

2006 ISDA Definitions Settlement Matrix for Early Termination and Swaptions (the "ISDA Settlement Matrix")

SWAPTIONS only								EARLY TERMINATIONS only				GENERAL	
Currency	Cash Settlement Method	Exercise Business Days (Cash and Physical Settlement)	Valuation Date (Cash and Physical Settlement)	Cash Settlement Payment Date Business Days	Cash Settlement Payment Date	Automatic Exercise/ Fallback Exercise (Cash Settlement)	Automatic Exercise/ Fallback Exercise (Physical Settlement)	Cash Settlement Method	Exercise Business Days/ Valuation Business Days	Exercise Date ***	Cash Settlement Valuation Date	Earliest Exercise Time	Latest Exercise Time/ Cash Settlement Valuation Time/ Expiration Time
AMERICAS													
CAD	Cash Price (Quotation Rate - Mid)	> LIBOR Floating Rate Options: Toronto and London; > All other Floating Rate Options: Toronto	Exercise Date	> LIBOR Floating Rate Options: Toronto and London; > All other Floating Rate Options: Toronto	One Business Day following Exercise Date	Fallback Exercise	Fallback Exercise	Cash Price (Quotation Rate - Mid)	> LIBOR Floating Rate Options: Toronto and London; > All other Floating Rate Options: Toronto	Five Exercise Business Days prior to relevant CSPD	> LIBOR Floating Rate Option: Two Valuation Business Days prior to CSPD; > CDOR Floating Rate Options: CSPD *	9:00 a.m. Toronto time	> Swaptions: 11:00 a.m. Toronto time > Early Terminations: 4:00 p.m. Toronto time
MXN	Cash Price (Quotation Rate - Mid)	Mexico City	Exercise Date	Mexico City	One Business Day following Exercise Date	Fallback Exercise	Fallback Exercise	Cash Price (Quotation Rate: Mid)	Mexico City	Five Exercise Business Days prior to relevant CSPD	One Valuation Business Day prior to CSPD	9:00 a.m. New York time	12:30 p.m. New York time
USD	Cash Price (Quotation Rate - Mid)	> LIBOR Floating Rate Options: New York and London; > All other Floating Rate Options: New York	Exercise Date	> LIBOR Floating Rate Options: New York and London; > All other Floating Rate Options: New York	Two Business Days following Exercise Date	Fallback Exercise	Fallback Exercise	Cash Price (Quotation Rate - Mid)	> LIBOR Floating Rate Options: New York and London; > All other Floating Rate Options: New York	Five Exercise Business Days prior to relevant CSPD	Two Valuation Business Days prior to CSPD	9:00 a.m. New York time	11:00 a.m. New York time
EUROPE, MIDDLE EAST AND AFRICA													
CHF	Par Yield Curve - Unadjusted (Settlement Rate: ISDA Source)	Zurich and London	Exercise Date	Zurich	Two Business Days following Exercise Date	Automatic Exercise (with a Threshold of zero percent)	Fallback Exercise	Cash Price (Quotation Rate: Mid)	Zurich and London	Five Exercise Business Days prior to relevant CSPD	Two Valuation Business Days prior to CSPD	9:00 a.m. London time	11:00 a.m. London time
CZK	Cash Price (Quotation Rate - Mid)	Prague and London	Exercise Date	Prague and London	Two Business Days following Exercise Date	Fallback Exercise	Fallback Exercise	Cash Price (Quotation Rate - Mid)	Prague and London	Five Exercise Business Days prior to relevant CSPD	Two Valuation Business Days prior to CSPD	9:00 a.m. Prague time	11:00 a.m. Prague time
DKK	Par Yield Curve - Unadjusted (Settlement Rate: Reference Banks)	Copenhagen	Exercise Date	Copenhagen	Two Business Days following Exercise Date	Automatic Exercise (with a Threshold of zero percent)	Fallback Exercise	Cash Price (Quotation Rate: Mid)	Copenhagen	Five Exercise Business Days prior to relevant CSPD	> CIBOR Floating Rate Options: CSPD; > CIBOR2 Floating Rate Options: Two Valuation Business Days prior to CSPD	9:00 a.m. Copenhagen time	11:00 a.m. Copenhagen time
EUR	Par Yield Curve - Unadjusted (Settlement Rate: ISDA Source)	London and TARGET	Exercise Date	TARGET	Two Business Days following Exercise Date	Automatic Exercise (with a Threshold of zero percent)	Fallback Exercise	Cash Price (Quotation Rate: Mid)	London and TARGET	Five Exercise Business Days prior to relevant CSPD	Two Valuation Business Days prior to CSPD	9:00 a.m. Brussels time (LIBOR Floating Rate Options: 9:00 a.m. London time)	11:00 a.m. Brussels time (LIBOR Floating Rate Options: 11:00 a.m. London time)
GBP	Par Yield Curve - Unadjusted (Settlement Rate: ISDA Source)	LIBOR Floating Rate Options: London	Exercise Date	LIBOR Floating Rate Options: London	Exercise Date	Automatic Exercise (with a Threshold of zero percent)	Fallback Exercise	Cash Price (Quotation Rate: Mid)	LIBOR Floating Rate Options: London	Five Exercise Business Days prior to relevant CSPD	CSPD	9:00 a.m. London time	11:00 a.m. London time

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Currency	Cash Settlement Method	Exercise Business Days (Cash and Physical Settlement)	Valuation Date (Cash and Physical Settlement)	Cash Settlement Payment Date Business Days	Cash Settlement Payment Date	Automatic Exercise/ Fallback Exercise (Cash Settlement)	Automatic Exercise/ Fallback Exercise (Physical Settlement)	Cash Settlement Method	Exercise Business Days/ Valuation Business Days	Exercise Date ***	Cash Settlement Valuation Date	Earliest Exercise Time	Latest Exercise Time/ Cash Settlement Valuation Time/ Expiration Time
HUF	Cash Price (Quotation Rate - Mid)	Budapest and London	Exercise Date	Budapest and London	Two Business Days following Exercise Date	Fallback Exercise	Fallback Exercise	Cash Price (Quotation Rate - Mid)	Budapest and London	Five Exercise Business Days prior to relevant CSPD	Two Valuation Business Days prior to CSPD	9:00 a.m. Budapest time	11:00 a.m. Budapest time
ILS	Cash Price (Quotation Rate - Mid)	Tel Aviv and London	Exercise Date	Tel Aviv and London	Two Business Days following Exercise Date	Fallback Exercise	Fallback Exercise	Cash Price (Quotation Rate - Mid)	Tel Aviv and London	Five Exercise Business Days prior to relevant CSPD	Two Valuation Business Days prior to CSPD	9:00 a.m. London time	11:00 a.m. London time
NOK	Par Yield Curve - Unadjusted (Settlement Rate: Reference Banks)	Oslo	Exercise Date	Oslo	Two Business Days following Exercise Date	Automatic Exercise (with a Threshold of zero percent)	Fallback Exercise	Cash Price (Quotation Rate: Mid)	Oslo	Five Exercise Business Days prior to relevant CSPD	Two Valuation Business Days prior to CSPD	9:00 a.m. Oslo time	12:00 noon Oslo time
PLN	Cash Price (Quotation Rate - Mid)	Warsaw and London	Exercise Date	Warsaw and London	Two Business Days following Exercise Date	Fallback Exercise	Fallback Exercise	Cash Price (Quotation Rate - Mid)	Warsaw and London	Five Exercise Business Days prior to relevant CSPD	Two Valuation Business Days prior to CSPD	9:00 a.m. London time	11:00 a.m. London time
SEK	Par Yield Curve - Unadjusted (Settlement Rate: Reference Banks)	Stockholm	Exercise Date	Stockholm	Two Business Days following Exercise Date	Automatic Exercise (with a Threshold of zero percent)	Fallback Exercise	Cash Price (Quotation Rate: Mid)	Stockholm	Five Exercise Business Days prior to relevant CSPD	Two Valuation Business Days prior to CSPD	9:00 a.m. Stockholm time	11:00 a.m. Stockholm time
TRY	Cash Price (Quotation Rate - Mid)	Istanbul and London	Exercise Date	Istanbul and London	Two Business Days following Exercise Date	Fallback Exercise	Fallback Exercise	Cash Price (Quotation Rate - Mid)	Istanbul and London	Five Exercise Business Days prior to relevant CSPD	Two Valuation Business Days prior to CSPD	9:00 a.m. Istanbul time	11:00 a.m. Istanbul time
ZAR	Par Yield Curve - Unadjusted (Settlement Rate: Reference Banks)	Johannesburg and London	Exercise Date	Johannesburg	Exercise Date	Fallback Exercise	Fallback Exercise	Cash Price (Quotation Rate - Mid)	Johannesburg and London	Five Exercise Business Days prior to relevant CSPD	Two Valuation Business Days prior to CSPD	9:00 a.m. Johannesburg time	11:00 a.m. Johannesburg time
ASIA PACIFIC													
AUD	Par Yield Curve - Unadjusted (Settlement Rate: IRSW10AM)	> LIBOR Floating Rate Options: Sydney and London; > All other Floating Rate Options: Sydney	Exercise Date	Sydney	Two Business Days following Exercise Date	Automatic Exercise (with a Threshold of zero percent)	Fallback Exercise	Cash Price (Quotation Rate - Mid)	Sydney	Five Exercise Business Days prior to relevant CSPD	Two Valuation Business Days prior to CSPD	> Swaptions: 9:00 a.m. Sydney time; > Early Terminations: 9:00 a.m. Sydney time	> Swaptions: 10:00 a.m. Sydney time; > Early Terminations: 11:00 a.m. Sydney time
CNY	Cash Price (Quotation Rate - Mid)	Beijing	Exercise Date	Beijing	Two Business Days following Exercise Date	Fallback Exercise	Fallback Exercise	Cash Price (Quotation Rate - Mid)	Beijing	Five Exercise Business Days prior to relevant CSPD	Two Valuation Business Days prior to CSPD	9:00 a.m. Beijing time	11:00 a.m. Beijing time
HKD	Cash Price (Quotation Rate - Mid)	Hong Kong	Exercise Date	Hong Kong	Exercise Date	Fallback Exercise	Fallback Exercise	Cash Price (Quotation Rate - Mid)	Hong Kong	Five Exercise Business Days prior to relevant CSPD	CSPD	9:00 a.m. Hong Kong time	11:00 a.m. Hong Kong time
IDR	Cash Price (Quotation Rate - Mid)	Jakarta	Exercise Date	Jakarta	Two Business Days following Exercise Date	Fallback Exercise	Fallback Exercise	Cash Price (Quotation Rate - Mid)	Jakarta	Five Exercise Business Days prior to relevant CSPD	Two Valuation Business Days prior to CSPD	9:00 a.m. Jakarta time	11:00 a.m. Jakarta time
INR	Cash Price (Quotation Rate - Mid)	Mumbai	Exercise Date	Mumbai	Two Business Days following Exercise Date	Fallback Exercise	Fallback Exercise	Cash Price (Quotation Rate - Mid)	Mumbai	Five Exercise Business Days prior to relevant CSPD	INR-MITOR-OIS: Compound and INR-MIFOR: Two Valuation Business Days prior to CSPD; All Other Floating Rate Options: One Valuation Business Day prior to CSPD	9:00 a.m. Mumbai time	11:00 a.m. Mumbai time

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JPY	Zero Coupon Yield - Adjusted (Settlement Rate: Reuters Screen 17143 Page) **	> LIBOR Floating Rate Options: Tokyo and London; > All other Floating Rate Options: Tokyo	Exercise Date	> LIBOR Floating Rate Options: Tokyo and London; > All other Floating Rate Options: Tokyo	Two Business Days following Exercise Date	Fallback Exercise (Settlement Rate: Reuters Screen 17143 Page)	Fallback Exercise	Zero Coupon Yield - Adjusted (Settlement Rate: Reuters Screen 17143 Page) **	> LIBOR Floating Rate Options: Tokyo and London; > All other Floating Rate Options: Tokyo	Five Exercise Business Days prior to relevant CSPD	Two Valuation Business Days prior to CSPD	9:00 a.m. Tokyo time	3:00 p.m. Tokyo time
KRW	Cash Price (Quotation Rate - Mid)	Seoul	Exercise Date	Seoul	Two Business Days following Exercise Date	Fallback Exercise	Fallback Exercise	Cash Price (Quotation Rate - Mid)	Seoul	Five Exercise Business Days prior to relevant CSPD	Two Valuation Business Days prior to CSPD	9:00 a.m. Seoul time	11:00 a.m. Seoul time
MYR	Cash Price (Quotation Rate - Mid)	Kuala Lumpur and Singapore	Exercise Date	Kuala Lumpur and New York	Two Business Days following Exercise Date	Fallback Exercise	Fallback Exercise	Cash Price (Quotation Rate: Mid)	Kuala Lumpur and Singapore	Five Exercise Business Days prior to relevant CSPD	Two Valuation Business Days prior to CSPD	9:00 a.m. Kuala Lumpur time	11:00 a.m. Kuala Lumpur time
NZD	Par Yield Curve - Unadjusted (Settlement Rate: Reference Banks)	Auckland and Wellington	Exercise Date	Auckland and Wellington	Two Business Days following Exercise Date	Automatic Exercise (with a threshold of zero percent)	Fallback Exercise	Cash Price (Quotation Rate - Mid)	Auckland and Wellington	Five Exercise Business Days prior to relevant CSPD	Two Valuation Business Days prior to CSPD	9:00 a.m. Wellington time	11:00 a.m. Wellington time
PHP	Cash Price (Quotation Rate - Mid)	Manila	Exercise Date	Manila	Two Business Days following Exercise Date	Fallback Exercise	Fallback Exercise	Cash Price (Quotation Rate - Mid)	Manila	Five Exercise Business Days prior to relevant CSPD	Two Valuation Business Days prior to CSPD	9:00 a.m. Manila time	11:00 a.m. Manila time
SGD	Cash Price (Quotation Rate - Mid)	Singapore	Exercise Date	Singapore	Two Business Days following Exercise Date	Fallback Exercise	Fallback Exercise	Cash Price (Quotation Rate - Mid)	Singapore	Five Exercise Business Days prior to relevant CSPD	Two Valuation Business Days prior to CSPD	9:00 a.m. Singapore time	11:00 a.m. Singapore time
THB	Cash Price (Quotation Rate - Mid)	Bangkok	Exercise Date	Bangkok	Two Business Days following Exercise Date	Fallback Exercise	Fallback Exercise	Cash Price (Quotation Rate - Mid)	Bangkok	Five Exercise Business Days prior to relevant CSPD	Two Valuation Business Days prior to CSPD	9:00 a.m. Bangkok time	11:00 a.m. Bangkok time
TWD	Cash Price (Quotation Rate - Mid)	Taipei	Exercise Date	Taipei	Two Business Days following Exercise Date	Fallback Exercise	Fallback Exercise	Cash Price (Quotation Rate - Mid)	Taipei	Five Exercise Business Days prior to relevant CSPD	Two Valuation Business Days prior to CSPD	9:00 a.m. Taipei time	11:00 a.m. Taipei time

"CSPD" means Cash Settlement Payment Date.

Where "Reference Banks" is specified above as the applicable Settlement Rate, the Settlement Rate for purposes of Automatic Exercise or Fallback Exercise under Section 13.9 of the 2006 Definitions will be determined in accordance with Section 13.9(c).

To the extent that a Currency in this ISDA Settlement Matrix is converted to EUR, the EUR terms contained in this ISDA Settlement Matrix shall apply to all Transactions referencing such converted Currency as of the date of such conversion.

For Transactions for which the Option Style is Bermuda that incorporate the ISDA Settlement Matrix in accordance with Section 19.1 of the 2006 ISDA Definitions, the Bermudan Option Exercise Dates lined item shall be "Five Exercise Business Days preceding the relevant Cash Settlement Payment Date"; parties need only include the Bermudan Option Exercise Dates Line item if they wish to vary this election

* CAD Cash Settlement Valuation Date for Early Terminations: Actual payment resulting from the calculation based on CDOR will be delayed by one Business Day (this does not affect the Cash Settlement Valuation Date) .

** JPY Cash Settlement Method: If the parties are unable to agree on a current market zero coupon curve, the Cash Settlement Amount will be determined as if the parties had specified "Cash Price" to be the applicable Cash Settlement Method and "Mid" to be the applicable

*** For European style options the Expiration Date will be the Exercise Date; for Bermuda style options the Expiration Date will be the day falling Five Exercise Business Days prior to the last CSPD.