

the rate displayed on the Reuters Screen SIDE Page in respect of the first preceding Stockholm Banking Day;

“n<sub>i</sub>” is the number of calendar days in the relevant Calculation Period on which the rate is SIOR<sub>i</sub>; and

“d” is the number of calendar days in the relevant Calculation Period.

(y) *Swiss Franc.*

(i) “CHF-LIBOR-BBA” means that the rate for a Reset Date will be the rate for deposits in Swiss Francs for a period of the Designated Maturity which appears on the Reuters Screen LIBOR02 Page as of 11:00 a.m., London time, on the day that is two London Banking Days preceding that Reset Date. If such rate does not appear on the Reuters Screen LIBOR02 Page, the rate for that Reset Date will be determined as if the parties had specified “CHF-LIBOR-Reference Banks” as the applicable Floating Rate Option.

(ii) “CHF-LIBOR-BBA-Bloomberg” means that the rate for a Reset Date will be the rate for deposits in Swiss Francs for a period of the Designated Maturity which appears on the Bloomberg Screen BTMM SZ Page under the heading “LIBOR” as of 11:00 a.m., London time, on the day that is two London Banking Days preceding that Reset Date. If such rate does not appear on the Bloomberg Screen BTMM SZ Page, the rate for that Reset Date will be determined as if the parties had specified “CHF-LIBOR-Reference Banks” as the applicable Floating Rate Option.

(iii) “CHF-LIBOR-Reference Banks” means that the rate for a Reset Date will be determined on the basis of the rates at which deposits in Swiss Francs are offered by the Reference Banks at approximately 11:00 a.m., London time, on the day that is two London Banking Days preceding that Reset Date to prime banks in the London interbank market for a period of the Designated Maturity commencing on that Reset Date and in a Representative Amount. The Calculation Agent will request the principal London office of each of the Reference Banks to provide a quotation of its rate. If at least two quotations are provided, the rate for that Reset Date will be the arithmetic mean of the quotations. If fewer than two quotations are provided as requested, the rate for that Reset Date will be the arithmetic mean of the rates quoted by major banks in Zurich, selected by the Calculation Agent, at approximately 11:00 a.m., Zurich time, on that Reset Date for loans in Swiss Francs to leading European banks for a period of the Designated Maturity commencing on that Reset Date and in a Representative Amount.

(iv) “CHF-TOIS-OIS-COMPOUND” means that the rate for a Reset Date, calculated in accordance with the formula set forth below in this subparagraph, will be the rate of return of a daily compound interest investment (it being understood that the reference rate for the calculation of interest is the arithmetic mean of the daily rates of the day-to-day Swiss interbank money market).

“CHF-TOIS-OIS-COMPOUND” will be calculated as follows, and the resulting percentage will be rounded, if necessary, in accordance with the method set forth in Section 8.1(a), but to the nearest one ten-thousandth of a percentage point (0.0001%):

$$\left[ \prod_{i=1}^{d_0} \left( 1 + \frac{\text{TOIS}_i \times n_i}{360} \right) - 1 \right] \times \frac{360}{d}$$