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(e) **Cash Settlement Payment Date.** “Cash Settlement Payment Date” means, in respect of an Exercise Date, and in respect of an Option Transaction, the date specified as such in the related Confirmation (or determined pursuant to a method specified for such purpose), subject to adjustment in accordance with the Following Business Day Convention unless otherwise specified in the Confirmation.

(f) **Settlement Rate.** “Settlement Rate” means, in respect of a Swap Transaction and subject to the provisions of Section 13.9 (Settlement Rate on Automatic Exercise or Fallback Exercise) and Section 18.6 (Corrections to Published and Displayed Rates for Settlement Rate):

(i) if “ISDA Source” is specified in the related Confirmation, the par swap rate for swaps in the currency in which the Relevant Swap Transaction is denominated for a period equivalent to the remaining Term of the Relevant Swap Transaction which appears on the relevant ISDAFIX Page as of the Cash Settlement Valuation Time on the Cash Settlement Valuation Date;

(ii) if “Other Price Source” is specified in the related Confirmation, the par swap rate for swaps in the currency in which the Relevant Swap Transaction is denominated for a period equivalent to the remaining Term of the Relevant Swap Transaction which appears in the price source specified for that purpose as of the Cash Settlement Valuation Time on the Cash Settlement Valuation Date and, if appropriate, for the relevant Quotation Rate; or

(iii) if a par swap rate for swaps in the currency in which the Relevant Swap Transaction is denominated for a period equivalent to the remaining Term of the Relevant Swap Transaction does not appear on the relevant ISDAFIX Page (or an ISDAFIX page is not available for such currency) (if “ISDA Source” is specified or deemed to be specified) or in the relevant price source (if “Other Price Source” is specified) or if “Reference Banks” is specified in the related Confirmation, the rate will be determined on the basis of the par swap rates quoted by the Cash Settlement Reference Banks using the relevant Quotation Rate, as of the Cash Settlement Valuation Time on the Cash Settlement Valuation Date, for swaps in the currency in which the Relevant Swap Transaction is denominated for a period equivalent to the remaining Term of the Relevant Swap Transaction and with dealers in the relevant market of the highest credit standing which satisfy all the credit criteria which such Cash Settlement Reference Banks apply generally at the time in deciding whether to offer or make an extension of credit. If five quotations are provided as requested, the Settlement Rate will be calculated by eliminating the highest and lowest rates and taking the arithmetic mean of the remaining rates. If at least three, but fewer than five, quotations are provided, the Settlement Rate will be the arithmetic mean of the quotations. If fewer than three quotations are provided as requested, the Settlement Rate will be determined by the Calculation Agent.

(g) **Cash Settlement Reference Banks.** “Cash Settlement Reference Banks” means, subject to the provisions of Section 13.9 (Settlement Rate on Automatic Exercise or Fallback Exercise):

(i) the institutions specified as such in the related Confirmation; or

(ii) if any of the institutions specified as such in the related Confirmation have ceased to exist or to quote relevant rates or prices, whether because of merger or otherwise, those institutions specified that continue to exist and quote relevant rates or prices together with such number of additional institutions agreed between the parties on the Exercise Date or, in the case of a Swap Transaction to which Mandatory Early Termination is applicable, the Cash Settlement