day will be the rate displayed on the SwapMarker Screen SMKR60 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.

(iii) "AUD-BBR-AUBBSW" means that the rate for a Reset Date will be the rate for Australian Dollar bills of exchange for a period of the Designated Maturity which appears on the Reuters Screen 0#AUBBSW= Page as of 10:00 a.m., Sydney time, on that Reset Date. If such rate does not appear on the Reuters Screen 0#AUBBSW= Page, the rate for that Reset Date will be determined as if the parties had specified "AUD-BBR-BBSW" as the applicable Floating Rate Option and as if fewer than five Reference Banks had quoted rates on the Reuters Screen BBSW Page.

(iv) "AUD-BBR-BBSW" means that the rate for a Reset Date will be the average mid rate, for Australian Dollar bills of exchange having a tenor of the Designated Maturity, which appears on the Reuters Screen BBSW Page at approximately 10:10 a.m., Sydney time, on that Reset Date. If such rate does not appear on the Reuters Screen BBSW Page by 10:30 a.m., Sydney time, on the Reset Date, then the rate for that Reset Date will be the arithmetic mean of the mid of the bid and ask rates quoted by five of the Reference Banks to the Calculation Agent. The quotations will be for rates which the Reference Banks quoted or would have quoted at approximately 10:00 a.m., Sydney time, on the Reset Date for Australian Dollar bills of exchange having a tenor of the Designated Maturity and of the type specified for the purpose of quoting on the Reuters Screen BBSW Page. If in respect of a Reset Date the rate for that Reset Date cannot be determined in accordance with the foregoing procedures then the rate for that Reset Date will be the rate determined by the Calculation Agent having regard to comparable indices then available. The rate calculated or determined by the Calculation Agent will be expressed as a percentage rate per annum and will be rounded up, if necessary, to the next higher one ten-thousandth of a percentage point (0.0001%).

(v) "AUD-BBR-BBSW-Bloomberg" means that the rate for a Reset Date will be the average mid rate, for Australian Dollar bills of exchange having a tenor of the Designated Maturity and of the type specified for the purpose of quoting on the Bloomberg Screen BTMM AU Page under the heading "BBSW" at approximately 10:10 a.m., Sydney time, on that Reset Date. If such rate does not appear on the Bloomberg Screen BTMM AU Page by 10:30 a.m., Sydney time, on the Reset Date, then the rate for that Reset Date will be the arithmetic mean of the mid of the bid and ask rates quoted by five of the Reference Banks to the Calculation Agent. The quotations will be for rates which the Reference Banks quoted or would have quoted at approximately 10:00 a.m., Sydney time, on the Reset Date for Australian Dollar bills of exchange having a tenor of the Designated Maturity and of the type specified for the purpose of quoting on the Bloomberg Screen BTMM AU Page. If in respect of a Reset Date the rate for that Reset Date cannot be determined in accordance with the foregoing procedures then the rate for that Reset Date will be the rate determined by the Calculation Agent having regard to comparable indices then available. The rate calculated or determined by the Calculation Agent will be expressed as a percentage rate per annum and will be rounded up, if necessary, to the next higher one ten-thousandth of a percentage point (0.0001%).

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