

2006 ISDA Definitions MTM Matrix for Mark-to-market Currency Swaps					
Currency Pair	Rate	Source Page	Fixing Date	Fixing Time	Cut Off Time
AUD/JPY	AUD/JPY exchange rate expressed as JPY per AUD 1.00 computed as USDAUDFIXMP=WM * USDJPYFIXMP=WM	Reuters Screen WMRPSPOT01	The day that is two Sydney, Tokyo and London Business Days prior to the first day of the Calculation Period	11 a.m. (London time)	12 noon (London time)
AUD/NZD	AUD/NZD exchange rate expressed as NZD per AUD 1.00	Reuters Screen NZTW	The day that is two Sydney, Auckland and Wellington Business Day prior to the first day of the Calculation Period	2 p.m. (Wellington time)	3.30 p.m.(Wellington time)
AUD/USD	AUD/USD exchange rate expressed as USD per AUD 1.00	Reuters Screen AUDFIX	The day that is two Sydney, New York and London Business Days prior to the first day of the Calculation Period	10.00 a.m. (Sydney time)	11 a.m. (Sydney time)
CAD/JPY	CAD/JPY exchange rate expressed as JPY per CAD 1.00 computed as USDJPYFIXMP=WM / USDCADFIXMP=WM	Reuters Screen WMRPSPOT01	The day that is two Tokyo, Toronto and London Business Days prior to the first day of the Calculation Period	11 a.m. (London time)	12 noon (London time)
CAD/USD	CAD/USD exchange rate expressed as CAD per USD 1.00	Reuters Screen USDCADFIX=WM	The day that is two Toronto, New York and London Business Days prior to the first day of the Calculation Period	4 p.m. (London time)	5 p.m. (London time)
CHF/SEK	CHF/SEK exchange rate expressed as SEK per CHF 1.00 computed as CHFFIX=ST / 100	Reuters Screen SEKFIX=	The day that is two Stockholm, Zurich and London Business Days prior to the first day of the Calculation Period	11 a.m. (London time)	12 noon (London time)
CNY/USD*	CNY/USD exchange rate expressed as CNY per USD1.00	<a href="http://www.chinamoney.com.cn/english/">http://www.chinamoney.com.cn/english/</a>	The day that is two Beijing, New York and London Business Days prior to the first day of the Calculation Period	3.00 p.m. (Beijing time)	4.00 p.m. (Beijing time)
CNY/USD**	CNY/USD exchange rate expressed as CNY per USD1.00	Reuters Screen CNHFIX=	The day that is two Hong Kong, Beijing, New York, London and each offshore CNY center (specified in the relevant Confirmation) Business Days prior to the first day of the Calculation Period	11.30 a.m. (Hong Kong time)	12.30 p.m. (Hong Kong time)
CZK/USD	CZK/USD exchange rate expressed as CZK per USD 1.00	Reuters Screen CNB02	The day that is two London, New York, Prague Business Days prior to the first day of the Calculation Period	2.15 p.m. (Prague time)	3.15 p.m.(Prague time)
CHF/DKK	CHF/DKK exchange rate expressed as DKK per CHF 1.00 computed as CHFFIX=CO / 100	Reuters Screen CHFFIX=CO	The day that is two Copenhagen Business Days prior to the first day of the Calculation Period	3.30 p.m. (Copenhagen time)	4 p.m. (Copenhagen time)
EUR/AUD	EUR/AUD exchange rate expressed as AUD per EUR 1.00 published on EURAUDFIXMP=WM	Reuters Screen WMRPSPOT01	The day that is two Sydney and London Business Days and two TARGET Settlement Days prior to the first day of the Calculation Period	11 a.m. (London time)	12 noon (London time)
EUR/CAD	EUR/CAD exchange rate expressed as CAD per EUR 1.00 published on EURCADFIXMP=WM	Reuters Screen WMRPSPOT01	The day that is two Toronto and London Business Days and two TARGET Settlement Days prior to the first day of the Calculation Period	11 a.m. (London time)	12 noon (London time)
EUR/CHF	EUR/CHF exchange rate expressed as CHF per EUR 1.00 published on EURCHFFIXMP=WM	Reuters Screen WMRPSPOT01	The day that is two Zurich and London Business Days and two TARGET Settlement Days prior to the first day of the Calculation Period	11 a.m. (London time)	12 noon (London time)
EUR/DKK	EUR/DKK exchange rate expressed as DKK per EUR 1.00 computed as EURFIX=CO / 100	Reuters Screen EURFIX=CO	The day that is two Copenhagen Business Days prior to the first day of the Calculation Period	3.30 p.m. (Copenhagen time)	4 p.m. (Copenhagen time)
EUR/CZK	EUR/CZK exchange rate expressed as CZK per EUR 1.00	Reuters Screen CNB02	The day that is two Prague Business Days and two TARGET Settlement Days prior to the first day of the Calculation Period	2:15 p.m. (Prague time)	3:15 p.m. (Prague time)
EUR/JPY	EUR/JPY exchange rate expressed as JPY per EUR 1.00 published on EURJPYFIXMP=WM	Reuters Screen WMRPSPOT01	The day that is two Tokyo and London Business Days and two TARGET Settlement Days prior to the first day of the Calculation Period	11 a.m. (London time)	12 noon (London time)
EUR/NOK	EUR/NOK exchange rate expressed as NOK per EUR 1.00	Reuters Screen NIBR Average rate, rounded to 4 decimals	The day that is two Oslo Business Days and two TARGET Settlement Days prior to the first day of the Calculation Period	11 a.m. (London time)	12 noon (London time)
EUR/PLN	EUR/PLN exchange rate expressed as PLN per EUR 1.00	Reuters Screen NBPFIXA	The day that is two Warsaw Business Days and two TARGET Settlement Days prior to the first day of the Calculation Period	11.15 a.m. (Warsaw time)	12.15 p.m. (Warsaw time)
EUR/SEK	EUR/SEK exchange rate expressed as SEK per EUR 1.00	Reuters Screen SEKFIX=	The day that is two Stockholm Business Days and two TARGET Settlement Days prior to the first day of the Calculation Period	11 a.m. (London time)	12 noon (London time)
EUR/USD	EUR/USD exchange rate expressed as USD per EUR 1.00 published on EURUSDFIXMP=WM	Reuters Screen WMRPSPOT01	The day that is two London Business Days prior to the first day of the Calculation Period	11 a.m. (London time)	12 noon (London time)
GBP/EUR	GBP/EUR exchange rate expressed as EUR per GBP 1.00 published on GBPEURFIXMP=WM	Reuters Screen WMRPSPOT01	The day that is two London Business Days and two TARGET Settlement Days prior to the first day of the Calculation Period	11 a.m. (London time)	12 noon (London time)
GBP/JPY	GBP/JPY exchange rate expressed as JPY per GBP 1.00 published on GBPJPYFIXMP=WM	Reuters Screen WMRPSPOT01	The day that is two Tokyo and London Business Days prior to the first day of the Calculation Period	11 a.m. (London time)	12 noon (London time)
GBP/NOK	GBP/NOK exchange rate expressed as NOK per GBP 1.00	Reuters Screen NOKFIX=	The day that is two Oslo and London Business Days prior to the first day of the Calculation Period	11 a.m. (London time)	12 noon (London time)
GBP/USD	USD/GBP exchange rate expressed as USD per GBP 1.00 published on GBPUSDFIXMP=WM	Reuters Screen WMRPSPOT01	The day that is two London Business Days prior to the first day of the Calculation Period	11 a.m. (London time)	12 noon (London time)
HKD/USD	HKD/USD exchange rate expressed as HKD per USD 1.00	Reuters Screen HKDFIX	The day that is two Hong Kong, New York and London Business Days prior to the first day of the Calculation Period	11.30 a.m. (Hong Kong time)	12.30 p.m. (Hong Kong time)
HUF/EUR	HUF/EUR exchange rate expressed as HUF per EUR 1.00	Reuters Screen HUFE	The day that is two Budapest Business Days and two TARGET Settlement Days prior to the first day of the Calculation Period	12 noon (Budapest time)	1 p.m. (Budapest time)
HUF/USD	HUF/USD exchange rate expressed as HUF per USD 1.00	Reuters Screen HUFE	The day that is two Budapest, New York and London Business Days prior to the first day of the Calculation Period	12 noon (Budapest time)	1 p.m. (Budapest time)

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<b>IDR/USD</b>	IDR/USD exchange rate expressed as IDR per USD 1.00	Reuters Screen JSDOR	The day that is two Jakarta, New York, and London Business Days prior to the first day of the Calculation Period	11 a.m. (Jakarta time)	12 noon (Jakarta time)
<b>ILS/USD</b>	ILS/USD exchange rate expressed as ILS per USD 1.00	Reuters Screen ILSFIX=Page	The day that is two Tel Aviv, New York and London Business Days prior to the first day of the Calculation Period	3:30 p.m. (Tel Aviv time)	4:30 p.m. (Tel Aviv time)
<b>INR/USD</b>	INR/USD exchange rate expressed as INR per USD1.00	Reuters Screen RBIB	The day that is two Mumbai, New York and London Business Days prior to the first day of the Calculation Period.	1:30 pm Mumbai Time	2:30 pm Mumbai Time
<b>KRW/USD</b>	KRW/USD exchange rate expressed as KRW per USD 1.00	Reuters Screen KFTC18	The day that is two Seoul, New York, and London Business Days prior to the first day of the Calculation Period	3:30pm (Seoul time)	4:30pm (Seoul time)
<b>MXN/USD</b>	MXN/USD exchange rate expressed as MXN per USD 1.00	Reuters Screen USDMXNFX=	The day that is two Mexico and New York Business Days prior to the first day of the Calculation Period	12:15 p.m. (Mexico time)	1:15 p.m. (Mexico time)
<b>MYR/USD</b>	MYR/USD exchange rate expressed as MYR per USD 1.00	Reuters Screen MYRFIX2	The day that is two Kuala Lumpur, New York, and London Business Days prior to the first day of the Calculation Period	3:30 p.m. (Kuala Lumpur time)	4:30 p.m. (Kuala Lumpur time)
<b>NOK/USD</b>	NOK/USD exchange rate expressed as NOK per USD 1.00	Reuters Screen NIBR Average rate, rounded to 4 decimals	The day that is two Oslo Business Days prior to the first day of the Calculation Period	12 noon (Oslo time)	1 p.m. (Oslo time)
<b>NZD/EUR</b>	NZD/EUR exchange rate expressed as NZD per EUR 1.0	Reuters Screen NZTW	The day that is two Auckland and Wellington Business Days and two TARGET Settlement Days prior to the first day of the Calculation Period	2 p.m. (Wellington time)	3:30 p.m.(Wellington time)
<b>NZD/GBP</b>	NZD/GBP exchange rate expressed as NZD per GBP 1.00	Reuters Screen NZTW	The day that is two London, Auckland and Wellington Business Day prior to the first day of the Calculation Period	2 p.m. (Wellington time)	3:30 p.m.(Wellington time)
<b>NZD/USD</b>	USD/NZD exchange rate expressed as USD per NZD 1.00	Reuters Screen NZTW	The day that is two London, New York, Auckland and Wellington Business Days prior to the first day of the Calculation Period	2 p.m. (Wellington time)	3:30 p.m.(Wellington time)
<b>PHP/USD</b>	PHP/USD exchange rate expressed as PHP per USD 1.00	Reuters Screen PDSPEO	The day that is one Manila, New York, and London Business Days prior to the first day of the Calculation Period	11:30 a.m. (Manila time)	12:30 p.m. (Manila time)
<b>PLN/CHF</b>	PLN/CHF exchange rate expressed as PLN per CHF 1.00	Reuters Screen NBPFIXA	The day that is two Zurich and Warsaw Business Days prior to the first day of the Calculation Period	11:15 a.m. (Warsaw time)	12:15 p.m. (Warsaw time)
<b>PLN/USD</b>	PLN/USD exchange rate expressed as PLN per USD 1.00	Reuters Screen NBPFIXA	The day that is two London, New York and Warsaw Business Days prior to the first day of the Calculation Period	11:15 a.m. (Warsaw time)	12:15 p.m. (Warsaw time)
<b>RUB/USD</b>	RUB/USD exchange rate expressed as RUB per USD 1.00	<a href="http://moex.com/en/fixing/">http://moex.com/en/fixing/</a>	The day that is One Moscow Business Day prior to the first day of the Calculation Period	12:35 p.m. (Moscow time)	1:35 p.m. (Moscow time)
<b>SEK/USD</b>	SEK/USD exchange rate expressed as SEK per USD 1.00	Reuters screen SEKFIX=	The day that is two Stockholm Business Days prior to the first day of the Calculation Period	11 a.m. (Stockholm time)	12 noon (Stockholm time)
<b>SGD/USD</b>	SGD/USD exchange rate expressed as SGD per USD1.00	ABSFIX01	The day that is two Singapore, New York and London Business Days prior to the first day of the Calculation Period	11:30a.m. (Singapore time)	12:30p.m.(Singapore time)
<b>THB/USD</b>	THB/USD exchange rate expressed as THB per USD1.00	Reuters Screen THBFIX	The day that is two Thailand, New York and London Business Days prior to the first day of the Calculation Period	3:30 p.m. (Bangkok time)	4:30 p.m. (Bangkok time)
<b>TWD/USD</b>	TWD/USD exchange rate expressed as TWD per USD 1.00	Reuters Screen TAIFX1	The day that is two Taipei, New York, and London Business Days prior to the first day of the Calculation Period	11 a.m (Taipei time)	12 noon (Taipei time)
<b>ZAR/USD</b>	ZAR/USD exchange rate expressed as ZAR per USD 1.00	Reuters ICAPZAR	The day that is two London, Johannesburg and New York Business Days prior to the first day of the Calculation Period	10 a.m. (London time)	11 a.m. (London time)
<b>USD/CHF</b>	CHF/USD exchange rate expressed as CHF per USD 1.00 published on USDCHFFIXMP=WM	Reuters Screen WMRPSPOT01	The day that is two London Business Days prior to the first day of the Calculation Period	11 a.m. (London time)	12 noon (London time)
<b>USD/DKK</b>	USD/DKK exchange rate expressed as DKK per USD 1.00 computed as USDFIX=CO / 100	Reuters Screen USDFIX=CO	The day that is two Copenhagen Business Days prior to the first day of the Calculation Period	3:30 p.m. (Copenhagen time)	4 p.m. (Copenhagen time)
<b>USD/JPY</b>	USD/JPY exchange rate expressed as JPY per USD 1.00 published on USDJPYFIXMP=WM	Reuters Screen WMRPSPOT01	The day that is two London, New York and Tokyo Business Days prior to the first day of the Calculation Period	11 a.m. (London time)	12 noon (London time)
<b>USD/TRY</b>	USD/TRY exchange rate expressed as TRY per USD 1.00	Reuters Screen USDTRYFIXM=WM	The day that is two Istanbul, London, New York, Target Settlement Days prior to the first day of the Calculation period	4:00 p.m. (London time)	5:00 p.m. (London time)

\*Applicable for onshore CNY.

\*\*Applicable for offshore CNY (where all payments in CNY in respect of the Transaction are made solely by transfer to a CNY bank account maintained at a bank in an offshore CNY center).

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