$$\begin{array}{ccccccc} \text{Fixed} & = & \text{Calculation} & \times & \text{Fixed} & \times & \begin{array}{l}\text{Fixed Rate}\\ \text{Day Count}\end{array} \\ \text{Amount} & & \text{Amount} & & \text{Rate} & & \text{Fraction} \end{array}$$

Section 5.2. Certain Definitions Relating to Fixed Amounts. For purposes of the calculation of a Fixed Amount payable by a party:

(a)   "Fixed Rate" means, for any Payment Date or for any Calculation Period in respect of a Payment Date, a rate, expressed as a decimal, equal to the per annum rate specified as such for the Swap Transaction or that party.

(b)   "Fixed Rate Day Count Fraction" means, in respect of any calculation of a Fixed Amount, the Fixed Rate Day Count Fraction specified for the Swap Transaction or the Fixed Rate Payer.

ARTICLE 6

FLOATING AMOUNTS

Section 6.1. Calculation of a Floating Amount. Subject to the provisions of Section 6.4 (Negative Interest Rates), the Floating Amount payable by a party on a Payment Date will be:

(a)   if Compounding is not specified for the Swap Transaction or that party, an amount calculated on a formula basis for that Payment Date or for the related Calculation Period as follows:

$$\begin{array}{ccccccc} \text{Floating} & = & \text{Calculation} & \times & \begin{array}{l}\text{Floating}\\ \text{Rate}\end{array} & \times & \begin{array}{l}\text{Floating Rate}\\ \text{Day Count}\end{array} \\ \text{Amount} & & \text{Amount} & & \text{+ Spread} & & \text{Fraction} \end{array}$$

(b)   if "Compounding" is specified to be applicable to the Swap Transaction or that party and "Flat Compounding" is not specified, an amount equal to the sum of the Compounding Period Amounts for each of the Compounding Periods in the related Calculation Period; or

(c)   if "Flat Compounding" is specified to be applicable to the Swap Transaction or that party, an amount equal to the sum of the Basic Compounding Period Amounts for each of the Compounding Periods in the related Calculation Period plus the sum of the Additional Compounding Period Amounts for each such Compounding Period.

Section 6.2. Certain Definitions Relating to Floating Amounts. For purposes of the calculation of a Floating Amount payable by a party:

(a)   "Floating Rate" means, for any Calculation Period in respect of a Payment Date, for any Compounding Period or for any Reset Date, a rate, expressed as a decimal, equal to:

(i)   if a Cap Rate is specified in the related Confirmation, the excess, if any, of a rate determined pursuant to subparagraph (iii) below over the Cap Rate so specified; or

(ii)   if a Floor Rate is specified in the related Confirmation, the excess, if any, of the Floor Rate so specified over a rate determined pursuant to subparagraph (iii) below; and

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