

**Additional Provisions for a
Confirmation of a Swap Transaction that is a
Self-Compounding Overnight Interest Rate Swap Transaction²³**

[See Exhibit I for the introduction, standard paragraphs and closing for the Confirmation.]

- I. The terms of the particular Swap Transaction to which this Confirmation relates are as follows:

Notional Amount: []

Trade Date: []

Effective Date: []

Termination Date: [] [, subject to adjustment in accordance with the [Following/Modified Following/Preceding] Business Day Convention]²⁴

Fixed Amounts:

Fixed Rate Payer: [Party A/B]

Fixed Rate Payer Payment Dates [or Period End Dates, if Delayed Payment or Early Payment applies]: [] [, subject to adjustment in accordance with the [Following/Modified Following/Preceding] Business Day Convention]²⁵

Fixed Amount [or Fixed Rate and Fixed Rate Day Count Fraction]: []

Floating Amounts:

Floating Rate Payer: [Party B/A]

Floating Rate Payer Payment Dates [or Period End Dates, if Delayed Payment or Early Payment applies]: [] [, subject to adjustment in accordance with the [Following/Modified Following/Preceding] Business Day Convention]²⁵

²³ The provisions set out in this Exhibit are for use in interest rate swaps where the Floating Amount is calculated by reference to a self-compounding Floating Rate Option such as, for example, EUR-EONIA-OIS-COMPOUND, GBP-WMBA-SONIA-COMPOUND or CHF-TOIS-OIS-COMPOUND (each as published in the 2006 ISDA Definitions).

²⁴ If the parties want to provide that the Termination Date will be adjusted in accordance with a Business Day Convention (and, accordingly, that the final Calculation Period will be shortened or lengthened), the appropriate Business Day Convention must be specified.

²⁵ Bracketed language is not necessary if Payment Dates and Period End Dates are to be adjusted in accordance with the Modified Following Business Day Convention, as provided in the 2006 ISDA Definitions.