

Changes to Rate Source Definitions

During 2006, EMTA, Inc., the International Swaps and Derivatives Association, Inc., and the Foreign Exchange Committee jointly announced amendments to Annex A to the *1998 FX and Currency Option Definitions* in order to revise as well as add new rate source definitions for several currencies.

The rate source definitions were revised for the Indian rupee, Colombian peso, Korean won, and Chinese renminbi. New rate source definitions were added for the Philippine peso, Chilean peso, Colombian peso, and Peruvian sol.