

Section 7.5. Certain Definitions Relating to Price Source Conversion.

(a) **Successor Price Source.** “Successor Price Source” means, in respect of a Swap Transaction and the calculation of a Floating Amount, the Floating Rate Option specified as such in the related Confirmation or other document governing the Swap Transaction.

(b) **Successor Price Source Effective Date.** “Successor Price Source Effective Date” means, in respect of a Swap Transaction, the date specified as such or otherwise determined as provided in the related Confirmation or other document governing the Swap Transaction.

Section 7.6. Corrections to Published and Displayed Rates. For purposes of determining the Relevant Rate for any day:

(a) in any case where the Relevant Rate for a day is based on information obtained from the Reuters Screen, Bloomberg Screen, Check Screen, ICAP SwapPX Screen or SwapMarker Screen, that Relevant Rate will be subject to the corrections, if any, to that information subsequently displayed by that source within one hour of the time when such rate is first displayed by such source;

(b) in any case where the Relevant Rate for a day is based on information obtained from H.15(519) or H.15 Daily Update, that Relevant Rate will be subject to the corrections, if any, to that information subsequently published by that source within 30 days of that day; and

(c) in the event that a party to any Swap Transaction notifies the other party to the Swap Transaction of any correction referred to in subsections (a) or (b) above no later than 15 days after the expiration of the period referred to in such subsection, an appropriate amount will be payable as a result of such correction (whether such correction is made or such notice is given before or after the Termination Date of the Swap Transaction), together with interest on that amount at a rate per annum equal to the cost (without proof or evidence of any actual cost) to the relevant party (as certified by it) of funding that amount for the period from, and including, the day on which, based on such correction, a payment in the incorrect amount was first made to, but excluding, the day of payment of the refund or payment resulting from such correction.

ARTICLE 8

ROUNDING; INTERPOLATION; DISCOUNTING

Section 8.1. Rounding. For purposes of any calculations referred to in these 2006 Definitions (unless otherwise specified), (a) all percentages resulting from such calculations other than those determined through the use of interpolation by reference to two rates based on a Floating Rate Option will be rounded, if necessary, to the nearest one hundred-thousandth of a percentage point (*e.g.*, 9.876541% (or .09876541) being rounded down to 9.87654% (or .0987654) and 9.876545% (or .09876545) being rounded up to 9.87655% (or .0987655)), (b) all percentages determined through the use of interpolation by reference to two rates based on a Floating Rate Option will be rounded, if necessary, in accordance with the method set forth in subsection (a) above, but to the same degree of accuracy as the two rates used to make the determination (except that such percentages will not be rounded to a lower degree of accuracy than the nearest one thousandth of a percentage point (0.001%)) and (c) all currency amounts used in or resulting from such calculations will be rounded in the manner indicated for each of the currencies set forth in Section 8.2 (Rounding of Currency Amounts), and to the nearest two decimal places in the relevant currency (with .005 being rounded upwards (*e.g.*, .674 being rounded down to .67