAF%ON, PRI		STANDARD BANK CENTRE
ZAR-DEPOSIT-SAFEX	BTMM SA UNDER THE HEADING "SAFX O/N"	SAFEY PAGE UNDER THE CAPTION "OVERNIGHT DEP. RATE"	\$\$ZAR.SAF%ON		SOUTH AFRICAN FUTURES EXCHANGE

Slovak Koruna

SKK-BRIBOR-Bloomberg	MMR SLOVAKIA PAGE 2 UNDER THE HEADING "LAST"	BRIBOR01	45713		
SKK-BRIBOR-NBSK07	BTMM SO UNDER THE HEADING "BRIBOR"	NBSK07 PAGE UNDER THE HEADING "AVERAGE 11.00"	45713		

Sterling

GBP-LIBOR-BBA	BTMM UK UNDER THE HEADING "LIBOR"	LIBOR01	3750		BRITISH BANKERS ASSOCIATION
GBP-SEMI-ANNUAL SWAP RATE	BPSW UNDER THE HEADING "GBP S/A SWAP"		42279 UNDER THE HEADING "MEAN"		IFR
GBP-WMBA-SONIA-COMPOUND	SONIO/N <INDEX> Q	SONIA1	3937 UNDER THE HEADING "STERLING OVERNIGHT INDEX"		WHOLESALE MARKETS BROKERS' ASSOCIATION

Swedish Krona

SEK-STIBOR-SIDE	BTMM SW UNDER THE HEDING "STIBOR"	SIDE PAGE UNDER THE CAPTION "FIXINGS"	20785		SWEDBANK MARKETS
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Swiss Franc

CHF-LIBOR-BBA	BTMM SZ UNDER THE HEADING "LIBOR"	LIBOR02	3750		BRITISH BANKERS ASSOCIATION
CHF-TOIS-OIS-COMPOUND	ICAF 6 and cosz	CHFTOIS=	3450 UNDER THE HEADING "ACTUAL TOM/NEXT FIXING" AND ACROSS FROM THE CAPTION "FIXING"		COSMOREX

1-ISDA RATE DEFINITION	2-BLOOMBERG	3-REUTERS	4-TELERATE	5-OTHER SOURCE	6-SPONSOR
CHF-ANNUAL SWAP RATE	BTMM SZ UNDER THE HEADING "SWAP"		<i>TELERATE PAGE 42282 UNDER THE HEADING "MEAN"</i>		IFR

Thai Baht

THB-SOR-Telerate		THBDFIX=ABSG	44178		
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U.S. Dollar

USD-BA-H.15		H15FED1		<i>H.15 (519) UNDER THE CAPTION "BANKERS ACCEPTANCES (TOP RATED)"</i>	
USD-CD-H.15	NDX H15 UNDER THE CAPTION "CDS (SECONDARY MARKET)"	H15FED1		<i>H.15 (519) UNDER THE CAPTION "CDS (SECONDARY MARKET)"</i>	US FEDERAL RESERVE
USD-CMT-T7051	NDX H15 UNDER THE CAPTION "TREASURY CONSTANT MATURITIES"	H15FED2	7051	H.15 (519) UNDER THE CAPTION "TREASURY CONSTANT MATURITIES"	US FEDERAL RESERVE
USD-CMT-T7052	NDX H15 UNDER THE CAPTION "WEEK ENDING" AND OPPOSITE THE CAPTION "TREASURY CONSTANT MATURITIES"	H15FED2	7052	H.15 (519) UNDER THE CAPTION "WEEK ENDING" AND OPPOSITE THE CAPTION "TREASURY CONSTANT MATURITIES"	US FEDERAL RESERVE
USD-COF11-FHLBSF	COF 11 INDEX	FHLBCOF11	7050 TO THE RIGHT OF THE ROW MARKED "11 TH DISTRICT COF" UNDER THE COLUMN MARKED "CURRENT"	<i>MONTHLY WEIGHTED AVERAGE COST OF FUNDS PAID BY MEMBER INSTITUTIONS OF THE ELEVENTH FEDERAL HOME LOAN BANK DISTRICT</i>	FEDERAL HOME LOAN BANK OF SAN FRANCISCO
USD-CP-H.15	NDX H15 OPPOSITE THE DESIGNATED MATURITY AND UNDER THE CAPTION "COMMERCIAL PAPER - NONFINANCIAL".	H15FED1	121	<i>H.15 (519) FOR THAT DAY OPPOSITE THE DESIGNATED MATURITY AND UNDER THE CAPTION "COMMERCIAL PAPER - NONFINANCIAL"</i>	US FEDERAL RESERVE

1-ISDA RATE DEFINITION	2-BLOOMBERG	3-REUTERS	4-TELERATE	5-OTHER SOURCE	6-SPONSOR
USD-FEDERAL FUNDS-H.15	NDX H15 OPPOSITE THE CAPTION "FEDERAL FUNDS (EFFECTIVE)	H15FED1	<i>120</i>	H.15 (519) OPPOSITE THE CAPTION "FEDERAL FUNDS (EFFECTIVE)"	US FEDERAL RESERVE
USD-FFCB-DISCO	FFCB1	H15FED02	<i>26244 UNDER THE CAPTION "RATE"</i>		FEDERAL FARM CREDIT BANKS
USD-LIBOR-BBA	BTMM UNDER THE HEADING "LIBOR FIX"	LIBOR01	<i>3750</i>		BRITISH BANKERS ASSOCIATION
USD-PRIME-H.15	NDX H15 OPPOSITE THE CAPTION "BANK PRIME LOAN"	H15FED2	132	<i>H.15 (519) FOR THAT DAY OPPOSITE THE CAPTION "BANK PRIME LOAN"</i>	US FEDERAL RESERVE
USD-SIBOR-SIBO	<i>BTMM SI UNDER THE HEADING SIBOR USD</i>	SIBO ACROSS FROM THE CAPTION "FIXING@11A.M."	50157 UNDER THE COLUMN MARKED SIBOR USD IN THE ROW FOR THE APPROPRIATE MATURITY.		ASSOCIATION OF BANKS IN SINGAPORE
USD-TBILL-H.15	EITHER TBILIN 3M INDEX and TBILIN6M INDEX	H15FED2	<i>56 OR 57 OPPOSITE THE DESIGNATED MATURITY UNDER THE HEADING "INVEST RATE"</i>		US FEDERAL RESERVE
USD-TBILL-SECONDARY MARKET	NDX H15 FOR THAT DAY OPPOSITE THE DESIGNATED MATURITY UNDER THE CAPTION "US GOVERNMENT SECURITIES/TREASURY BILLS/ SECONDARY MARKET"	0#USTSY= Benchmarks 0#USBMK=	5	<i>H.15 (519) OPPOSITE THE DESIGNATED MATURITY UNDER THE CAPTION "US GOVERNMENT SECURITIES/TREASURY BILLS/ SECONDARY MARKET"</i>	US FEDERAL RESERVE
USD-CMS-Telerate		FEDCMT	<i>42276 UNDER THE HEADING "RATES AS AT 11:00 EST (16:00 GMT)"</i>		